APPROXIMATION OF FIXED POINTS AND PROXIMAL POINT ALGORITHMS

WATARU TAKAHASHI

Department of Mathematical and Computing Sciences Tokyo Institute of Technology 2-12-1, Ohokayama, Meguro-ku, Tokyo 152-8552, Japan

ABSTRACT. In this article, we give three iterative methods for approximation of fixed points of nonexpansive mappings in a Hilbert space. Then we discuss weak and strong convergence theorems for nonlinear operators of accretive and monotone type in a Hilbert space or a Banach space. In particular, we state weak and strong convergence theorems for resolvents of m-accretive operators and maximal monotone operators in a Banach space. Using these results, we also consider the convex minimization problem of finding a minimizer of a proper lower semicontinuous convex function in a Hilbert space or a Banach space.

1. Introduction

We consider the following problem: Let $f_0, f_1, f_2, \ldots, f_m$ be convex continuous functions of a Hilbert space H into \mathbb{R} . Then, the problem is to find a $z \in C$ such that

$$f_0(z) = \min\{f_0(x) : x \in C\},\tag{1}$$

where $C = \{x \in H : f_1(x) \leq 0, f_2(x) \leq 0, \dots, f_m(x) \leq 0\}$. Such a problem is called the convex minimization problem. Let us define a function $g : H \to (-\infty, \infty]$ as follows:

$$g(x) = egin{cases} f_0(x), & x \in C, \\ \infty, & x \notin C. \end{cases}$$

Then, g is a proper lower semicontinuous convex function and a minimizer $z \in H$ of g is a solution of the convex minimization problem (1). So, let $g: H \to (-\infty, \infty]$ be a proper convex lower semicontinuous function. Consider a convex minimization problem:

$$\min\{g(x):x\in H\}. \tag{2}$$

For such a g, we can define a multivalued operator ∂g on H by

$$\partial g(x) = \{x^* \in H : g(y) \ge g(x) + \langle x^*, y - x \rangle, y \in H\}$$

for all $x \in H$. Such a ∂g is said to be the subdifferential of g. A monotone operator $A \subset H \times H$ is called maximal if its graph

$$G(A) = \{(x,y) : y \in Ax\}$$

is not properly contained in the graph of any other monotone operator. We know that if A is a maximal monotone operator, then $R(I + \lambda A) = H$ for all $\lambda > 0$. A monotone operator A is also called m-accretive if $R(I + \lambda A) = H$ for all $\lambda > 0$.

So, we can define, for each positive λ , the resolvent $J_{\lambda}: R(I + \lambda A) \to D(A)$ by $J_{\lambda} = (I + \lambda A)^{-1}$. We know that J_{λ} is a nonexpansive mapping. If $g: H \to (-\infty, \infty]$ is a proper lower semicontinuous convex function, then ∂g is a maximal monotone operator.

We know that one method for solving (2) is the proximal point algorithm first introduced by Martinet [16]. The proximal point algorithm is based on the notion of resolvent J_{λ} , i.e.,

$$J_{\lambda}x=rg\miniggl\{g(z)+rac{1}{2\lambda}\|z-x\|^2:z\in Higgr\}.$$

The proximal point algorithm is an iterative procedure, which starts at a point $x_1 \in H$, and generates recursively a sequence $\{x_n\}$ of points $x_{n+1} = J_{\lambda_n} x_n$, where $\{\lambda_n\}$ is a sequence of positive numbers; see, for instance, Rockafellar [26].

On the other hand, Halpern [6] and Mann [15] introduced the following iterative schemes to approximate a fixed point of a nonexpansive mapping T of H into itself:

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) T x_n, \ n = 1, 2, \dots$$

and

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) T x_n, \ n = 1, 2, \dots,$$

respectively, where $x_1 = x \in H$ and $\{\alpha_n\}$ is a sequence in [0,1]. Recently, Nakajo and Takahashi [18] also introduced an iterative scheme of finding a fixed point of a nonexpansive mapping in a Hilbert space by using an idea of the hybrid method in mathematical programming.

In this article, we first state three convergence theorems for nonexpansive mappings in a Hilbert space. They are convergence theorems of Halpern's type, Mann's type and Nakajo-Takahashi's type. Then, we prove a strong convergence theorem of Halpern's type and a weak convergence theorem of Mann's type for inverse-strongly-monotone mappings in a Hilbert space. In Section 6, we prove weak and strong convergence theorems for resolvents of accretive operators in a Banach space. In Section 7, we consider the strong convergence of a sequence defined by resolvents of maximal monotone operators in a Banach space. Using these results, we also discuss the convex minimization problem of finding a minimizer of a proper lower semicontinuous convex function in a Hilbert space or a Banach space.

2. Preliminaries

Let E be a real Banach space with norm $\|\cdot\|$ and let E^* denote the dual of E. We denote the value of $y^* \in E^*$ at $x \in E$ by $\langle x, y^* \rangle$. When $\{x_n\}$ is a sequence in E, we denote the strong convergence of $\{x_n\}$ to $x \in E$ by $x_n \to x$ and the weak convergence by $x_n \to x$. The modulus of convexity of E is defined by

$$\delta(\epsilon) = \inf\left\{1 - \frac{\|x+y\|}{2} : \|x\| \le 1, \|y\| \le 1, \|x-y\| \ge \epsilon\right\}$$

for every ϵ with $0 \le \epsilon \le 2$. A Banach space E is said to be uniformly convex if $\delta(\epsilon) > 0$ for every $\epsilon > 0$. If E is uniformly convex, then δ satisfies that $\delta(\epsilon/r) > 0$ and

$$\left\| \frac{x+y}{2} \right\| \le r \left(1 - \delta \left(\frac{\epsilon}{r} \right) \right)$$

for every $x, y \in E$ with $||x|| \le r$, $||y|| \le r$ and $||x - y|| \ge \epsilon$. Let C be a nonempty closed convex subset of a uniformly convex Banach space E. Then we know that

for any $x \in E$, there exists a unique element $z \in C$ such that $||x - z|| \le ||x - y||$ for all $y \in C$. Putting $z = P_C(x)$, we call P_C the metric projection of E onto C. The duality mapping J from E into 2^{E^*} is defined by

$$Jx = \{x^* \in E^* : \langle x, x^* \rangle = ||x||^2 = ||x^*||^2\}$$

for every $x \in E$. Let $U = \{x \in E : ||x|| = 1\}$. The norm of E is said to be Gâteaux differentiable if for each $x, y \in U$, the limit

$$\lim_{t \to 0} \frac{\|x + ty\| - \|x\|}{t} \tag{3}$$

exists. In the case, E is called smooth. The norm of E is said to be uniformly Gâteaux differentiable if for each $y \in U$, the limit (3) is attained uniformly for $x \in U$. It is also said to be Fréchet differentiable if for each $x \in U$, the limit (3) is attained uniformly for $y \in U$. It is known that if the norm of E is uniformly Gâteaux differentiable, then the duality mapping E is single valued and uniformly norm to weak* continuous on each bounded subset of E. A Banach space E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if for any sequence E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's condition [20] if E is said to satisfy Opial's E is said to satisfy Opial's E is said to satisfy Opial's E is sa

$$\liminf_{n\to\infty} \|x_n - y\| < \liminf_{n\to\infty} \|x_n - z\|$$

for all $z \in E$ with $z \neq y$. A Hilbert space satisfies Opial's condition.

Let C be a closed convex subset of E. A mapping $T: C \to C$ is said to be nonexpansive if $||Tx-Ty|| \le ||x-y||$ for all $x,y \in C$. We denote the set of all fixed points of T by F(T). A closed convex subset C of E is said to have the fixed point property for nonexpansive mappings if every nonexpansive mapping of a bounded closed convex subset D of C into itself has a fixed point in D. Let D be a subset of E. We denote the closure of the convex hull of D by $\overline{co}D$.

Let I denote the identity operator on E. An operator $A \subset E \times E$ with domain $D(A) = \{z \in E : Az \neq \emptyset\}$ and range $R(A) = \bigcup \{Az : z \in D(A)\}$ is said to be accretive if for each $x_i \in D(A)$ and $y_i \in Ax_i$, i = 1, 2, there exists $j \in J(x_1 - x_2)$ such that $\langle y_1 - y_2, j \rangle \geq 0$. If A is accretive, then we have

$$||x_1-x_2|| \leq ||x_1-x_2+r(y_1-y_2)||$$

for all r>0. An accretive operator A is said to satisfy the range condition if $\overline{D(A)}\subset\bigcap_{r>0}R(I+rA)$. If A is accretive, then we can define, for each r>0, a nonexpansive single valued mapping $J_r\colon R(I+rA)\to D(A)$ by $J_r=(I+rA)^{-1}$. It is called the resolvent of A. We also define the Yosida approximation A_r by $A_r=(I-J_r)/r$. We know that $A_rx\in AJ_rx$ for all $x\in R(I+rA)$ and $\|A_rx\|\le\inf\{\|y\|:y\in Ax\}$ for all $x\in D(A)\cap R(I+rA)$. We also know that for an accretive operator A satisfying the range condition, $A^{-1}0=F(J_r)$ for all r>0. An accretive operator A is said to be m-accretive if R(I+rA)=E for all r>0. A multi-valued operator $A:E\to 2^{E^*}$ with domain $D(A)=\{z\in E:Az\neq\emptyset\}$ and range $R(A)=\bigcup\{Az:z\in D(A)\}$ is said to be monotone if $(x_1-x_2,y_1-y_2)\geq 0$ for each $x_i\in D(A)$ and $y_i\in Ax_i,\ i=1,2$. A monotone operator A is said to be maximal if its graph $G(A)=\{(x,y):y\in Ax\}$ is not properly contained in the graph of any other monotone operator. The following theorems are well known; see, for instance [32].

Theorem 1. Let E be a reflexive, strictly convex and smooth Banach space and let $A: E \to 2^{E^*}$ be a monotone operator. Then A is maximal if and only if $R(J+rA) = E^*$ for all r > 0.

Theorem 2. Let E be a strictly convex and smooth Banach space and let $x, y \in E$. If $\langle x - y, Jx - Jy \rangle = 0$, then x = y.

By Theorem 1, a monotone operator A in a Hilbert space H is maximal if and only if A is m-accretive.

3. Approximating fixed points of nonexpansive mappings

There are three iterative methods for approximation of fixed points of nonexpansive mappings in a Hilbert space which are related to the problem of finding a minimizer of a convex function.

Halpern [6] introduced the following iterative scheme to approximate a fixed point of a nonexpansive mapping in a Hilbert space. For the proof, see Wittmann [36] and Takahashi [32].

Theorem 3 ([36]). Let C be a closed convex subset of a Hilbert space H and let T be a nonexpansive mapping of C into itself that F(T) is nonempty. Let P be the metric prjection of H onto F(T). Let $x \in C$ and let $\{x_n\}$ be a sequence defined by $x_1 = x$ and

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) T x_n, \quad n = 1, 2, \dots,$$

where $\{\alpha_n\} \subset [0,1]$ satisfies

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=1}^{\infty}\alpha_n=\infty\ and\ \sum_{n=1}^{\infty}|\alpha_{n+1}-\alpha_n|<\infty.$$

Then, $\{x_n\}$ converges strongly to $Px \in F(T)$.

Mann [15] also introduced the iterative scheme for finding a fixed point of a nonexpansive mapping. For the proof, see Takahashi [32].

Theorem 4 ([15]). Let C be a closed convex subset of a Hilbert space H and let T be a nonexpansive mapping of C into itself such that F(T) is nonempty. Let P be the metric projection of H onto F(T). Let $x \in C$ and let $\{x_n\}$ be a sequence defined by $x_1 = x$ and

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) T x_n, \quad n = 1, 2, \ldots,$$

where $\{x_n\} \subset [0,1]$ satisfies

$$0 \le \alpha_n < 1$$
 and $\sum_{n=1}^{\infty} \alpha_n (1 - \alpha_n) = \infty$.

Then, $\{x_n\}$ converges weakly to $z \in F(T)$, where $z = \lim_{n \to \infty} Px_n$.

Recently, Nakajo and Takahashi [18] proved the following theorem for nonexpansive mappings in a Hilbert space by using an idea of the hybrid method in mathematical programming.

Theorem 5 ([18]). Let C be a closed convex subset of a Hilbert space H and let T be a nonexpansive mapping of C into itself such that F(T) is nonempty. Let P be the metric projection of H onto F(T). Let $x_1 = x \in C$ and

$$\begin{cases} y_n = \alpha_n x_n + (1 - \alpha_n) T x_n, \\ C_n = \{ z \in C : ||y_n - z|| \le ||x_n - z|| \}, \\ Q_n = \{ z \in C : \langle x_n - z, x_1 - x_n \rangle \ge 0 \}, \\ x_{n+1} = P_{C_n \cap Q_n}(x_1), \quad n = 1, 2, \dots, \end{cases}$$

where $\{\alpha_n\} \subset [0,1]$ satisfies $\liminf_{n\to\infty} \alpha_n < 1$ and $P_{C_n\cap Q_n}$ is the metric projection of H onto $C_n\cap Q_n$. Then, $\{x_n\}$ converges strongly to $Px_1\in F(T)$.

Shioji and Takahashi [27] extended Theorem 3 to that of a Banach space whose norm is uniformly Gâteaux differentiable. Let C and D be closed convex subsets of a Banach space E and let D be a subset of C. Then, a mapping P of C onto D is called sunny if

$$P(Px + t(x - Px)) = Px$$

whenever $Px + t(x - Px) \in C$ for $x \in C$ and $t \ge 0$.

Theorem 6 ([27]). Let E be a uniformly convex Banach space with a uniformly Gâteaux differentiable norm. Let C be a nonempty closed convex subset of E and let T be a nonexpansive mapping of C into itself such that F(T) is nonempty. Let $\{\alpha_n\}$ be a sequence of real numbers such that

$$0 \le \alpha_n \le 1$$
, $\lim_{n \to \infty} \alpha_n = 0$, $\sum_{n=1}^{\infty} \alpha_n = \infty$, and $\sum_{n=1}^{\infty} |\alpha_{n+1} - \alpha_n| < \infty$.

Suppose $x_1 = x \in C$ and $\{x_n\}$ is given by

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) T x_n, \quad n = 1, 2, \dots$$

Then, $\{x_n\}$ converges strongly to $Px \in F(T)$, where P is a unique sunny nonexpansive retraction of C onto F(T).

Reich [22] extended also Mann's result to that of a Banach space whose norm is Fréchet differentiable.

Theorem 7 ([22]). Let C be a closed convex subset of a uniformly convex Banach space E with a Fréchet differentiable norm, let $T:C\to C$ be a nonexpansive mapping such that F(T) is nonempty, and let $\{\alpha_n\}$ be a real sequence such that $0 \le \alpha_n \le 1$ and $\sum_{n=1}^{\infty} \alpha_n (1-\alpha_n) = \infty$. If $x_1 = x \in C$ and

$$x_{n+1} = \alpha_n T x_n + (1 - \alpha_n) x_n, \quad n = 1, 2, \ldots,$$

then $\{x_n\}$ converges weakly to a fixed point of T.

Problem. Is a Hilbert space in Theorem 5 replaced by a uniformly convex and smooth Banach space?

4. Approximating solutions of valiational inequalities

Let C be a closed convex subset of a Hilbert space H. Then, a mapping A of C into H is called inverse-strongly-monotone if there exists a positive real number α such that

$$\langle x - y, Ax - Ay \rangle \ge \alpha ||Ax - Ay||^2$$

for all $x, y \in C$; see [4] and [14]. For such a case, A is called α -inverse-strongly-monotone. If a mapping T of C into itself is nonexpansive, then A = I - T is $\frac{1}{2}$ -inverse-strongly-monotone and $F(T) = \operatorname{VI}(C, A)$; for example, see [8]. A mapping A of C into H is called strongly monotone if there exists a positive number η such that

$$\langle x-y, Ax-Ay \rangle \ge \eta \|x-y\|^2$$

for all $x, y \in C$. In such a case, we say that A is η -strongly monotone. If A is η -strongly monotone and k-Lipschitz continuous, i.e., $||Ax - Ay|| \le k||x - y||$ for all $x, y \in C$, then A is $\frac{\eta}{k^2}$ -inverse-strongly-monotone; see [14]. Let f be a continuously Fréchet differentiable convex function H and let ∇f be the gradient of f. If ∇f is

 $\frac{1}{\alpha}$ -Lipschitz continuous, then ∇f is an α -inverse-strongly-monotone mapping of C into H; see [1]. We also have that for all $x, y \in C$ and $\lambda > 0$,

$$||(I - \lambda A)x - (I - \lambda A)y||^2 = ||(x - y) - \lambda (Ax - Ay)||^2$$

$$= ||x - y||^2 - 2\langle x - y, Ax - Ay\rangle + \lambda^2 ||Ax - Ay||^2$$

$$\leq ||x - y||^2 + \lambda(\lambda - 2\alpha)||Ax - Ay||^2.$$

So, if $\lambda \leq 2\alpha$, then $I - \lambda A$ is a nonexpansive mapping of C into H.

Theorem 8 ([7]). Let C be a closed convex subset of a Hilbert space H. Let A be an α -invese-strongly-monotone mapping of C into H and let S be a nonexpansive mapping of C into itself such that $F(S) \cap VI(C,A) \neq \phi$. Let $x_1 = x \in C$ and let $\{x_n\}$ be a sequence defined by

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) SP_C(x_n - \lambda_n A x_n), \quad n = 1, 2, \dots,$$

where $\{\alpha_n\} \subset [0,1)$ and $\{\lambda_n\} \subset [a,b] \subset (0,2\alpha)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=1}^\infty\alpha_n=\infty,\ \sum_{n=1}^\infty|\alpha_{n+1}-\alpha_n|<\infty,\ and\ \sum_{n=1}^\infty|\lambda_{n+1}-\lambda_n|<\infty.$$

Then, $\{x_n\}$ converges strongly to $z = P_{F(S) \cap VI(C,A)}x$.

Theorem 9 ([34]). Let C be a closed convex subset of a Hilbert space H. Let A be an α -inverse-strongly-monotone mapping of C into H and let S be a nonexpansive mapping of C into itself such that $F(S) \cap VI(C,A) \neq \phi$. Let $x_1 = x \in C$ and let $\{x_n\}$ be a sequence defined by

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) SP_C(x_n - \lambda_n A x_n), \quad n = 1, 2, ...,$$

where $\{\alpha_n\}$ and $\{\lambda_n\}$ satisfy

$$0 < c \le \alpha_n \le d < 1$$
 and $0 < a \le \lambda_n \le b < 2\alpha$.

Then, $\{x_n\}$ converges weakly to $z \in F(S) \cap VI(C, A)$.

5. PROXIMAL POINT ALGORITHMS IN HILBERT SPACES

We consider two proximal point algorithms for sloving (2) in Section 1, with parameters $\{r_n\}$, starting at an initial point x_1 in a Hilbert space H.

Theorem 10 ([9]). Let H be a Hilbert space and let $A \subset H \times H$ be a maximal monotone operator. Let $x_1 = x \in H$ and let $\{x_n\}$ be a sequence defined by

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, \dots,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=1}^\infty\alpha_n=\infty\ and\ \lim_{n\to\infty}r_n=\infty.$$

If $A^{-1}0 \neq \phi$, then $\{x_n\}$ converges strongly to $Px \in A^{-1}0$, where P is the metric projection of H onto $A^{-1}0$.

Theorem 11 ([9]). Let H be a Hilbert space and let $A \subset H \times H$ be a maximal monotone operator. Let $x_1 = x \in H$ and let $\{x_n\}$ be a sequence defined by

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, \dots,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy $\alpha_n \in [0,k]$ for some k with 0 < k < 1 and $\lim_{n\to\infty} r_n = \infty$. If $A^{-1}0 \neq \phi$, then $\{x_n\}$ converges weakly to $v \in A^{-1}0$, where $v = \lim_{n\to\infty} Px_n$ and P is the metric projection of H onto $A^{-1}0$.

Using Theorems 10 and 11, we obtain the following theorems.

Theorem 12 ([9]). Let H be a Hilbert space and let $f: H \to (-\infty, \infty]$ be a lower semicontinuous proper convex function. Let $x_1 = x \in H$ and let $\{x_n\}$ be a sequence defined by

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, ...,$$

$$J_{r_n} x_n = \arg \min \left\{ f(z) + \frac{1}{2r_n} ||z - x_n||^2 : z \in H \right\},$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=1}^\infty\alpha_n=\infty\ and\ \lim_{n\to\infty}r_n=\infty.$$

If $(\partial f)^{-1}0 \neq \phi$, then $\{x_n\}$ converges strongly to $v \in H$, which is the minimizer of f nearest to x. Further

$$f(x_{n+1}) - f(v) \le \alpha_n (f(x) - f(v)) + \frac{1 - \alpha_n}{r_n} \|J_{r_n} x_n - v\| \|J_{r_n} x_n - x_n\|.$$

Theorem 13 ([9]). Let H be a Hilbert space and let $f: H \to (-\infty, \infty]$ be a lower semicontinuous proper convex function. Let $x_1 = x \in H$ and let $\{x_n\}$ be a sequence defined by

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, ...,$$

$$J_{r_n} x_n = \arg \min \left\{ f(z) + \frac{1}{2r_n} ||z - x_n||^2 : z \in H \right\},$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy $\alpha_n \in [0,k]$ for some k with 0 < k < 1 and $\lim_{n\to\infty} r_n = \infty$. If $(\partial f)^{-1}0 \neq \phi$, then $\{x_n\}$ converges weakly to $v \in H$, which is a minimizer of f. Further

$$f(x_{n+1}) - f(v) \le \alpha_n(f(x_n) - f(v)) + \frac{1 - \alpha_n}{r_n} ||J_{r_n}x_n - v|| ||J_{r_n}x_n - x_n||.$$

Solodov and Svaiter [29] also proved the following strong convergence theorem.

Theorem 14 ([29]). Let H be a Hilbert space and let $A \subset H \times H$ be a maximal monotone operator. Let $x \in H$ and let $\{x_n\}$ be a sequence defined by

$$\begin{cases} x_1 = x \in H, \\ 0 = v_n + \frac{1}{r_n} (y_n - x_n), \ v_n \in Ay_n, \\ H_n = \{ z \in H : \langle z - y_n, v_n \rangle \le 0 \}, \\ W_n = \{ z \in H : \langle z - x_n, x_1 - x_n \rangle \le 0 \}, \\ x_{n+1} = P_{H_n \cap W_n} x_1, \ n = 1, 2, \dots, \end{cases}$$

where $\{r_n\}$ is a sequence of positive numbers. If $A^{-1}0 \neq \phi$ and $\liminf_{n\to\infty} r_n > 0$, then $\{x_n\}$ converges strongly to $P_{A^{-1}0}x_1$.

6. Convergence theorems for accretive operators

In this section, we study a strong convergence theorem of Halpern's type for accretive operators in a Banach space. We need the following lemma for the proof of our theorem.

Lemma 15 ([35]). Let E be a reflexive Banach space whose norm is uniformly Gâteaux differentiable and let $A \subset E \times E$ be an accretive operator which satisfies the range condition. Suppose that every weakly compact convex subset of E has the fixed point property for nonexpansive mappings. Let C be a nonempty closed convex subset of E such that $\overline{D(A)} \subset C \subset \bigcap_{r>0} R(I+rA)$. If $A^{-1}0 \neq \emptyset$, then the strong $\lim_{t\to\infty} J_t x$ exists and belongs to $A^{-1}0$ for all $x \in C$.

See also Reich [23]. Using this result, we prove the following theorem. The proof is mainly due to Wittmann [36] and Shioji and Takahashi [27].

Theorem 16 ([10]). Let E be a uniformly convex Banach space with a uniformly Gâteaux differentiable norm, let $A \subset E \times E$ be an accretive operator which satisfies the range condition, and let C be a nonempty closed convex subset of E such that $\overline{D(A)} \subset C \subset \bigcap_{r>0} R(I+rA)$. Let $x_1 = x \in C$ and let $\{x_n\}$ be a sequence generated by

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, \dots,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=0}^\infty\alpha_n=\infty\ and\ \lim_{n\to\infty}r_n=\infty.$$

If $A^{-1}0 \neq \emptyset$, then $\{x_n\}$ converges strongly to an element of $A^{-1}0$.

As a direct consequence of Theorem 16, we have the following:

Theorem 17. Let E be a uniformly convex Banach space with a uniformly Gâteaux differentiable norm and let $A \subset E \times E$ be an m-accretive operator. Let $x_1 = x \in E$ and let $\{x_n\}$ be a sequence generated by

$$x_{n+1} = \alpha_n x + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, \dots,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=0}^\infty\alpha_n=\infty\ and\ \lim_{n\to\infty}r_n=\infty.$$

If $A^{-1}0 \neq \emptyset$, then $\{x_n\}$ converges strongly to an element of $A^{-1}0$.

Next, we prove a weak convergence theorem for Mann's type for accretive operators in a Banach space. Before proving the theorem, we need the following two lemmas.

Lemma 18 ([3]). Let C be a closed bounded convex subset of a uniformly convex Banach space E and let T be a nonexpansive mapping of C into itself. If $\{x_n\}$ converges weakly to $z \in C$ and $\{x_n - Tx_n\}$ converges strongly to 0, then Tz = z.

Lemma 19 ([22]). Let E be a uniformly convex Banach space whose norm is Fréchet differentiable, let C be a nonempty closed convex subset of E and let $\{T_0, T_1, T_2, \ldots\}$ be a sequence of nonexpansive mappings of C into itself such that $\bigcap_{n=0}^{\infty} F(T_n)$ is nonempty. Let $x \in C$ and $S_n = T_n T_{n-1} \cdots T_0$ for all $n = 1, 2, \ldots$. Then the set $\bigcap_{n=0}^{\infty} \overline{\operatorname{co}}\{S_m x : m \geq n\} \cap U$ consists of at most one point, where $U = \bigcap_{n=0}^{\infty} F(T_n)$.

For the proof of Lemma 19, see Takahashi and Kim [33]. Now we can prove the following weak convergence theorem.

Theorem 20 ([10]). Let E be a uniformly convex Banach space whose norm is Fréchet differentiable or which satisfies Opial's condition, let $A \subset E \times E$ be an accretive operator which satisfies the range condition, and let C be a nonempty closed convex subset of E such that $\overline{D(A)} \subset C \subset \bigcap_{r>0} R(I+rA)$. Let $x_1 = x \in C$ and let $\{x_n\}$ be a sequence generated by

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, \ldots,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\limsup_{n\to\infty}\alpha_n<1\ and\ \liminf_{n\to\infty}r_n>0.$$

If $A^{-1}0 \neq \emptyset$, then $\{x_n\}$ converges weakly to an element of $A^{-1}0$.

As a direct consequence of Theorem 20, we have the following:

Theorem 21. Let E be a uniformly convex Banach space whose norm is Fréchet differentiable or which satisfies Opial's condition and let $A \subset E \times E$ be an maccretive operator. Let $x_1 = x \in E$ and let $\{x_n\}$ be a sequence generated by

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) J_{r_n} x_n, \ n = 1, 2, \ldots,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\limsup_{n\to\infty}\alpha_n<1\ and\ \liminf_{n\to\infty}r_n>0.$$

If $A^{-1}0 \neq \emptyset$, then $\{x_n\}$ converges weakly to an element of $A^{-1}0$.

7. Convergence theorems for maximal monotone operators

In this section, we study strong convergence theorems for resolvents of maximal monotone operators in a Banach space. Let E be a uniformly convex and smooth Banach space and let A be a maximal monotone operator from E into E^* such that $A^{-1}0 \neq \phi$. For $x \in E$ and r > 0, we consider the following equation

$$0 \in J(x_r - x) + rAx_r$$
.

By Theorems 1 and 2, this equation has a unique solution x_r . We denote J_r by $x_r = J_r x$ and such J_r , r > 0 are called resolvents of A. Now, we extend Solodov and Svaiter's result [29].

Theorem 22 ([19]). Let E be a uniformly convex and smooth Banach space and let A be a maximal monotone operator from E into E* such that $A^{-1}0 \neq \phi$. Suppose $\{x_n\}$ is the sequence generated by

$$\begin{cases} x_1 \in E, \\ y_n = J_{r_n} x_n, \\ H_n = \{ z \in E : \langle y_n - z, J(x_n - y_n) \rangle \ge 0 \}, \\ W_n = \{ z \in E : \langle x_n - z, J(x_1 - x_n) \rangle \ge 0 \}, \\ x_{n+1} = P_{H_n \cap W_n} x_1, \ n = 1, 2, \dots, \end{cases}$$

where $\{r_n\}$ is a sequence of positive numbers. If $A^{-1}0 \neq \phi$ and $\liminf_{n\to\infty} r_n > 0$, then $\{x_n\}$ converges strongly to $P_{A^{-1}0}x_1$.

Next, we establish another extension of Solodov and Svaiter's result [29]. Before establishing it, we give a definition. Let E be a reflexive, strictly convex and smooth Banach space. The function $\phi \colon E \times E \to (-\infty, \infty)$ is defined by

$$\phi(x,y) = ||x||^2 - 2\langle x, Jy \rangle + ||y||^2$$

for $x, y \in E$. Let C be a nonempty closed convex subset of E and let $x \in E$. Then there exists a unique element $x_0 \in C$ such that

$$\phi(x_0, x) = \inf\{\phi(z, x) : z \in C\}. \tag{4}$$

So, if C is a nonempty closed convex subset of a reflexive, strictly convex and smooth Banach space E and $x \in E$, we define the mapping Q_C of E onto C by $Q_C x = x_0$, where x_0 is defined by (4). It is easy to see that in a Hilbert space, the mapping Q_C is coincident with the metric projection.

Theorem 23 ([11]). Let E be a uniformly convex and uniformly smooth Banach space and let A be a maximal monotone operator from E into E* such that $A^{-1}0 \neq \phi$. Let $Q_r = (J + rA)^{-1}J$ for all r > 0 and let $\{x_n\}$ be the sequence generated by

$$egin{cases} x_1 \in E, \ y_n = Q_{r_n} x_n, \ H_n = \{z \in E : \langle z - y_n, J x_n - J y_n
angle \leq 0\}, \ W_n = \{z \in E : \langle z - x_n, J x_1 - J x_n
angle \leq 0\}, \ x_{n+1} = Q_{H_n \cap W_n} x_1, \ n = 1, 2, \ldots, \end{cases}$$
 sequence of positive numbers such that \liminf

where $\{r_n\}$ is a sequence of positive numbers such that $\liminf_{n\to\infty} r_n > 0$. Then, $\{x_n\}$ converges strongly to $Q_{A^{-1}0}x_1$.

Recently, Kohsaka and Takahashi [12] proved a strong convergence theorem of Halpen's type for maximal monotone operators in a Banach space.

Theorem 24 ([12]). Let E be a smooth and uniformly convex Banach space and let $A \subset E \times E^*$ be a maximal monotone operator. Let $Q_r = (J + rA)^{-1}J$ for all r > 0 and let $\{x_n\}$ be a sequence defined as follows:

$$x_1 = x \in E,$$

 $x_{n+1} = J^{-1}(\alpha_n Jx + (1 - \alpha_n) JQ_{r_n} x_n), \quad n = 1, 2, ...,$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=1}^{\infty}\alpha_n=\infty\ and\ \lim_{n\to\infty}r_n=\infty.$$

If $A^{-1}0 \neq \phi$, then $\{x_n\}$ converges strongly to $Q_{A^{-1}0}x$.

Probelm. If E and E^* are uniformly convex Banach spaces, does Theorem 11 hold for maximal monotone operators $A \subset E \times E^*$?

We can apply Theorems 22, 23 and 24 to find a minimizer of a convex function f. Let E be a real Banach space and let $f: E \to (-\infty, \infty]$ be a proper convex lower semicontinuous function. Then the subdifferential ∂f of f is as follows:

$$\partial f(z) = \{ v \in E^* : f(y) \ge f(z) + \langle y - z, v \rangle, \forall y \in E \}, \quad \forall z \in E.$$

Theorem 25 ([19]). Let E be a uniformly convex and smooth Banach space and let $f: E \to (-\infty, \infty]$ be a proper convex lower semicontinuous function. Assume that $\{r_n\} \subset (0, \infty)$ satisfies $\liminf_{n\to\infty} r_n > 0$ and let $\{x_n\}$ be the sequence generated by

$$\begin{cases} x_1 \in E \\ y_n = \arg\min_{z \in E} \{ f(z) + \frac{1}{2r_n} ||z - x_n||^2 \}, \\ H_n = \{ z \in E : \langle y_n - z, J(x_n - y_n) \geq 0 \}, \\ W_n = \{ z \in E : \langle x_n - z, J(x_1 - x_n) \rangle \geq 0 \}, \\ x_{n+1} = P_{H_n \cap W_n} x_1, \quad n = 1, 2, \dots \end{cases}$$

If $(\partial f)^{-1}0 \neq \phi$, then $\{x_n\}$ converges strongly to the minimizer of f nearest to x_1 .

Proof. Since $f: E \to (-\infty, \infty]$ is a proper convex lower semicontinuous function, by Rockafellar [24], the subdifferential ∂f of f is a maxmal monotone operator. We also know that

$$y_n = \arg\min_{z \in E} \left\{ f(z) + \frac{1}{2r_n} ||z - x_n||^2 \right\}$$

is equivalent to

$$0 \in \partial f(y_n) + \frac{1}{r_n} J(y_n - x_n).$$

So, we have

$$0 \in J(y_n - x_n) + r_n \partial f(y_n).$$

Using Theorem 22, we get the conclusion.

Theorem 26 ([11]). Let E be a uniformly convex and uniformly smooth Banach space and let $f: E \to (-\infty, \infty]$ be a proper convex lower semicontinuous function. Assume that $\{r_n\} \subset (0, \infty)$ satisfies $\liminf_{n\to\infty} r_n > 0$ and let $\{x_n\}$ be the sequence generated by

$$\begin{cases} x_1 \in E \\ y_n = \arg\min_{z \in E} \{ f(z) + \frac{1}{2r_n} ||z||^2 - \frac{1}{r_n} \langle z, Jx_n \rangle \}, \\ 0 = v_n + \frac{1}{r_n} (Jy_n - Jx_n), \ v_n \in \partial f(y_n), \\ H_n = \{ z \in E : \langle z - y_n, v_n \rangle \le 0 \}, \\ W_n = \{ z \in E : \langle z - x_n, Jx_1 - Jx_n \rangle \le 0 \}, \\ x_{n+1} = Q_{H_n \cap W_n} x_1, \quad n = 1, 2, \dots \end{cases}$$

If $(\partial f)^{-1}0 \neq \phi$, then $\{x_n\}$ converges strongly to the minimizer of f nearest to x_1 .

Proof. We also know that

$$y_n = \arg\min_{z \in E} \left\{ f(z) + \frac{1}{2r_n} \|z\|^2 - \frac{1}{r_n} \langle z, Jx_n \rangle \right\}$$

is equivalent to

$$0 \in \partial f(y_n) + \frac{1}{r_n} Jy_n - \frac{1}{r_n} Jx_n.$$

So, we have $v_n \in \partial f(y_n)$ such that $0 = v_n + \frac{1}{r_n}(Jy_n - Jx_n)$. Using Theorem 23, we get the conclusion.

Using Theorem 24, we get the following theorem.

Theorem 27 ([12]). Let E be a smooth and uniformly convex Banach space and let $f: E \to (-\infty, \infty]$ be a proper lower semicontinuous convex function such that $(\partial f)^{-1}0$ is nonempty. Let $\{x_n\}$ be a sequence defined as follows:

$$x_1 = x \in E,$$

$$y_n = \arg\min_{y \in E} \left\{ f(y) + \frac{1}{2r_n} ||y||^2 - \frac{1}{r_n} \langle y, Jx_n \rangle \right\},$$

$$x_{n+1} = J^{-1}(\alpha_n Jx + (1 - \alpha_n) Jy_n), \quad n = 1, 2, ...,$$

where $\{\alpha_n\} \subset [0,1]$ and $\{r_n\} \subset (0,\infty)$ satisfy

$$\lim_{n\to\infty}\alpha_n=0,\ \sum_{n=1}^\infty\alpha_n=\infty\ and\ \lim_{n\to\infty}r_n=\infty.$$

Then, $\{x_n\}$ converges strongly to $Q_{(\partial f)^{-1}0}x$.

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