



ALGORITHMS CONSTRUCTION FOR NONEXPANSIVE MAPPINGS IN HILBERT SPACES

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ABSTRACT. In this paper, we construct two new algorithms for nonexpansive mappings in Hilbert spaces. We show that the proposed algorithms converge strongly to fixed points of nonexpansive mappings in Hilbert spaces.

1. INTRODUCTION

Let C be a nonempty closed convex subset of a real Hilbert space H . Recall that a mapping $T : C \rightarrow C$ is said to be nonexpansive if

$$\|Tx - Ty\| \leq \|x - y\|, \quad \forall x, y \in C.$$

We use $Fix(T)$ to denote the set of fixed points of T .

Construction of fixed points of nonlinear mappings is an important and active research area. In particular, iterative algorithms for finding fixed points of nonexpansive mappings have received vast investigations since these algorithms find applications in a variety of applied areas of inverse problem, partial differential equations, image recovery and signal processing (see, e.g., [7], [10]-[11], [21], [37]).

It is well-known that the Picard iteration $x_{n+1} = Tx_n = \dots = T^{n+1}x$ of the mapping T at a point $x \in C$ may, in general, not behave well. This means that it may not converge even in the weak topology. One way to overcome this difficulty is to use Mann's iteration algorithm that produces a sequence $\{x_n\}$ via the recursive manner:

$$(1.1) \quad x_{n+1} = \alpha_n x_n + (1 - \alpha_n)Tx_n, \quad n \geq 0,$$

where $\{\alpha_n\} \subset [0, 1]$ and the initial value $x_0 \in C$ is chosen arbitrarily. For example, Reich [23] proved that if $\{\alpha_n\}$ is chosen such that $\sum_{n=1}^{\infty} \alpha_n(1 - \alpha_n) = \infty$, then the sequence $\{x_n\}$ defined by (1.1) converges weakly to a fixed point of T . However, this scheme has only weak convergence even in a Hilbert space.

Some attempts to construct iteration algorithm so that strong convergence is guaranteed have recently been made (see, e.g., [1]-[9], [12]-[20], [22]-[36], [38]).

It is our purpose in this paper to introduce two new algorithms for nonexpansive mappings in Hilbert spaces. We show that the proposed methods converge strongly to fixed points of nonexpansive mappings in Hilbert spaces.

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2. PRELIMINARIES

Let C be a nonempty closed convex subset of a real Hilbert space H with inner product $\langle \cdot, \cdot \rangle$ and the induced norm $\|\cdot\|$, respectively. For every point $x \in H$, there exists a unique nearest point in C , denoted by $P_C x$ such that

$$\|x - P_C x\| \leq \|x - y\|, \quad \forall y \in C.$$

The mapping P_C is called the metric projection of H onto C . It is well known that P_C is a nonexpansive mapping and satisfies

$$\langle x - y, P_C x - P_C y \rangle \geq \|P_C x - P_C y\|^2, \quad \forall x, y \in H.$$

Moreover, P_C is characterized by the following properties:

$$\langle x - P_C x, y - P_C x \rangle \leq 0,$$

and

$$\|x - y\|^2 \geq \|x - P_C x\|^2 + \|y - P_C x\|^2, \quad \forall x \in H, y \in C.$$

In order to prove our main results, we need the following well-known lemmas.

Lemma 2.1 ([33]). *Let C be a nonempty closed convex of a real Hilbert space H . Let $T : C \rightarrow C$ be a nonexpansive mapping. Then $I - T$ is demi-closed at 0, i.e., if $x_n \rightarrow x \in C$ and $x_n - Tx_n \rightarrow 0$, then $x = Tx$.*

Lemma 2.2 ([29]). *Let $\{x_n\}$ and $\{y_n\}$ be bounded sequences in a Banach space E and $\{\beta_n\}$ be a sequence in $[0, 1]$ which satisfies the following condition: $0 < \liminf_{n \rightarrow \infty} \beta_n \leq \limsup_{n \rightarrow \infty} \beta_n < 1$. Suppose that $x_{n+1} = (1 - \beta_n)x_n + \beta_n y_n$ for all $n \geq 0$ and $\limsup_{n \rightarrow \infty} (\|y_{n+1} - y_n\| - \|x_{n+1} - x_n\|) \leq 0$. Then $\lim_{n \rightarrow \infty} \|y_n - x_n\| = 0$.*

Lemma 2.3 ([31]). *Assume $\{a_n\}$ is a sequence of nonnegative real numbers such that $a_{n+1} \leq (1 - \gamma_n)a_n + \gamma_n \delta_n$, $n \geq 0$ where $\{\gamma_n\}$ is a sequence in $(0, 1)$ and $\{\delta_n\}$ is a sequence in \mathbb{R} such that*

- (i) $\sum_{n=0}^{\infty} \gamma_n = \infty$;
- (ii) $\limsup_{n \rightarrow \infty} \delta_n \leq 0$ or $\sum_{n=0}^{\infty} |\delta_n \gamma_n| < \infty$.

Then $\lim_{n \rightarrow \infty} a_n = 0$.

3. MAIN RESULTS

Let C be a nonempty closed convex subset of a real Hilbert space H . Let $T : C \rightarrow C$ be a nonexpansive mapping. Let β be a constant in $(0, 1)$. For each $t \in (0, 1)$, define a mapping $T_t : C \rightarrow C$ by

$$T_t x = P_C[t(\beta x) + (1 - t)Tx], \quad \forall x \in C.$$

For $x, y \in C$, we have

$$\begin{aligned} \|T_t x - T_t y\| &= \|P_C[t(\beta x) + (1 - t)Tx] - P_C[t(\beta y) + (1 - t)Ty]\| \\ &\leq [1 - (1 - \beta)t]\|x - y\|, \end{aligned}$$

which implies that T_t is a contraction. Using the Banach contraction principle, there exists a unique fixed point x_t of T_t in C , i.e.,

$$(3.1) \quad x_t = P_C[t(\beta x_t) + (1 - t)Tx_t].$$

Now we show the strong convergence of this implicit algorithm.

Theorem 3.1. *Let C be a nonempty closed convex subset of a real Hilbert space H . Let $T : C \rightarrow C$ be a nonexpansive mapping with $\text{Fix}(T) \neq \emptyset$. For each $t \in (0, 1)$, let the net $\{x_t\}$ be generated by (3.1). Then, as $t \rightarrow 0$, the net $\{x_t\}$ converges strongly to a fixed point of T .*

Proof. First, we prove that $\{x_t\}$ is bounded. Take $u \in \text{Fix}(T)$. From (3.1), we have

$$\begin{aligned} \|x_t - u\| &= \|P_C[t(\beta x_t) + (1-t)Tx_t] - P_C u\| \\ &\leq \beta t \|x_t - u\| + (1-t)\|Tx_t - u\| + (1-\beta)t\|u\| \\ &\leq [1 - (1-\beta)t]\|x_t - u\| + (1-\beta)t\|u\|, \end{aligned}$$

that is,

$$\|x_t - u\| \leq \|u\|.$$

Hence, $\{x_t\}$ is bounded.

Again from (3.1), we obtain

$$\begin{aligned} \|x_t - Tx_t\| &= \|P_C[t(\beta x_t) + (1-t)Tx_t] - P_C Tx_t\| \\ &\leq t\|\beta x_t - Tx_t\| \\ (3.2) \quad &\rightarrow 0 \text{ as } t \rightarrow 0. \end{aligned}$$

Next we show that $\{x_t\}$ is relatively norm compact as $t \rightarrow 0$. Let $\{t_n\} \subset (0, 1)$ be a sequence such that $t_n \rightarrow 0$ as $n \rightarrow \infty$. Put $x_n := x_{t_n}$. From (3.2), we have

$$(3.3) \quad \|x_n - Tx_n\| \rightarrow 0.$$

From (3.1) and (3.2), we get

$$\begin{aligned} \|x_t - u\|^2 &= \langle P_C[t(\beta x_t) + (1-t)Tx_t] - [t(\beta x_t) + (1-t)Tx_t], x_t - u \rangle \\ &\quad + \langle [t(\beta x_t) + (1-t)Tx_t] - u, x_t - u \rangle \\ &\leq \langle [t(\beta x_t) + (1-t)Tx_t] - u, x_t - u \rangle \\ &= \beta t \langle x_t - u, x_t - u \rangle + (1-t) \langle Tx_t - x_t + x_t - u, x_t - u \rangle \\ &\quad - (1-\beta)t \langle u, x_t - u \rangle \\ &\leq [1 - (1-\beta)t]\|x_t - u\|^2 - (1-\beta)t \langle u, x_t - u \rangle. \end{aligned}$$

Hence,

$$\|x_t - u\|^2 \leq \langle u, u - x_t \rangle.$$

In particular,

$$(3.4) \quad \|x_n - u\|^2 \leq \langle u, u - x_n \rangle, \quad u \in \text{Fix}(T).$$

Since $\{x_n\}$ is bounded, without loss of generality, we may assume that $\{x_n\}$ converges weakly to a point $x^* \in C$. Noticing (3.3) we can use Lemma 2.1 to get $x^* \in \text{Fix}(T)$. Therefore we can substitute x^* for u in (3.4) to get

$$\|x_n - x^*\|^2 \leq \langle x^*, x^* - x_n \rangle.$$

Hence, the weak convergence of $\{x_n\}$ to x^* actually implies that $x_n \rightarrow x^*$ strongly. This has proved the relative norm compactness of the net $\{x_t\}$ as $t \rightarrow 0$.

To show that the entire net $\{x_t\}$ converges to x^* , assume $x_{t_m} \rightarrow \tilde{x} \in \text{Fix}(T)$, where $t_m \rightarrow 0$. Put $x_m = x_{t_m}$. Similarly we have

$$\|x_m - x^*\|^2 \leq \langle x^*, x^* - x_m \rangle$$

Therefore,

$$\|\tilde{x} - x^*\|^2 \leq \langle x^*, x^* - \tilde{x} \rangle.$$

Interchange x^* and \tilde{x} to obtain

$$\|x^* - \tilde{x}\|^2 \leq \langle \tilde{x}, \tilde{x} - x^* \rangle.$$

Adding up the last two inequalities yields

$$2\|x^* - \tilde{x}\|^2 \leq \|x^* - \tilde{x}\|^2,$$

which implies that $\tilde{x} = x^*$. This completes the proof. \square

Next we construct an explicit algorithm and prove this algorithm has strong convergence under some mild conditions on control parameters.

Theorem 3.2. *Let C be a nonempty closed convex subset of a real Hilbert space H . Let $T : C \rightarrow C$ be a nonexpansive mapping with $\text{Fix}(T) \neq \emptyset$. Let $\{\alpha_n\}$ and $\{\beta_n\}$ be two real sequences in $[0, 1]$ and λ be a constant in $(0, 1)$. For given $x_0 \in C$ arbitrarily, let the sequence $\{x_n\}$ be generated iteratively by*

$$(3.5) \quad x_{n+1} = (1 - \lambda)x_n + \lambda P_C[\alpha_n \beta_n x_n + (1 - \alpha_n)Tx_n], n \geq 0.$$

Suppose the following conditions are satisfied:

- (i) $\lim_{n \rightarrow \infty} \alpha_n = 0$;
- (ii) $\sum_{n=0}^{\infty} \alpha_n = \infty$;
- (iii) $\limsup_{n \rightarrow \infty} \beta_n < 1$.

Then the sequence $\{x_n\}$ generated by (3.5) strongly converges to a fixed point of T .

Proof. First, we prove that the sequence $\{x_n\}$ is bounded. Take $u \in \text{Fix}(T)$. From (3.5), we have

$$\begin{aligned} \|x_{n+1} - u\| &= \|(1 - \lambda)x_n + \lambda P_C[\alpha_n \beta_n x_n + (1 - \alpha_n)Tx_n] - u\| \\ &\leq (1 - \lambda)\|x_n - u\| + \lambda\|P_C[\alpha_n \beta_n x_n + (1 - \alpha_n)Tx_n] - P_C u\| \\ &\leq (1 - \lambda)\|x_n - u\| + \lambda\|\alpha_n \beta_n x_n + (1 - \alpha_n)Tx_n - u\| \\ &\leq (1 - \lambda)\|x_n - u\| + \lambda[\alpha_n \beta_n \|x_n - u\| + (1 - \beta_n)\alpha_n \|u\| \\ &\quad + (1 - \alpha_n)\|x_n - u\|] \\ &= [1 - (1 - \beta_n)\lambda\alpha_n]\|x_n - u\| + (1 - \beta_n)\lambda\alpha_n \|u\| \\ &\leq \max\{\|x_n - u\|, \|u\|\}. \end{aligned}$$

Hence, $\{x_n\}$ is bounded and so is $\{Tx_n\}$.

Set $y_n = P_C[\alpha_n\beta_nx_n + (1 - \alpha_n)Tx_n]$ for all $n \geq 0$. It follows that

$$\begin{aligned} \|y_n - y_{n-1}\| &= \|P_C[\alpha_n\beta_nx_n + (1 - \alpha_n)Tx_n] \\ &\quad - P_C[\alpha_{n-1}\beta_{n-1}x_{n-1} + (1 - \alpha_{n-1})Tx_{n-1}]\| \\ &\leq \|[\alpha_n\beta_nx_n + (1 - \alpha_n)Tx_n] \\ &\quad - [\alpha_{n-1}\beta_{n-1}x_{n-1} + (1 - \alpha_{n-1})Tx_{n-1}]\| \\ &\leq \|Tx_n - Tx_{n-1}\| + \alpha_n\|\beta_nx_n - Tx_n\| \\ &\quad + \alpha_{n-1}\|\beta_{n-1}x_{n-1} - Tx_{n-1}\| \\ &\leq \|x_n - x_{n-1}\| + M(\alpha_n + \alpha_{n-1}), \end{aligned}$$

where M is a constant such that $\sup_n\{\|\beta_nx_n - Tx_n\|\} \leq M$.

Therefore, we have

$$\limsup_{n \rightarrow \infty} (\|y_n - y_{n-1}\| - \|x_n - x_{n-1}\|) \leq 0.$$

This together with Lemma 2.2 implies that

$$\lim_{n \rightarrow \infty} \|y_n - x_n\| = 0.$$

Hence,

$$\lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = \lim_{n \rightarrow \infty} \lambda\|y_n - x_n\| = 0.$$

Note that

$$\begin{aligned} \|x_{n+1} - Tx_n\| &\leq (1 - \lambda)\|x_n - Tx_n\| + \lambda\|P_C[\alpha_n\beta_nx_n + (1 - \alpha_n)Tx_n] - P_CTx_n\| \\ &\leq (1 - \lambda)\|x_n - Tx_n\| + \lambda\alpha_n\|\beta_nx_n - Tx_n\|. \end{aligned}$$

Then, we have

$$\begin{aligned} \|x_n - Tx_n\| &\leq \|x_n - x_{n+1}\| + \|x_{n+1} - Tx_n\| \\ &\leq \|x_n - x_{n+1}\| + (1 - \lambda)\|x_n - Tx_n\| + \lambda\alpha_n\|\beta_nx_n - Tx_n\|, \end{aligned}$$

which implies that

$$\|x_n - Tx_n\| \leq \frac{1}{\lambda}\|x_n - x_{n+1}\| + \alpha_n\|\beta_nx_n - Tx_n\| \rightarrow 0.$$

Let the net $\{x_t\}$ be defined by (3.1). By Theorem 3.1, we have $x_t \rightarrow x^*$ as $t \rightarrow 0$. Next we prove $\limsup_{n \rightarrow \infty} \langle x^*, x^* - y_n \rangle \leq 0$. Set $y_t = t(\beta x_t) + (1 - t)Tx_t$.

$$\begin{aligned} \|x_t - x_n\|^2 &= \langle P_Cy_t - x_n, P_Cy_t - x_n \rangle \\ &= \langle P_Cy_t - y_t, P_Cy_t - x_n \rangle + \langle y_t - x_n, x_t - x_n \rangle \\ &\leq \langle y_t - x_n, x_t - x_n \rangle \\ &= t\langle x_t - x_n, x_t - x_n \rangle - (1 - \beta)t\langle x_t, x_t - x_n \rangle \\ &\quad + (1 - t)\langle Tx_t - Tx_n, x_t - x_n \rangle + (1 - t)\langle Tx_n - x_n, x_t - x_n \rangle \\ &\leq \|x_t - x_n\|^2 - (1 - \beta)t\langle x_t, x_t - x_n \rangle + (1 - t)\langle Tx_n - x_n, x_t - x_n \rangle \\ &\leq \|x_t - x_n\|^2 - (1 - \beta)t\langle x_t, x_t - x_n \rangle + M\|Tx_n - x_n\|, \end{aligned}$$

where $M > 0$ such that $\sup\{\|x_t\|^2, 2\|x_t - Tx_n\|, \|x_t - x_n\|, t \in (0, 1), n \geq 0\} \leq M$. It follows that

$$\langle x_t, x_t - x_n \rangle \leq \frac{M}{(1-\beta)t} \|Tx_n - x_n\|.$$

Therefore,

$$(3.6) \quad \limsup_{t \rightarrow 0} \limsup_{n \rightarrow \infty} \langle x_t, x_t - x_n \rangle \leq 0.$$

We note that

$$\begin{aligned} \langle x^*, x^* - x_n \rangle &= \langle x^*, x^* - x_t \rangle + \langle x^* - x_t, x_t - x_n \rangle + \langle x_t, x_t - x_n \rangle \\ &\leq \langle x^*, x^* - x_t \rangle + \|x^* - x_t\| \|x_t - x_n\| + \langle x_t, x_t - x_n \rangle \\ &\leq \langle x^*, x^* - x_t \rangle + \|x^* - x_t\| M + \langle x_t, x_t - x_n \rangle. \end{aligned}$$

This together with $x_t \rightarrow x^*$ and (3.6) imply that

$$\limsup_{n \rightarrow \infty} \langle x^*, x^* - x_n \rangle \leq 0.$$

Hence, we have

$$\limsup_{n \rightarrow \infty} \langle x^*, x^* - y_n \rangle \leq 0.$$

Finally we show that $x_n \rightarrow x^*$. First, we set $u_n = \alpha_n \beta_n x_n + (1 - \alpha_n)Tx_n, n \geq 0$. Note that

$$\langle P_C[u_n] - u_n, P_C[u_n] - x^* \rangle \leq 0.$$

From (3.5), we have

$$\begin{aligned} \|y_n - x^*\|^2 &= \langle P_C[u_n] - u_n, P_C[u_n] - x^* \rangle + \langle u_n - x^*, y_n - x^* \rangle \\ &\leq \langle u_n - x^*, y_n - x^* \rangle \\ &= \alpha_n \beta_n \langle x_n - x^*, y_n - x^* \rangle + (1 - \beta_n) \alpha_n \langle x^*, x^* - y_n \rangle \\ &\quad + (1 - \alpha_n) \langle Tx_n - x^*, y_n - x^* \rangle \\ &\leq [\alpha_n \beta_n + (1 - \alpha_n)] \|x_n - x^*\| \|y_n - x^*\| + (1 - \beta_n) \alpha_n \langle x^*, x^* - y_n \rangle \\ &\leq \frac{1 - (1 - \beta_n) \alpha_n}{2} (\|x_n - x^*\|^2 + \|y_n - x^*\|^2) + (1 - \beta_n) \alpha_n \langle x^*, x^* - y_n \rangle \\ &\leq \frac{1 - (1 - \beta_n) \alpha_n}{2} \|x_n - x^*\|^2 + \frac{1}{2} \|y_n - x^*\|^2 + (1 - \beta_n) \alpha_n \langle x^*, x^* - y_n \rangle. \end{aligned}$$

It follows that

$$(3.7) \quad \|y_n - x^*\|^2 \leq [1 - (1 - \beta_n) \alpha_n] \|x_n - x^*\|^2 + 2(1 - \beta_n) \alpha_n \langle x^*, x^* - y_n \rangle.$$

From (3.5) and (3.7), we have

$$\begin{aligned} \|x_{n+1} - x^*\|^2 &\leq (1 - \lambda) \|x_n - x^*\|^2 + \lambda \|y_n - x^*\|^2 \\ &\leq (1 - \lambda) \|x_n - x^*\|^2 + \lambda [1 - (1 - \beta_n) \alpha_n] \|x_n - x^*\|^2 \\ &\quad + 2\lambda \alpha_n (1 - \beta_n) \langle x^*, x^* - y_n \rangle \\ &= [1 - \lambda(1 - \beta_n) \alpha_n] \|x_n - x^*\|^2 + 2\lambda \alpha_n (1 - \beta_n) \langle x^*, x^* - y_n \rangle. \end{aligned}$$

We can check that all assumptions of Lemma 2.3 are satisfied. Therefore, $x_n \rightarrow x^*$. This completes the proof. \square

Corollary 3.3. *Let C be a nonempty closed convex subset of a real Hilbert space H . Let $T : C \rightarrow C$ be a nonexpansive mapping with $\text{Fix}(T) \neq \emptyset$. Let $\{\alpha_n\}$ be a real sequence in $[0, 1]$ and λ be a constant in $(0, 1)$. For given $x_0 \in C$ arbitrarily, let the sequence $\{x_n\}$ be generated iteratively by*

$$x_{n+1} = (1 - \lambda)x_n + \lambda P_C[(1 - \alpha_n)Tx_n], \quad n \geq 0.$$

Suppose the following conditions are satisfied:

- (i) $\lim_{n \rightarrow \infty} \alpha_n = 0$;
- (ii) $\sum_{n=0}^{\infty} \alpha_n = \infty$.

Then the sequence $\{x_n\}$ converges strongly to a fixed point of T .

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