



STRONG CONVERGENCE THEOREMS FOR EQUILIBRIUM PROBLEMS WITH NONLINEAR OPERATORS IN HILBERT SPACES

S. Dhompongsa*, W. Takahashi[†] and H. Yingtaweesittikul[‡]

Abstract: In this paper, we introduce an iterative sequence for finding a common element of the set of fixed points of a nonspreading mapping, the set of solutions of an equilibrium problem and the set of solutions of the variational inequality problem for a monotone and Lipschitz-continuous mapping in a Hilbert space. We show that the sequence converges strongly to a common element of the above three sets.

Key words: Hilbert space, equilibrium problem, fixed point, nonspreading mapping, hybrid method, monotone mapping

Mathematics Subject Classification: 47H05, 47H09, 47H20

1 Introduction

Let C be a closed convex subset of a real Hilbert space H. Let f be a bifunction of $C \times C$ into \mathbb{R} , where \mathbb{R} is the set of real numbers. The equilibrium problem for $f : C \times C \to \mathbb{R}$ is to find $x \in C$ such that

$$f(x,y) \ge 0 \tag{1.1}$$

for all $y \in C$. The set of solution (1.1) is denoted by EP(f). A mapping A of C into H is called monotone if $\langle Au - Av, u - v \rangle \geq 0$ for all $u, v \in C$. The variational inequality problem is to find $u \in C$ such that $\langle Au, v - u \rangle \geq 0$ for all $v \in C$. The set of solutions of the variational inequality problem is denoted by VI(C, A). A mapping A of C into H is called α -inverse-strongly monotone if there exists a positive real number α such that $\langle Au - Av, u - v \rangle \geq \alpha ||Au - Av||^2$ for all $u, v \in C$. It is obvious that any α -inverse-strongly monotone mapping A is monotone and Lipschitz continuous; see, for example, [18]. A mapping S of C into itself is called nonexpansive if $||Su - Sv|| \leq ||u - v||$ for all $u, v \in C$. A mapping S of C into itself is called nonspreading [6, 7] if

$$2\|Su - Sv\|^2 \le \|Su - v\|^2 + \|Sv - u\|^2$$

for all $u, v \in C$. We denote by F(S) the set of fixed points of S. Recently, in the case when S is a nonexpansive mapping, Nadezhkina and Takahashi [8] introduced an iterative process for finding the common element of the set F(S) and the set VI(C, A) for a monotone and

ISSN 1348-9151 (C) 2012 Yokohama Publishers

^{*‡}The authors would like to thank the Thailand Research Fund (grant BRG5080016) and the Development and Promotion of Science and Technology Talent Project (DPST) for their support.

 $^{^\}dagger {\rm The}$ author is partially supported by Grant-in-Aid for Scientific Research No. 23540188 from Japan Society for the Promotion of Science.

Lipschitz-continuous mapping by using the extragradient method introduced in Korpelevich [5]. On the other hand, Tada and Takahashi [13, 14] and Takahashi and Takahashi [15] obtained weak and strong convergence theorems for finding a common element of the set EP(f) and the set F(S) in a Hilbert space. Very recently, Shinzato and Takahashi [12] established a strong convergence theorem for finding a common element of the set EP(f), the set VI(C, A) for an inverse-strongly monotone mapping and the set F(S) of a nonexpansive mapping in a Hilbert space by using the shrinking projection method introduced in Takahashi, Takeuchi and Kubota [17]. We know also a strong convergence theorem [2] for finding a common element of the set EP(f) and the set of fixed points of a finite family of nonexpansive mappings in a Hilbert space.

In this paper, motivated by Shinzato and Takahashi [12] and Nadezhkina and Takahashi [8], we prove a strong convergence theorem for finding a common element of the set EP(f), the set VI(C, A) for a monotone, Lipschitz-continuous mapping and the set F(S) of a nonspreading mapping in a Hilbert space by using the shrinking projection method and the extragradient method.

2 Preliminaries

In this paper, we denote by \mathbb{N} the set of positive integers and by \mathbb{R} the set of real numbers. Let H be a real Hilbert space with inner product $\langle \cdot, \cdot \rangle$ and norm $\|\cdot\|$. $x_n \to x$ implies that $\{x_n\}$ converges strongly to x. $x_n \rightharpoonup x$ means that $\{x_n\}$ converges weakly to x. In a real Hilbert space H, we have

$$\|\lambda x + (1-\lambda)y\|^{2} = \lambda \|x\|^{2} + (1-\lambda)\|y\|^{2} - \lambda(1-\lambda)\|x-y\|^{2}$$

for all $x, y \in H$ and $\lambda \in [0, 1]$. For every point $x \in H$, there exists a unique nearest point in C, denoted by $P_C x$, such that $||x - P_C x|| \leq ||x - y||$ for all $y \in C$. The mapping P_C is called the metric projection of H onto C. We know that P_C is a nonexpansive mapping of H onto C. It is also known that P_C is characterized by the following properties: $P_C x \in C$ and $\langle x - P_C x, P_C x - y \rangle \geq 0$,

$$||x - y||^2 \ge ||x - P_C x||^2 + ||y - P_C x||^2$$
(2.1)

for all $x \in H$ and $y \in C$. Let A be a monotone mapping of C into H. In the context of the variational inequality problem, this implies

$$u \in VI(C, A) \Leftrightarrow u = P_C(u - \lambda Au)$$

for all $\lambda > 0$. It is also known that H satisfies the Opial condition [10]. That is, for any sequence $\{x_n\}$ with $x_n \rightharpoonup x$, the inequality

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

holds for every $y \in H$ with $y \neq x$. We also know that H has the Kadec-Klee property, that is, $x_n \rightharpoonup x$ and $||x_n|| \rightarrow ||x||$ imply $x_n \rightarrow x$. In fact, from

$$||x_n - x||^2 = ||x_n||^2 - 2\langle x_n, x \rangle + ||x||^2,$$

we get that a Hilbert space has the Kadec-Klee property. An operator $A: H \to 2^H$ is said to be monotone if $\langle x_1 - x_2, y_1 - y_2 \rangle \geq 0$ whenever $y_1 \in Ax_1$ and $y_2 \in Ax_2$. Let A be a monotone and k-Lipschitz-continuous mapping of C into H and let $N_C v$ be the normal cone to C at $v \in C$, i.e., $N_C v = \{w \in H : \langle v - u, w \rangle \ge 0, \forall u \in C\}$. Define

$$Tv = \begin{cases} Av + N_C v, & \text{if } v \in C, \\ \emptyset, & \text{if } v \notin C. \end{cases}$$

Then, T is maximal monotone and $0 \in Tv$ if and only if $v \in VI(C, A)$; see [11]. For solving the equilibrium problem for a bifunction $f : C \times C \to \mathbb{R}$, let us assume that f satisfies the following conditions:

- (A1) f(x, x) = 0 for all $x \in C$;
- (A2) f is monotone, i.e., $f(x, y) + f(y, x) \le 0$ for all $x, y \in C$;
- (A3) for each $x, y, z \in C$, $\lim_{t \downarrow 0} f(tz + (1 t)x, y) \le f(x, y);$
- (A4) for each $x \in C, y \mapsto f(x, y)$ is convex and lower semicontinuous.

We know the following lemmas.

Lemma 2.1. The following equality holds in a Hilbert space H: For all $u, v \in H$,

$$||u - v||^2 = ||u||^2 - ||v||^2 - 2\langle u - v, v \rangle$$

Lemma 2.2 ([1]). Let C be a nonempty closed convex subset of H and let F be a bifunction of $C \times C$ into \mathbb{R} satisfying (A1)-(A4). Let r > 0 and $x \in H$. Then, there exists $z \in C$ such that

$$f(z,y) + \frac{1}{r} \langle y - z, z - x \rangle \ge 0$$

for all $y \in C$.

Lemma 2.3 ([3]). Assume that $f: C \times C \to R$ satisfies (A1)-(A4). For r > 0 and $x \in H$, define a mapping $T_r: H \to C$ as follows:

$$T_r(x) = \{ z \in C : f(z, y) + \frac{1}{r}T\langle y - z, z - x \rangle \ge 0, \ \forall y \in C \}$$

for all $x \in H$. Then, the following hold:

- (1) T_r is single-valued;
- (2) T_r is firmly nonexpansive, i.e., for any $x, y \in H$,

$$||T_r x - T_r y||^2 \le \langle T_r x - T_r y, x - y \rangle;$$

- (3) $F(T_r) = EP(f);$
- (4) EP(f) is closed and convex.

We know also the following result.

Lemma 2.4. Let C be a nonempty closed convex subset of H. Let S be a nonspreading mapping of C into itself with $F(S) \neq \emptyset$. Then, F(S) is closed and convex.

Proof. A mapping $S: C \to C$ is nonspreading, i.e.,

$$2\|Su - Sv\|^{2} \le \|Su - v\|^{2} + \|Sv - u\|^{2}$$

for all $u, v \in C$. If v = Sv, then we have $2||Su - v||^2 \leq ||Su - v||^2 + ||v - u||^2$ and hence $||Su - v||^2 \leq ||v - u||^2$. This implies that S is quasi-nonexpansive. So, we have from [4] that F(S) is closed and convex.

3 Main Results

In this section, we prove two strong convergence theorems for monotone mappings and nonspreading mappings with equilibrium problems in a Hilbert space. First, we prove a strong convergence theorem by the shrinking projection method [17].

Theorem 3.1. Let C be a closed convex subset of a Hilbert space H. Let f be a bifunction from $C \times C$ to \mathbb{R} satisfying (A1)-(A4) and let A be a monotone and k-Lipschitz continuous mapping of C into H and let S be a nonspreading mapping of C into itself such that $F(S) \cap$ $VI(C, A) \cap EP(f) \neq \emptyset$. Let $\{x_n\}$ be a sequence in C generated by $x_1 = x \in C$, $C_1 = C$ and

 $\begin{cases} f(u_n, y) + \frac{1}{r_n} \langle y - u_n, u_n - x_n \rangle \ge 0, & \forall y \in C, \\ y_n = P_C(u_n - \lambda_n A u_n), \\ w_n = \alpha_n S x_n + (1 - \alpha_n) P_C(u_n - \lambda_n A y_n), \\ C_{n+1} = \{ z \in C_n : \|w_n - z\| \le \|x_n - z\| \}, \\ x_{n+1} = P_{C_{n+1}} x, \ n \in \mathbb{N}, \end{cases}$

where $0 < a \le \lambda_n \le b < \frac{1}{k}$, $0 < c \le \alpha_n \le d < 1$ and $0 < r \le r_n$. Then $\{x_n\}$ converges strongly to $P_{F(S)\cap VI(C,A)\cap EP(f)}x$, where $P_{F(S)\cap VI(C,A)\cap EP(f)}$ is the metric projection of Honto $F(S) \cap VI(C, A) \cap EP(f)$.

Proof. Put $v_n = P_C(u_n - \lambda_n A y_n)$ for every $n \in \mathbb{N}$ and take

.... $x^* \in F(S) \cap VI(C, A) \cap EP(f).$

Then, we have $x^* = P_C(x^* - \lambda_n A x^*) = T_{r_n} x^*$. We first show by induction that

 $F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$

for all $n \in \mathbb{N}$. It is obvious that $F(S) \cap VI(C, A) \cap EP(f) \subseteq C_1 = C$. Suppose that

 $F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$

for some $n \in \mathbb{N}$ and take $x^* \in F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$. Then, we have from (2.1) and Lemma 2.1 that

$$\begin{split} \|v_n - x^*\|^2 &\leq \|u_n - \lambda_n Ay_n - x^*\|^2 - \|u_n - \lambda_n Ay_n - v_n\|^2 \\ &= \|u_n - x^*\|^2 - \|\lambda_n Ay_n\|^2 - 2\langle u_n - \lambda_n Ay_n - x^*, \lambda_n Ay_n \rangle \\ &- \|u_n - v_n\|^2 + \|\lambda_n Ay_n\|^2 + 2\langle u_n - \lambda_n Ay_n - v_n, \lambda_n Ay_n \rangle \\ &= \|u_n - x^*\|^2 - \|u_n - v_n\|^2 + 2\langle x^* - v_n, \lambda_n Ay_n \rangle \\ &= \|u_n - x^*\|^2 - \|u_n - v_n\|^2 + 2\lambda_n \langle Ay_n, x^* - v_n \rangle \\ &= \|u_n - x^*\|^2 - \|u_n - v_n\|^2 \\ &+ 2\lambda_n (\langle Ay_n - Ax^*, x^* - y_n \rangle + \langle Ax^*, x^* - y_n \rangle + \langle Ay_n, y_n - v_n \rangle) \\ &\leq \|u_n - x^*\|^2 - \|u_n - v_n\|^2 + 2\lambda_n \langle Ay_n, y_n - v_n \rangle \\ &= \|u_n - x^*\|^2 - \|u_n - y_n\|^2 - 2\langle u_n - y_n, y_n - v_n \rangle - \|y_n - v_n\|^2 \\ &+ 2\lambda_n \langle Ay_n, y_n - v_n \rangle \\ &= \|u_n - x^*\|^2 - \|u_n - y_n\|^2 - \|y_n - v_n\|^2 \\ &+ 2\langle u_n - \lambda_n Ay_n - y_n, v_n - y_n \rangle. \end{split}$$

From $y_n = P_C(u_n - \lambda_n A u_n)$, we have

$$\begin{aligned} \langle u_n - \lambda_n A y_n - y_n, v_n - y_n \rangle \\ &= \langle u_n - \lambda_n A u_n - y_n, v_n - y_n \rangle + \langle \lambda_n A u_n - \lambda_n A y_n, v_n - y_n \rangle \\ &\leq \langle \lambda_n A u_n - \lambda_n A y_n, v_n - y_n \rangle \\ &\leq \lambda_n k \| u_n - y_n \| \| v_n - y_n \|. \end{aligned}$$

Since $a^2 + b^2 \ge 2ab$ for all $a, b \in \mathbb{R}$, we have that

$$\begin{aligned} \|v_n - x^*\|^2 &\leq \|u_n - x^*\|^2 - \|u_n - y_n\|^2 - \|y_n - v_n\|^2 \\ &+ 2\lambda_n k \|u_n - y_n\| \|v_n - y_n\| \\ &\leq \|u_n - x^*\|^2 - \|u_n - y_n\|^2 - \|y_n - v_n\|^2 \\ &+ \lambda_n^2 k^2 \|u_n - y_n\|^2 + \|v_n - y_n\|^2 \\ &= \|u_n - x^*\|^2 + (\lambda_n^2 k^2 - 1) \|u_n - y_n\|^2. \end{aligned}$$

So, we have from $u_n = T_{r_n} x_n$, $x^* = T_{r_n} x^*$ and $\lambda_n^2 k^2 < 1$ that

$$\|w_{n} - x^{*}\|^{2} = \|\alpha_{n}(Sx_{n} - x^{*}) + (1 - \alpha_{n})(v_{n} - x^{*})\|^{2}$$

$$\leq \alpha_{n}\|Sx_{n} - x^{*}\|^{2} + (1 - \alpha_{n})\|v_{n} - x^{*}\|^{2}$$

$$\leq \alpha_{n}\|x_{n} - x^{*}\|^{2} + (1 - \alpha_{n})\|u_{n} - x^{*}\|^{2}$$

$$+ (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)\|u_{n} - y_{n}\|^{2}$$

$$= \alpha_{n}\|x_{n} - x^{*}\|^{2} + (1 - \alpha_{n})\|T_{r_{n}}x_{n} - T_{r_{n}}x^{*}\|^{2}$$

$$+ (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)\|u_{n} - y_{n}\|^{2}$$

$$\leq \alpha_{n}\|x_{n} - x^{*}\|^{2} + (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2}$$

$$+ (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)\|u_{n} - y_{n}\|^{2}$$

$$= \|x_{n} - x^{*}\|^{2} + (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)\|u_{n} - y_{n}\|^{2}$$

$$(3.2)$$

$$\leq \|x_{n} - x^{*}\|^{2}.$$

Then $x^* \in C_{n+1}$. This implies that $F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$ for all $n \in \mathbb{N}$. Next, we show that C_n is closed and convex for all $n \in \mathbb{N}$. It is obvious that $C_1 = C$ is closed and convex. Suppose that C_n is closed and convex for some $n \in \mathbb{N}$. For $z \in C_n$, we know from Nakajo and Takahashi [9] that $||w_n - z|| \leq ||x_n - z||$ is equivalent to

$$||w_n - x_n||^2 + 2\langle w_n - x_n, x_n - z \rangle \le 0.$$

So, C_{n+1} is closed and convex. Then for any $n \in \mathbb{N}$, C_n is closed and convex. From $x_n = P_{C_n}x$, we have $\langle x - x_n, x_n - z \rangle \ge 0$ for all $z \in C_n$. Since $x^* \in F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$, we also have $\langle x - x_n, x_n - x^* \rangle \ge 0$. So, we have

$$0 \le \langle x - x_n, x_n - x^* \rangle = \langle x - x_n, x_n - x + x - x^* \rangle = -\langle x - x_n, x - x_n \rangle + \langle x - x_n, x - x^* \rangle \le - \|x - x_n\|^2 + \|x - x_n\| \|x - x^*\|.$$

This implies that $||x - x_n|| \le ||x - x^*||$. From $x_n = P_{C_n}x$ and $x_{n+1} = P_{C_{n+1}}x \in C_{n+1} \subset C_n$, we also have

$$\langle x - x_n, x_n - x_{n+1} \rangle \ge 0.$$
 (3.3)

From (3.3), we have that for $n \in \mathbb{N}$,

$$0 \le \langle x - x_n, x_n - x_{n+1} \rangle = \langle x - x_n, x_n - x + x - x_{n+1} \rangle$$

= $-\langle x - x_n, x - x_n \rangle + \langle x - x_n, x - x_{n+1} \rangle$
 $\le -\|x - x_n\|^2 + \|x - x_n\| \|x - x_{n+1}\|$

and hence $||x - x_n|| \le ||x - x_{n+1}||$. Thus $\{||x_n - x||\}$ is bounded and monotone and increasing. So, $\lim_{n \to \infty} ||x_n - x||$ exists. Next, we show that $\lim_{n \to \infty} ||x_n - x_{n+1}|| = 0$. In fact, from (3.3) we have

$$\begin{aligned} \|x_n - x_{n+1}\|^2 &= \|x_n - x + x - x_{n+1}\|^2 \\ &= \|x_n - x\|^2 + 2\langle x_n - x, x - x_{n+1} \rangle + \|x - x_{n+1}\|^2 \\ &= -\|x_n - x\|^2 + 2\langle x_n - x, x_n - x + x - x_{n+1} \rangle + \|x - x_{n+1}\|^2 \\ &= -\|x_n - x\|^2 + 2\langle x_n - x, x_n - x_{n+1} \rangle + \|x - x_{n+1}\|^2 \\ &\leq -\|x_n - x\|^2 + \|x - x_{n+1}\|^2. \end{aligned}$$

Since $\lim_{n\to\infty} ||x_n - x||$ exists, we have that $\lim_{n\to\infty} ||x_n - x_{n+1}|| = 0$. From $x_{n+1} \in C_{n+1} \subset C_n$, we have

$$||w_n - x_n|| \le ||w_n - x_{n+1}|| + ||x_{n+1} - x_n|| \le 2||x_{n+1} - x_n||$$

Then $\lim_{n \to \infty} ||w_n - x_n|| = 0$. Further, from

$$0 \le ||x_n - x^*||^2 - ||w_n - x^*||^2$$

= (||x_n - x^*|| + ||w_n - x^*||)(||x_n - x^*|| - ||w_n - x^*||)
\$\le (||x_n - x^*|| + ||w_n - x^*||)||x_n - w_n|| \to 0,\$

we obtain

$$||x_n - x^*||^2 - ||w_n - x^*||^2 \to 0.$$

From (3.2), we also obtain

$$||u_n - y_n||^2 \le \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (||x_n - x^*||^2 - ||w_n - x^*||^2)$$

and

$$||y_n - v_n||^2 = ||P_C(u_n - \lambda_n A u_n) - P_C(u_n - \lambda_n A y_n)||^2$$

$$\leq ||u_n - \lambda_n A u_n - (u_n - \lambda_n A y_n)||^2$$

$$= ||\lambda_n A y_n - \lambda_n A u_n||^2$$

$$\leq \lambda_n^2 k^2 ||y_n - u_n||^2.$$

Then we have $\lim_{n\to\infty} ||u_n - y_n|| = 0$ and $\lim_{n\to\infty} ||y_n - v_n|| = 0$. Consider

$$||u_n - x^*||^2 = ||T_{r_n}x_n - T_{r_n}x^*||^2$$

$$\leq \langle T_{r_n}x_n - T_{r_n}x^*, x_n - x^* \rangle$$

$$= -\langle u_n - x^*, x^* - x_n \rangle$$

$$= \frac{1}{2}(||u_n - x^*||^2 + ||x_n - x^*||^2 - ||x_n - u_n||^2).$$

Then

$$||u_n - x^*||^2 \le ||x_n - x^*||^2 - ||x_n - u_n||^2 \le ||x_n - x^*||^2.$$
(3.4)

From this equality and (3.1), we have

$$\begin{aligned} \|w_n - x^*\|^2 &\leq \alpha_n \|x_n - x^*\|^2 + (1 - \alpha_n) \|u_n - x^*\|^2 \\ &\leq \alpha_n \|x_n - x^*\|^2 + (1 - \alpha_n) \|x_n - x^*\|^2 - (1 - \alpha_n) \|x_n - u_n\|^2. \end{aligned}$$

So, we have

$$||x_n - u_n||^2 \le \frac{1}{1 - \alpha_n} (||x_n - x^*||^2 - ||w_n - x^*||^2),$$

which implies that $\lim_{n\to\infty} ||x_n - u_n|| = 0$. Since $\alpha_n(Sx_n - x_n) = w_n - (1 - \alpha_n)v_n - \alpha_n x_n$, we have

$$\begin{aligned} \alpha_n \|Sx_n - x_n\| &\leq \|w_n - v_n\| + \|v_n - x_n\| \\ &\leq \|w_n - x_n\| + 2\|v_n - x_n\| \\ &\leq \|w_n - x_n\| + 2(\|v_n - y_n\| + \|y_n - u_n\| + \|u_n - x_n\|). \end{aligned}$$

So we obtain $\lim_{n\to\infty} ||Sx_n - x_n|| = 0$. Since $\{x_n\}$ is bounded, there exists a subsequence $\{x_{n_i}\}$ of $\{x_n\}$ such that $x_{n_i} \rightharpoonup p$ for some $p \in C$. From $||x_n - Sx_n|| \rightarrow 0$, we have $Sx_{n_i} \rightharpoonup p$. Next, let us show $p \in F(S)$. Since S is nonspreading, we have

$$2\|Sx_{n_i} - Sp\|^2 \le \|Sx_{n_i} - p\|^2 + \|x_{n_i} - Sp\|^2$$

= $\|Sx_{n_i} - p\|^2 + \|x_{n_i} - Sx_{n_i}\|^2 + 2\langle x_{n_i} - Sx_{n_i}, Sx_{n_i} - Sp\rangle$
+ $\|Sx_{n_i} - Sp\|^2.$

Then

$$||Sx_{n_i} - Sp||^2 \le ||Sx_{n_i} - p||^2 + ||x_{n_i} - Sx_{n_i}||^2 + 2\langle x_{n_i} - Sx_{n_i}, Sx_{n_i} - Sp\rangle.$$

Suppose $Sp \neq p$. From Opial's theorem [10] and $\lim_{n \to \infty} ||Sx_n - x_n|| = 0$, we obtain

$$\begin{split} \liminf_{i \to \infty} \|Sx_{n_{i}} - p\|^{2} &< \liminf_{i \to \infty} \|Sx_{n_{i}} - Sp\|^{2} \\ &\leq \liminf_{i \to \infty} (\|Sx_{n_{i}} - p\|^{2} + \|x_{n_{i}} - Sx_{n_{i}}\|^{2} + 2\langle x_{n_{i}} - Sx_{n_{i}}, Sx_{n_{i}} - Sp\rangle) \\ &= \liminf_{i \to \infty} \|Sx_{n_{i}} - p\|^{2}. \end{split}$$

This is a contradiction. Hence Sp = p. Next, let us show $p \in VI(C, A)$. Let

$$Tv = \begin{cases} Av + N_C v, & \text{if } v \in C, \\ \emptyset, & \text{if } v \notin C. \end{cases}$$

Then, from [11] T is maximal monotone and $0 \in Tv$ if and only if $v \in VI(C, A)$. Let $(v, w) \in G(T)$. Then, we have $w \in Tv = Av + N_C v$ and hence, $w - Av \in N_C v$. So, we have $\langle v - u, w - Av \rangle \geq 0$ for all $u \in C$. On the other hand, from $v_n = P_C(u_n - \lambda_n Ay_n)$ and $v \in C$, we have $\langle u_n - \lambda_n Ay_n - v_n, v_n - v \rangle \geq 0$ and hence $\langle v - v_n, \frac{v_n - u_n}{\lambda_n} + Ay_n \rangle \geq 0$.

Therefore, from $w - Av \in N_C v$ and $v_n \in C$, we have

$$\begin{split} \langle v - v_{n_i}, w \rangle &\geq \langle v - v_{n_i}, Av \rangle \\ &\geq \langle v - v_{n_i}, Av \rangle - \langle v - v_{n_i}, \frac{v_{n_i} - u_{n_i}}{\lambda_{n_i}} + Ay_{n_i} \rangle \\ &= \langle v - v_{n_i}, Av - Av_{n_i} \rangle + \langle v - v_{n_i}, Av_{n_i} - Ay_{n_i} \rangle \\ &- \langle v - v_{n_i}, \frac{v_{n_i} - u_{n_i}}{\lambda_{n_i}} \rangle \\ &\geq \langle v - v_{n_i}, Av_{n_i} - Ay_{n_i} \rangle - \langle v - v_{n_i}, \frac{v_{n_i} - u_{n_i}}{\lambda_{n_i}} \rangle. \end{split}$$

Since $\lim_{n\to\infty} \|v_n - x_n\| = 0$, $\lim_{n\to\infty} \|v_n - u_n\| = 0$, $\lim_{n\to\infty} \|y_n - v_n\| = 0$ and A is Lipschitz continuous, we obtain $\langle v - p, w \rangle \ge 0$. Since T is maximal monotone, we have $p \in T^{-1}0$ and hence $p \in VI(C, A)$. Let us show $p \in EP(f)$. Since $f(u_{n_i}, y) + \frac{1}{r_{n_i}} \langle y - u_{n_i}, u_{n_i} - x_{n_i} \rangle \ge 0$ for all $y \in C$. From (A2), we also have

$$\frac{1}{r_{n_i}}\langle y-u_{n_i},u_{n_i}-x_{n_i}\rangle\geq f(y,u_{n_i})$$

and hence

$$\langle y - u_{n_i}, \frac{u_{n_i} - x_{n_i}}{r_{n_i}} \rangle \ge f(y, u_{n_i}).$$

From $\lim_{n\to\infty} ||u_n - x_n|| = 0$, we get $u_{n_i} \rightharpoonup p$. Since $\frac{u_{n_i} - x_{n_i}}{r_{n_i}} \rightarrow 0$, it follows by (A4) that $0 \ge f(y,p)$ for all $y \in C$. For t with $0 < t \le 1$ and $y \in C$, let $y_t = ty + (1-t)p$. From $y, p \in C$, we have $y_t \in C$ and hence $f(y_t, p) \le 0$. So, from (A1) and (A4) we have

$$0 = f(y_t, y_t) \le t f(y_t, y) + (1 - t) f(y_t, p) \le t f(y_t, y)$$

and hence $0 \le f(y_t, y)$. From (A3), we have $0 \le f(p, y)$ for all $y \in C$ and hence $p \in EP(f)$. Thus $p \in F(S) \cap VI(C, A) \cap EP(f)$. Let

$$p^* = P_{F(S) \cap VI(C,A) \cap EP(f)} x \subseteq C_{n+1}$$

From $x_{n+1} = P_{C_{n+1}}x$, we have $||x - x_{n+1}|| \le ||x - p^*||$. Hence, we have

$$||x - p^*|| \le ||x - p|| \le \liminf_{i \to \infty} ||x - x_{n_i}|| \le \limsup_{i \to \infty} ||x - x_{n_i}|| \le ||x - p^*||.$$

So, we obtain $\lim_{i \to \infty} ||x - x_{n_i}|| = ||x - p|| = ||x - p^*||$ and $p = p^*$. We can conclude that $x_n \to p^* = P_{F(S) \cap VI(C,A) \cap EP(f)}x$. This completes the proof.

Next, we prove another strong convergence theorem which is different from Theorem 3.1.

Theorem 3.2. Let C be a closed convex subset of a Hilbert space H. Let f be a bifunction from $C \times C$ to \mathbb{R} satisfying (A1)-(A4) and let A be a monotone and k-Lipschitz continuous mapping of C into H and let S be a nonspreading mapping of C into itself such that $F(S) \cap$ $VI(C, A) \cap EP(f) \neq \emptyset$. Let $\{x_n\}$ be a sequence in C generated by $x_1 = x \in C$, $C_1 = C$ and

$$\begin{cases} f(u_n, y) + \frac{1}{r_n} \langle y - u_n, u_n - x_n \rangle \ge 0, & \forall y \in C, \\ y_n = P_C(u_n - \lambda_n A u_n), \\ w_n = \alpha_n x_n + (1 - \alpha_n) SP_C(u_n - \lambda_n A y_n), \\ C_{n+1} = \{ z \in C_n : ||w_n - z|| \le ||x_n - z|| \}, \\ x_{n+1} = P_{C_{n+1}} x, \ n \in \mathbb{N}, \end{cases}$$

where $0 < a \le \lambda_n \le b < \frac{1}{k}$, $0 < c \le \alpha_n \le d < 1$ and $0 < r \le r_n$. Then $\{x_n\}$ converges strongly to $P_{F(S) \cap VI(C,A) \cap EP(f)}x$.

Proof. Put $v_n = P_C(u_n - \lambda_n A y_n)$ for every $n \in \mathbb{N}$ and take

$$x^* \in F(S) \cap VI(C, A) \cap EP(f).$$

Then, we have $x^* = P_C(x^* - \lambda_n A x^*) = T_{r_n} x^*$. We first show by induction that

$$F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$$

for all $n \in \mathbb{N}$. It is obvious that $F(S) \cap VI(C, A) \cap EP(f) \subseteq C_1 = C$. Suppose that

$$F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$$

for some $n \in \mathbb{N}$. Let $x^* \in F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$. Following the proof of Theorem 3.1, we have

$$||v_n - x^*||^2 \le ||u_n - x^*||^2 + (\lambda_n^2 k^2 - 1)||u_n - y_n||^2.$$

Hence

$$||w_{n} - x^{*}||^{2} = ||\alpha_{n}(x_{n} - x^{*}) + (1 - \alpha_{n})(Sv_{n} - x^{*})||^{2}$$

$$\leq \alpha_{n}||x_{n} - x^{*}||^{2} + (1 - \alpha_{n})||Sv_{n} - x^{*}||^{2}$$

$$\leq \alpha_{n}||x_{n} - x^{*}||^{2} + (1 - \alpha_{n})||u_{n} - x^{*}||^{2}$$

$$+ (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)||u_{n} - y_{n}||^{2}$$

$$\leq \alpha_{n}||x_{n} - x^{*}||^{2} + (1 - \alpha_{n})||x_{n} - x^{*}||^{2}$$

$$+ (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)||u_{n} - y_{n}||^{2}$$

$$= ||x_{n} - x^{*}||^{2} + (1 - \alpha_{n})(\lambda_{n}^{2}k^{2} - 1)||u_{n} - y_{n}||^{2}$$

$$\leq ||x_{n} - x^{*}||^{2}.$$
(3.5)

Then $x^* \in C_{n+1}$. This implies that $F(S) \cap VI(C, A) \cap EP(f) \subseteq C_n$ for all $n \in \mathbb{N}$. Next, we can follow the proof of Theorem 3.1 to show

- 1. C_n is closed and convex for all $n \in \mathbb{N}$.
- 2. $\{||x_n x||\}$ is bounded, monotone and increasing and $\lim_{n \to \infty} ||x_n x||$ exists.
- 3. $\lim_{n \to \infty} ||x_n x_{n+1}|| = 0.$
- 4. $\lim_{n \to \infty} ||w_n x_n|| = 0.$

5.
$$\lim_{n \to \infty} ||u_n - y_n|| = 0$$
, $\lim_{n \to \infty} ||y_n - v_n|| = 0$ and $\lim_{n \to \infty} ||x_n - u_n|| = 0$.

Since $(1 - \alpha_n)(Sv_n - v_n) = w_n - \alpha_n x_n - (1 - \alpha_n)v_n$, we have

$$\begin{aligned} (1 - \alpha_n) \|Sv_n - v_n\| &\leq \|w_n - v_n\| + \|v_n - x_n\| \\ &\leq \|w_n - x_n\| + 2\|v_n - x_n\| \\ &\leq \|w_n - x_n\| + 2(\|v_n - y_n\| + \|y_n - u_n\| + \|u_n - x_n\|). \end{aligned}$$

Therefore, we also obtain $\lim_{n\to\infty} ||Sv_n - v_n|| = 0$. As $\{v_n\}$ is bounded, there exists a subsequence $\{v_{n_i}\}$ of $\{v_n\}$ such that $v_{n_i} \rightharpoonup p$ for some $p \in C$. From $\lim_{n\to\infty} ||Sv_n - v_n|| = 0$, we obtain $Sv_{n_i} \rightharpoonup p$. Next, let us show $p \in F(S)$.

$$2\|Sv_{n_i} - Sp\|^2 \le \|Sv_{n_i} - p\|^2 + \|v_{n_i} - Sp\|^2$$

= $\|Sv_{n_i} - p\|^2 + \|v_{n_i} - Sv_{n_i}\|^2 + 2\langle v_{n_i} - Sv_{n_i}, Sv_{n_i} - Sp\rangle$
+ $\|Sv_{n_i} - Sp\|^2$.

Then we have

$$||Sv_{n_i} - Sp||^2 \le ||Sv_{n_i} - p||^2 + ||v_{n_i} - Sv_{n_i}||^2 + 2\langle v_{n_i} - Sv_{n_i}, Sv_{n_i} - Sp\rangle.$$

Suppose $Sp \neq p$, From Opial's theorem [10] and $\lim_{n \to \infty} ||Sv_n - v_n|| = 0$, we obtain

$$\begin{split} \liminf_{i \to \infty} \|Sv_{n_{i}} - p\|^{2} &< \liminf_{i \to \infty} \|Sv_{n_{i}} - Sp\|^{2} \\ &\leq \liminf_{i \to \infty} (\|Sv_{n_{i}} - p\|^{2} + \|v_{n_{i}} - Sv_{n_{i}}\|^{2} + 2\langle v_{n_{i}} - Sv_{n_{i}}, Sv_{n_{i}} - Sp\rangle) \\ &= \liminf_{i \to \infty} \|Sv_{n_{i}} - p\|^{2}. \end{split}$$

This is a contradiction. Hence Sp = p, i.e., $p \in F(S)$. Following the proof of Theorem 3.1, we get $p \in VI(C, A)$, $p \in EP(f)$ and $x_n \to p^* = P_{F(S) \cap VI(C, A) \cap EP(f)}x$.

4 Applications

Using Theorems 3.1 and 3.2, we prove four theorems in a real Hilbert space.

Theorem 4.1. Let C be a closed convex subset of a Hilbert space H. Let f be a bifunction from $C \times C$ to \mathbb{R} satisfying (A1)-(A4) and let S be a nonspreading mapping of C into itself such that $F(S) \cap EP(f) \neq \emptyset$. Let $\{x_n\}$ be a sequence in C generated by $x_1 = x \in C$, $C_1 = C$ and

$$\begin{cases} w_n = \alpha_n S x_n + (1 - \alpha_n) T_{r_n} x_n, \\ C_{n+1} = \{ z \in C_n : \| w_n - z \| \le \| x_n - z \| \}, \\ x_{n+1} = P_{C_{n+1}} x, \ n \in \mathbb{N}, \end{cases}$$

where $0 < a \le \lambda_n \le b < \frac{1}{k}$, $0 < c \le \alpha_n \le d < 1$ and $0 < r \le r_n$. Then $\{x_n\}$ converges strongly to $P_{F(S)\cap EP(f)}x$.

Proof. Putting A = 0 in Theorem 3.1, we obtain the desired result.

Theorem 4.2. Let C be a closed convex subset of a Hilbert space H. Let f be a bifunction from $C \times C$ to \mathbb{R} satisfying (A1)-(A4) and let S be a nonspreading mapping of C into itself such that $F(S) \cap EP(f) \neq \emptyset$. Let $\{x_n\}$ be a sequence in C generated by $x_1 = x \in C$, $C_1 = C$ and

$$\begin{cases} w_n = \alpha_n x_n + (1 - \alpha_n) ST_{r_n} x_n, \\ C_{n+1} = \{ z \in C_n : \| w_n - z \| \le \| x_n - z \| \}, \\ x_{n+1} = P_{C_{n+1}} x, \ n \in \mathbb{N}, \end{cases}$$

where $0 < a \leq \lambda_n \leq b < \frac{1}{k}$, $0 < c \leq \alpha_n \leq d < 1$ and $0 < r \leq r_n$. Then $\{x_n\}$ converges strongly to $P_{F(S)\cap EP(f)}x$.

Proof. Putting A = 0 in Theorem 3.2, we obtain the desired result.

Theorem 4.3. Let C be a closed convex subset of a Hilbert space H. Let A be a monotone and k-Lipschitz continuous mapping of C into H and let S be a nonspreading mapping of C into itself such that $F(S) \cap VI(C, A) \neq \emptyset$. Let $\{x_n\}$ be a sequence in C generated by $x_1 = x \in C, C_1 = C$ and

$$\begin{cases} y_n = P_C(x_n - \lambda_n A x_n), \\ w_n = \alpha_n S x_n + (1 - \alpha_n) P_C(x_n - \lambda_n A y_n), \\ C_{n+1} = \{ z \in C_n : \|w_n - z\| \le \|x_n - z\| \}, \\ x_{n+1} = P_{C_{n+1}} x, \ n \in \mathbb{N}, \end{cases}$$

where $0 < a \le \lambda_n \le b < \frac{1}{k}$, $0 < c \le \alpha_n \le d < 1$ and $0 < r \le r_n$. Then $\{x_n\}$ converges strongly to $P_{F(S)\cap VI(C,A)}x$.

Proof. Putting f(x,y) = 0 for all $x, y \in C$ in Theorem 3.1, we obtain the desired result. \Box

Theorem 4.4. Let C be a closed convex subset of a Hilbert space H. Let A be a monotone and k-Lipschitz continuous mapping of C into H and let S be a nonspreading mapping of C into itself such that $F(S) \cap VI(C, A) \neq \emptyset$. Let $\{x_n\}$ be a sequence in C generated by $x_1 = x \in C, C_1 = C$ and

$$\begin{cases} y_n = P_C(x_n - \lambda_n A x_n), \\ w_n = \alpha_n x_n + (1 - \alpha_n) SP_C(x_n - \lambda_n A y_n), \\ C_{n+1} = \{ z \in C_n : \|w_n - z\| \le \|x_n - z\| \}, \\ x_{n+1} = P_{C_{n+1}} x, \ n \in \mathbb{N}, \end{cases}$$

where $0 < a \le \lambda_n \le b < \frac{1}{k}$, $0 < c \le \alpha_n \le d < 1$ and $0 < r \le r_n$. Then $\{x_n\}$ converges strongly to $P_{F(S) \cap VI(C,A)}x$.

Proof. Putting f(x,y) = 0 for all $x, y \in C$ in Theorem 3.2, we obtain the desired result. \Box

References

- E. Blum and W. Oettli, From optimization and variational inequalities to equilibrium problems, *Math. Student* 63 (1994) 123–145.
- [2] V. Colao, G. Marino and H.-K. Xu, An iterative method for finding common solutions of equilibrium and fixed point problems, J. Math. Anal. Appl. 344 (2008) 340–352.
- [3] P.L. Combettes and A. Hirstoaga, Equilibrium programming in Hilbert spaces, J. Nonlinear Convex Anal. 6 (2005) 117–136.
- [4] S. Itoh and W. Takahashi, The common fixed point theory of singlevalued mappings and multivalued mappings, *Pacific J. Math.* 79 (1978) 493–508.
- [5] G.M. Korpelevich, An extragradient method for finding saddle points and for other problems, *Matecon*, 12 (1976) 747–756.
- [6] F. Kosaka and W. Takahashi, Existence and approximation of fixed points of firmly nonexpansive-type mappings in Banach spaces, SIAM. J. Optim. 19 (2008) 824–835.

- [7] F. Kosaka and W. Takahashi, Fixed point theorems for a class of nonlinear mappings related to maximal monotone operators in Banach spaces, Arch. Math. (Basel) 91 (2008) 166–177.
- [8] N. Nadezhkina and W. Takahashi, Weak convergence theorem by an extragradient method for nonexpansive mappings and monotone mappings, J. Optim. Theory Appl. 128 (2006) 191–201.
- [9] K. Nakajo and W. Takahashi, Strong convergence theorems for nonexpansive mappings and nonexpansive semigroups, J. Math. Anal. Appl. 279 (2003) 372–379.
- [10] Z. Opial, Weak convergence of the sequence of successive approximations for nonexpansive mappings, Bull. Amer. Math. Soc. 73 (1967) 591–597.
- [11] R.T. Rockafellar, On the maximality of sums of nonlinear monotone operators, Trans. Amer. Math. Soc. 149 (1970) 75–88.
- [12] R. Shinzato and W. Takahashi, A strong convergence theorem by a new hybrid method for an equilibrium problem with nonlinear mappings in a Hilbert space, *Cubo* 10 (2008) 15–26.
- [13] A. Tada and W. Takahashi, Strong convergence theorem for an equilibrium problem and a nonexpansive mapping, in *Nonlinear analysis and Convex Analysis*, W. Takahashi and T. Tanaka (eds.) Yokohama Publishers, Yokohama, 2007, pp. 609–617.
- [14] A. Tada and W. Takahashi, Weak and strong convergence theorems for a nonexpansive mapping and equilibrium problem, J. Optim. Theory Appl. 133 (2007) 359–370.
- [15] S. Takahashi and W. Takahashi, Viscosity approximation methods for equilibrium problems and fixed point problems in Hilbert spaces, J. Math. Anal. Appl. 331 (2007) 506– 515.
- [16] W. Takahashi, Introduction to Nonlinear and Convex Analysis, Yokohama Publishers, Yokohama, 2009.
- [17] W. Takahashi, Y. Takeuchi and R. Kubota, Strong convergence theorems by hybrid methods for families of nonexpansive mappings in Hilbert spaces, J. Math. Anal. Appl. 341 (2008) 276–286.
- [18] W. Takahashi and M. Toyoda, Weak convergence theorems for nonexpansive mappings and monotone mappings, J. Optim. Theory. Appl. 118 (2003) 417–428.

Manuscript received 24 February 2010 revised 4 November 2010 accepted for publication 15 February 2011

S. DHOMPONGSA Department of Mathematics, Faculty of Science, Chiang Mai University Chiang Mai, 50200, Thailand E-mail address: sompongd@chiangmai.ac.th

CONVERGENCE THEOREMS FOR EQUILIBRIUM PROBLEMS

W. TAKAHASHI

Department of Mathematical and Computing Sciences, Tokyo Institute of Technology Oh-okayama, Meguro-ku, Tokyo 152-8552, Japan E-mail address: wataru@is.titech.ac.jp

H. YINGTAWEESITTIKUL Department of Mathematics, Faculty of Science, Chiang Mai University Chiang Mai, 50200, Thailand E-mail address: g4825119@cm.edu