Convergence Analysis of a Hybrid Relaxed-Extragradient Method for Monotone Variational Inequalities and Fixed Point Problems

Lu-Chuan Ceng¹, B. T. Kien² and N. C. Wong³

¹Department of Mathematics, Shanghai Normal University, Shanghai 200234, China. This research was partially supported by the Teaching and Research Award Fund for Outstanding Young Teachers in Higher Education Institutions of MOE, China and the Dawn Program Foundation in Shanghai. Email: zenglc@hotmail.com

²Department of Applied Mathematics, National Sun Yat-Sen University, Kaohsiung, Taiwan (on leave from National University of Civil Engineering, Hanoi, Vietnam)

³Corresponding author, Department of Applied Mathematics, National Sun Yat-sen University, Kaohsiung, Taiwan 804. This research was partially supported by a grant from the National Science Council. Email: wong@math.nsysu.edu.tw

Abstract. In this paper we introduce a hybrid relaxed-extragradient method for finding a common element of the set of common fixed points of N nonexpansive mappings and the set of solutions of the variational inequality problem for a monotone, Lipschitz-continuous mapping. The hybrid relaxed-extragradient method is based on two well-known methods: hybrid and extragradient. We derive a strong convergence theorem for three sequences generated by this method. Based on this theorem, we also construct an iterative process for finding a common fixed point of N+1 mappings, such that one of these mappings is taken from the more general class of Lipschitz pseudocontractive mappings and the rest N mappings are nonexpansive.

Key words. Variational inequality, nonexpansive mapping, extragradient method, hybrid method, monotone mapping, fixed point, strong convergence, demiclosedness principle, Opial's condition.

AMS subject classifications. 47H09, 47J20

1. Introduction

Let H be a real Hilbert space with inner product $\langle \cdot, \cdot \rangle$ and norm $\|\cdot\|$, respectively. Let C be a nonempty closed convex subset of H and let P_C be the metric projection from H onto C. When $\{x_n\}$ is a sequence in H, then $x_n \to x$ (resp. $x_n \to x$) will denote strong (resp. weak) convergence of the sequence $\{x_n\}$ to x. Let A be a mapping of C into H. Then A is called monotone if for all $u, v \in C$

$$\langle Au - Av, u - v \rangle \ge 0.$$

A is called α -inverse-strongly-monotone (see [6,17]) if there exists a positive constant α such that for all $u, v \in C$

$$\langle Au - Av, u - v \rangle \ge \alpha \|Au - Av\|^2.$$

A is called β -strongly-monotone if there exists a positive constant β such that for all $u, v \in C$

$$\langle Au - Av, u - v \rangle \ge \beta \|u - v\|^2.$$

A is called k-Lipschitz-continuous if there exists a positive constant k such that for all $u, v \in C$

$$||Au - Av|| \le k||u - v||.$$

Obviously, it is easy to see that every α -inverse-strongly-monotone mapping A is monotone and Lipschitz-continuous. Let S be a mapping of C into itself. Then S is called nonexpansive if for all $u, v \in C$

$$\|Su - Sv\| \le \|u - v\|.$$

We denote by F(S) the set of fixed points of S, i.e., $F(S) = \{u \in C : Su = u\}$.

Let A be a mapping of C into H. The variational inequality problem is to find a $u \in C$ such that

$$\langle Au, v - u \rangle \ge 0 \ \forall v \in C.$$

The set of solutions of the variational inequality problem is denoted by VI(C, A). The variational inequality problem was first discussed by Lions [16]. Since then, this problem has been being studied widely. It is well known that, if A is a strongly monotone and Lipschitz-continuous mapping on C, then the variational inequality problem has a unique solution. How to actually find a solution of the variational inequality problem is one of the best important topics in the study of the variational inequality problem. Indeed, there are a lot of different approaches towards solving this problem in finite-dimensional and infinite-dimensional spaces, and the research is intensively continued. A great deal of effort has gone into this problem; see [1,2,5,7-15,17,19-28].

Recently, Antipin considered a finite-dimensional variant of the variational inequality problem, where the solution should satisfy some related constraint in inequality form [1] or some systems of constraints in inequality and equality form [2]. Yamada [8] considered an infinitedimensional variant of the solution of the variational inequality problem on the set of fixed points of some mapping. Takahashi and Toyoda [9] also formulated an infinite-dimensional variant of the problem of finding a common point of the set of the variational inequality solutions and the set of fixed points of some mapping.

For finding an element of $F(S) \cap VI(C, A)$ under the assumption that a set $C \subset H$ is closed and convex, a mapping S of C into itself is nonexpansive, and a mapping A of C into H is α -inverse-strongly-monotone, Takahashi and Toyoda [9] introduced the following iterative scheme:

$$x_0 = x \in C,$$

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) SP_C(x_n - \lambda_n A x_n)$$
(1.1)

for all $n \ge 0$, where $\{\alpha_n\}$ is a sequence in (0, 1) and $\{\lambda_n\}$ is a sequence in $(0, 2\alpha)$. They proved that if $F(S) \cap VI(C, A) \ne \emptyset$, then the sequence $\{x_n\}$ generated by (1.1) converges weakly to some $z \in F(S) \cap VI(C, A)$.

For finding an element of $F(S) \cap VI(C, A)$ Iiduka and Takahashi [12] introduced the following iterative scheme by a hybrid method:

$$\begin{aligned}
x_0 &= x \in C, \\
y_n &= \alpha_n x_n + (1 - \alpha_n) SP_C(x_n - \lambda_n A x_n), \\
C_n &= \{z \in C : \|y_n - z\| \le \|x_n - z\|\}, \\
Q_n &= \{z \in C : \langle x_n - z, x - x_n \rangle \ge 0\}, \\
x_{n+1} &= P_{C_n \cap Q_n} x
\end{aligned}$$
(1.2)

for all $n \ge 0$, where $0 \le \alpha_n \le c < 1$ and $0 < a \le \lambda_n \le b < 2\alpha$. They showed that if $F(S) \cap VI(C, A) \ne \emptyset$, then the sequence $\{x_n\}$, generated by this iterative process, converges strongly to $P_{F(S) \cap VI(C,A)}x$.

Generally speaking, the algorithm suggested by Takahashi and Toyoda [9] is based on two well-known types of methods, namely, on the projection-type methods for solving variational inequality problems and so-called hybrid or outer-approximation methods for solving fixed point problem. The idea of "hybrid" or "outer-approximation" types of methods was originally introduced by Haugazeau in 1968; see [5] for more details.

In 1976, for finding a solution of the nonconstrained variational inequality problem in the finite-dimensional Euclidean space \mathcal{R}^n under the assumption that a set $C \subset \mathcal{R}^n$ is closed and convex and a mapping A of C into \mathcal{R}^n is monotone and k-Lipschitz-continuous, Korpelevich [15] introduced the following so-called extragradient method:

$$\begin{aligned}
x_0 &= x \in C, \\
\bar{x}_n &= P_C(x_n - \lambda A x_n), \\
x_{n+1} &= P_C(x_n - \lambda A \bar{x}_n)
\end{aligned}$$
(1.3)

for all $n \ge 0$, where $\lambda \in (0, 1/k)$. He proved that if VI(C, A) is nonempty, then the sequences $\{x_n\}$ and $\{\bar{x}_n\}$, generated by (1.3), converge to the same point $z \in VI(C, A)$.

Recently, motivated by the idea of Korpelevich's extragradient method [15], Nadezhkina and Takahashi [28] introduced the following iterative scheme for finding an element of $F(S) \cap VI(C, A)$ and proved the following weak convergence result.

Theorem 1.1 [28, Theorem 3.1]. Let C be a closed convex subset of a real Hilbert space H. Let A be a monotone and k-Lipschitz-continuous mapping of C into H and S be a nonexpansive mapping of C into itself such that $F(S) \cap VI(C, A) \neq \emptyset$. Let $\{x_n\}, \{y_n\}$ be the sequences generated by

$$x_0 = x \in C,$$

$$y_n = P_C(x_n - \lambda_n A x_n),$$

$$x_{n+1} = \alpha_n x_n + (1 - \alpha_n) S P_C(x_n - \lambda A y_n)$$
(1.4)

for all $n \ge 0$, where $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$ and $\{\alpha_n\} \subset [c, d]$ for some $c, d \in (0, 1)$. Then the sequences $\{x_n\}, \{y_n\}$ converge weakly to the same point $z \in F(S) \cap VI(C, A)$ where $z = \lim_{n \to \infty} P_{F(S) \cap VI(C,A)}x_n$.

At the same time, the idea of the extragradient method introduced by Korpelevich was successively generalized and extended not only in Euclidean but also in Hilbert and Banach spaces; see e.g., the recent papers of He, Yang and Yuan [11], Solodov and Svaiter [26], Solodov [24], and Ceng and Yao [22,23,27].

Very recently, utilizing the combination of hybrid-type method and extragradient-type method Nadezhkina and Takahashi [21] introduced the following iterative method for finding an element of $F(S) \cap VI(C, A)$ and established the following strong convergence theorem.

Theorem 1.2 [21, Theorem 3.1]. Let C be a closed convex subset of a real Hilbert space H. Let A be a monotone and k-Lipschitz-continuous mapping of C into H and let S be a nonexpansive mapping of C into itself such that $F(S) \cap VI(C, A) \neq \emptyset$. Let $\{x_n\}, \{y_n\}$ and $\{z_n\}$ be sequences generated by

$$\begin{cases}
 x_0 = x \in C, \\
 y_n = P_C(x_n - \lambda_n A x_n), \\
 z_n = \alpha_n x_n + (1 - \alpha_n) S P_C(x_n - \lambda_n A y_n), \\
 C_n = \{z \in C : ||z_n - z|| \le ||x_n - z||\}, \\
 Q_n = \{z \in C : \langle x_n - z, x - x_n \rangle \ge 0\}, \\
 x_{n+1} = P_{C_n \cap Q_n} x,
\end{cases}$$
(1.5)

for every $n \ge 0$, where $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$ and $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$. Then the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to the same element of $P_{F(S)\cap VI(C,A)}x$.

Let $\{S_i\}_{i=1}^N$ be N nonexpansive mappings of C into itself, and A be a monotone, Lipschitzcontinuous mapping of C into H. In the present paper, for finding an element of $\bigcap_{i=1}^N F(S_i) \cap VI(C, A)$, by the combination of extragradient and hybrid methods we introduce a hybrid relaxed-extragradient method

$$\begin{aligned}
x_0 &= x \in C, \\
y_n &= P_C(x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y_n), \\
t_n &= P_C(x_n - \lambda_n A y_n - \lambda_n (1 - \mu_n) A t_n), \\
z_n &= \alpha_n x_n + (1 - \alpha_n) S_n t_n, \\
C_n &= \{z \in C : ||z_n - z|| \le ||x_n - z||\}, \\
Q_n &= \{z \in C : \langle x_n - z, x - x_n \rangle \ge 0\}, \\
x_{n+1} &= P_{C_n \cap Q_n} x
\end{aligned}$$
(1.6)

for every n = 0, 1, ..., where $S_n = S_{n \mod N}$, and the following hold:

- (i) $\{\mu_n\} \subset (0, 1]$ and $\lim_{n \to \infty} \mu_n = 1$;
- (ii) $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$;
- (iii) $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$.

Moreover, it is shown that the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ generated by the hybrid relaxedextragradient method converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i) \cap VI(C,A)} x$. Utilizing this theorem, we derive some strong convergence results in a real Hilbert space. Based on our main result, we construct an iterative process for finding a common fixed point of N+1 mappings, one of which is taken from the more general class of Lipschitz pseudocontractive mappings and the rest Nmappings are nonexpansive. We remark that, in the case when N = 1 and $\mu_n = 1 \forall n \ge 0$, the iterative scheme (1.6) reduces to the one (1.5). Thus, our results are the improvements and extension of many known results in the earlier and recent literature; see e.g., [9,12,13,18,21,28].

2. Preliminaries

Let H be a real Hilbert space with inner product $\langle \cdot, \cdot \rangle$ and norm $\|\cdot\|$, respectively. Let C be a nonempty closed convex subset of H. 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 $y \in C$. P_C is called the metric projection of H onto C. It is known that P_C is a nonexpansive mapping from H onto C. It is also known that $P_C x \in C$ and

$$\langle x - P_C x, P_C x - y \rangle \ge 0 \tag{2.1}$$

for all $x \in H$, $y \in C$; see [7] for more details. It is easy to see that (2.1) is equivalent to

$$||x - y||^2 \ge ||x - P_C x||^2 + ||y - P_C x||^2$$
(2.2)

for all $x \in H$, $y \in C$.

Let A be a monotone mapping of C into H. In the context of the variational inequality problem the characterization of projection (2.1) implies

$$u \in VI(C, A) \Leftrightarrow u = P_C(u - \lambda Au) \ \forall \lambda > 0.$$

It is also known that H satisfies Opial's condition [7], i.e., 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 $y \neq x$.

The following results will be used in the rest of this paper.

Lemma 2.1. Let *H* be a real Hilbert space. If $\{x_n\}$ is a sequence in *H* such that $x_n \rightarrow \hat{x} \in H$ and $||x_n|| \rightarrow ||\hat{x}||$, then $x_n \rightarrow \hat{x}$.

Proof. Observe that

$$||x_n - \hat{x}||^2 = ||x_n||^2 - 2\langle x_n, \hat{x} \rangle + ||\hat{x}||^2.$$

Since $x_n \rightharpoonup \hat{x} \in H$ and $||x_n|| \rightarrow ||\hat{x}||$, we have

$$\lim_{n \to \infty} \|x_n - \hat{x}\|^2 = \lim_{n \to \infty} (\|x_n\|^2 - 2\langle x_n, \hat{x} \rangle + \|\hat{x}\|^2)$$
$$= \|\hat{x}\|^2 - 2\langle \hat{x}, \hat{x} \rangle + \|\hat{x}\|^2 = 0.$$

Lemma 2.2 Demiclosedness Principle [7]. Assume that S is a nonexpansive self-mapping of a closed convex subset C of a Hilbert space H. If S has a fixed point, then I - S is demiclosed; that is, whenever $\{x_n\}$ is a sequence in C converging weakly to some $x \in C$ and the sequence $\{(I - S)x_n\}$ converges strongly to some $y \in H$, it follows that (I - S)x = y. Here I is the identity operator of H.

A mapping $T: C \to C$ is called pseudocontractive if for all $x, y \in C$

$$||Tx - Ty||^{2} \le ||x - y||^{2} + ||(I - T)x - (I - T)y||^{2}.$$

We remark that, if a mapping $T : C \to C$ is pseudocontractive and k-Lipschitz-continuous, then the mapping A = I - T is monotone and k + 1-Lipschitz-continuous; moreover, F(T) = VI(C, A) (see e.g., [21, proof of Theorem 4.5]).

A set-valued mapping $T : H \to 2^H$ is called monotone if for all $x, y \in H$, $f \in Tx$ and $g \in Ty$ imply $\langle x - y, f - g \rangle \geq 0$. A monotone mapping $T : H \to 2^H$ is maximal if its graph G(T) is not properly contained in the graph of any other monotone mapping. It is known that a monotone mapping T is maximal if and only if for $(x, f) \in H \times H$, $\langle x - y, f - g \rangle \geq 0$ for all $(y, g) \in G(T)$ implies $f \in Tx$. Let A be a monotone, k-Lipschitzcontinuous mapping of C into H and let $N_C v$ be the normal cone to C at $v \in C$, i.e., $N_C v = \{w \in H : \langle v - u, w \rangle \geq 0$ for all $u \in C\}$. Define

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

It is known that in this case T is maximal monotone, and $0 \in Tv$ if and only if $v \in VI(C, A)$; see [3].

Throughout the rest of the paper, we shall use the following notation: for a given sequence $\{x_n\} \subset H, \ \omega_w(x_n)$ denotes the weak ω -limit set of $\{x_n\}$; that is,

 $\omega_w(x_n) := \{ x \in H : \{ x_{n_j} \} \text{ converges weakly to } x \text{ for some subsequence } \{ n_j \} \text{ of } \{ n \} \}.$

3. Strong Convergence Theorem

We are now in a position to prove our main result in this paper. Given N nonexpansive mappings $\{S_i\}_{i=1}^N$ of C into itself, for each integer $n \ge 1$ we write

$$S_n = S_{n \mod N}$$

with the mod function taking values in the set $\{1, 2, ..., N\}$; i.e., if n = jN + q for some integers $j \ge 0$ and $0 \le q < N$, then $S_n = S_N$ if q = 0 and $S_n = S_q$ if 1 < q < N.

Theorem 3.1. Let C be a closed convex subset of a real Hilbert space H. Let A be a monotone and k-Lipschitz-continuous mapping of C into H and let $\{S_i\}_{i=1}^N$ be N nonexpansive mappings of C into itself such that $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \neq \emptyset$. Let $\{x_n\}, \{y_n\}$ and $\{z_n\}$ be sequences generated by

$$\begin{cases} x_{0} = x \in C, \\ y_{n} = P_{C}(x_{n} - \lambda_{n}\mu_{n}Ax_{n} - \lambda_{n}(1 - \mu_{n})Ay_{n}), \\ t_{n} = P_{C}(x_{n} - \lambda_{n}Ay_{n} - \lambda_{n}(1 - \mu_{n})At_{n}), \\ z_{n} = \alpha_{n}x_{n} + (1 - \alpha_{n})S_{n}t_{n}, \\ C_{n} = \{z \in C : ||z_{n} - z|| \leq ||x_{n} - z||\}, \\ Q_{n} = \{z \in C : \langle x_{n} - z, x - x_{n} \rangle \geq 0\}, \\ x_{n+1} = P_{C_{n} \cap Q_{n}}x \end{cases}$$
(3.1)

for every n = 0, 1, ..., where $S_n = S_{n \mod N}$, and the following hold:

- (i) $\{\mu_n\} \subset (0,1]$ and $\lim_{n\to\infty} \mu_n = 1$;
- (ii) $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$;
- (iii) $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$.

Then the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i) \cap VI(C,A)} x$.

Remark 3.1. First, observe that for all $x, y \in C$ and all $n \ge 0$

$$\begin{aligned} \|P_C(x_n - \lambda_n \mu A x_n - \lambda_n (1 - \mu_n) A x) - P_C(x_n - \lambda_n \mu A x_n - \lambda_n (1 - \mu_n) A y)\| \\ &\leq \|(x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A x) - (x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y)\| \\ &= \lambda_n (1 - \mu_n) \|A x - A y\| \\ &\leq \lambda_n k \|x - y\|. \end{aligned}$$

Thus, by Banach Contraction Principle, we know that for each $n \ge 0$ there exists a unique $y_n \in C$ such that

$$y_n = P_C(x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y_n).$$
(3.2)

Also, observe that for all $x, y \in C$ and all $n \ge 0$

$$\begin{aligned} \|P_C(x_n - \lambda_n Ay_n - \lambda_n (1 - \mu_n) Ax) - P_C(x_n - \lambda_n Ay_n - \lambda_n (1 - \mu_n) Ay)\| \\ &\leq \|(x_n - \lambda_n Ay_n - \lambda_n (1 - \mu_n) Ax) - (x_n - \lambda_n Ay_n - \lambda_n (1 - \mu_n) Ay)\| \\ &= \lambda_n (1 - \mu_n) \|Ax - Ay\| \\ &\leq \lambda_n k \|x - y\|. \end{aligned}$$

Utilizing Banach Contraction Principle, we know that for each $n \ge 0$ there exists a unique $t_n \in C$ such that

$$t_n = P_C(x_n - \lambda_n A y_n - \lambda_n (1 - \mu_n) A t_n).$$
(3.3)

Proof of Theorem 3.1. We divide the proof into several steps.

Step 1. We claim that every C_n is closed and convex, and that $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_n \ \forall n \geq 0.$

Indeed, it is obvious that C_n is closed for all $n \ge 0$. Since

$$C_n = \{ z \in C : ||z_n - x_n||^2 + 2\langle z_n - x_n, x_n - z \rangle \le 0 \},\$$

we deduce that C_n is convex for all $n \ge 0$. Note that $t_n = P_C(x_n - \lambda_n A y_n - \lambda_n (1 - \mu_n) A t_n)$ for all $n \ge 0$. Let $u \in \bigcap_{i=1}^N F(S_i) \cap VI(C, A)$ be an arbitrary element. From (2.2), monotonicity of A, and $u \in VI(C, A)$, we have

$$\begin{split} \|t_n - u\|^2 &\leq \|(x_n - \lambda_n Ay_n - \lambda_n (1 - \mu_n) At_n) - u\|^2 \\ &- \|(x_n - \lambda_n Ay_n - \lambda_n (1 - \mu_n) At_n) - t_n\|^2 \\ &= \|x_n - \lambda_n (1 - \mu_n) At_n - t_n\|^2 + 2\lambda_n \langle Ay_n, u - t_n \rangle \\ &= \|x_n - \lambda_n (1 - \mu_n) At_n - u\|^2 - \|x_n - \lambda_n (1 - \mu_n) At_n - t_n\|^2 \\ &+ 2\lambda_n (\langle Ay_n, u - y_n \rangle + \langle Ay_n, y_n - t_n \rangle) \\ &= \|x_n - \lambda_n (1 - \mu_n) At_n - u\|^2 - \|x_n - \lambda_n (1 - \mu_n) At_n - t_n\|^2 \\ &+ 2\lambda_n (\langle Ay_n - Au, u - y_n \rangle + \langle Au, u - y_n \rangle + \langle Ay_n, y_n - t_n \rangle) \\ &\leq \|x_n - \lambda_n (1 - \mu_n) At_n - u\|^2 - \|x_n - \lambda_n (1 - \mu_n) At_n - t_n\|^2 \\ &+ 2\lambda_n \langle Ay_n, y_n - t_n \rangle \\ &= \|x_n - u\|^2 - \|x_n - t_n\|^2 - 2\lambda_n (1 - \mu_n) \langle At_n, t_n - u \rangle \\ &+ 2\lambda_n \langle Ay_n, y_n - t_n \rangle \\ &= \|x_n - u\|^2 - \|x_n - y_n\|^2 - 2\langle x_n - y_n, y_n - t_n \rangle - \|y_n - t_n\|^2 \\ &+ 2\lambda_n \langle Ay_n, y_n - t_n \rangle \\ &\leq \|x_n - u\|^2 - \|x_n - y_n\|^2 - \|y_n - t_n\|^2 + 2\langle x_n - \lambda_n Ay_n - y_n, t_n - y_n \rangle. \end{split}$$

Further, since $y_n = P_C(x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y_n)$ and A is k-Lipschitz-continuous, we have

$$\begin{aligned} \langle x_n - \lambda_n A y_n - y_n, t_n - y_n \rangle \\ &= \langle x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y_n - y_n, t_n - y_n \rangle + \lambda_n \mu_n \langle A x_n - A y_n, t_n - y_n \rangle \\ &\leq \lambda_n \mu_n \langle A x_n - A y_n, t_n - y_n \rangle \\ &\leq \lambda_n k \| x_n - y_n \| \| t_n - y_n \|. \end{aligned}$$

So, we have

$$\begin{aligned} \|t_n - u\|^2 &\leq \|x_n - u\|^2 - \|x_n - y_n\|^2 - \|y_n - t_n\|^2 + 2\lambda_n k \|x_n - y_n\| \|t_n - y_n\| \\ &\leq \|x_n - u\|^2 - \|x_n - y_n\|^2 - \|y_n - t_n\|^2 + \lambda_n^2 k^2 \|x_n - y_n\|^2 + \|y_n - t_n\|^2 \\ &= \|x_n - u\|^2 + (\lambda_n^2 k^2 - 1) \|x_n - y_n\|^2 \\ &\leq \|x_n - u\|^2. \end{aligned}$$
(3.4)

Therefore, from (3.4), $z_n = \alpha_n x_n + (1 - \alpha_n) S_n t_n$, and $u = S_n u$, we have

$$\begin{aligned} \|z_n - u\|^2 &= \|\alpha_n x_n + (1 - \alpha_n) S_n t_n - u\|^2 \\ &= \|\alpha_n (x_n - u) + (1 - \alpha_n) (S_n t_n - u)\|^2 \\ &\leq \alpha_n \|x_n - u\|^2 + (1 - \alpha_n) \|S_n t_n - u\|^2 \\ &\leq \alpha_n \|x_n - u\|^2 + (1 - \alpha_n) \|t_n - u\|^2 \\ &\leq \alpha_n \|x_n - u\|^2 + (1 - \alpha_n) [\|x_n - u\|^2 + (\lambda_n^2 k^2 - 1) \|x_n - y_n\|^2] \\ &= \|x_n - u\|^2 + (1 - \alpha_n) (\lambda_n^2 k^2 - 1) \|x_n - y_n\|^2 \\ &\leq \|x_n - u\|^2 \end{aligned}$$
(3.5)

for all $n \ge 0$ and hence $u \in C_n$. So, $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_n$ for all $n \ge 0$.

Step 2. We claim that $\{x_n\}$ is well defined and $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_n \cap Q_n$ for all $n \ge 0$.

Indeed, let us show by mathematical induction that $\{x_n\}$ is well defined and $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_n \cap Q_n$ for all $n \geq 0$. First, it is obvious that Q_n is closed and convex for all $n \geq 0$. As $Q_n = \{z \in C : \langle x_n - z, x - x_n \rangle \geq 0\}$, we have $\langle x_n - z, x - x_n \rangle \geq 0$ for all $z \in Q_n$ and, by (2.1), $x_n = P_{Q_n}x$. Second, according to Remark 3.1 we know that for each $n \geq 0$ there exist a unique $y_n \in C$ and a unique $t_n \in C$ such that (3.2) and (3.3) hold, respectively. For n = 0 we have $Q_0 = C$. Hence we obtain $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_0 \cap Q_0$. Suppose that x_k is given and $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_k \cap Q_k$ for some $k \geq 0$. Since $\bigcap_{i=1}^N F(S_i) \cap VI(C, A)$ is nonempty, $C_k \cap Q_k$ is a nonempty closed convex subset of C. So, there exists a unique element $x_{k+1} \in C_k \cap Q_k$ such that $x_{k+1} = P_{C_k \cap Q_k}x$. It is also obvious that there holds $\langle x_{k+1} - z, x - x_{k+1} \rangle \geq 0$ for all $z \in C_k \cap Q_k$. Since $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_k \cap Q_k$, we have $\langle x_{k+1} - z, x - x_{k+1} \rangle \geq 0$ for $z \in \bigcap_{i=1}^N F(S_i) \cap VI(C, A)$ and hence $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset Q_{k+1}$. Therefore, we obtain $\bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_{k+1} \cap Q_{k+1}$.

Step 3. We claim that the following statements hold: (1) $\{x_n\}$ is bounded, and $\lim_{n\to\infty} ||x_{n+i} - x_n|| = 0$ for each i = 1, 2, ..., N; (2) $\lim_{n \to \infty} ||z_n - x_n|| = 0.$

Indeed, let $q = P_{\bigcap_{i=1}^{N} F(S_i) \cap VI(C,A)} x$. From $x_{n+1} = P_{C_n \cap Q_n} x$ and $q \in \bigcap_{i=1}^{N} F(S_i) \cap VI(C,A) \subset Q_n x$. $C_n \cap Q_n$, we have

$$||x_{n+1} - x|| \le ||q - x|| \quad \forall n \ge 0.$$
(3.6)

Therefore, $\{x_n\}$ is bounded and so are $\{z_n\}$ and $\{t_n\}$ due to (3.4) and (3.5). Since $x_{n+1} \in$ $C_n \cap Q_n \subset Q_n$ and $x_n = P_{Q_n} x$, we have

$$||x_n - x|| \le ||x_{n+1} - x|| \quad \forall n \ge 0.$$

Therefore, there exists $\lim_{n\to\infty} ||x_n - x||$. Since $x_n = P_{Q_n}x$ and $x_{n+1} \in Q_n$, using (2.2) we have

$$||x_{n+1} - x_n||^2 \le ||x_{n+1} - x||^2 - ||x_n - x||^2 \quad \forall n \ge 0$$

This implies that

$$\lim_{n \to \infty} \|x_{n+1} - x_n\| = 0,$$

and hence $\lim_{n\to\infty} ||x_{n+i} - x_n|| = 0$ for each i = 1, 2, ..., N. Since $x_{n+1} \in C_n$, we have $||z_n - x_{n+1}|| \le ||x_n - x_{n+1}||$ and hence

$$||z_n - x_n|| \le ||z_n - x_{n+1}|| + ||x_{n+1} - x_n|| \le 2||x_n - x_{n+1}|| \quad \forall n \ge 0.$$

Consequently, from $\lim_{n\to\infty} ||x_{n+1} - x_n|| = 0$, we have $\lim_{n\to\infty} ||z_n - x_n|| = 0$.

Step 4. We claim that the following statements hold: (1) $\lim_{n\to\infty} ||x_n - y_n|| = 0;$

(2) $\lim_{n\to\infty} ||S_l x_n - x_n|| = 0$ for each l = 1, 2, ..., N. Indeed, for $u \in \bigcap_{i=1}^N F(S_i) \cap VI(C, A)$, from (3.5) we derive

$$||z_n - u||^2 \le ||x_n - u||^2 + (1 - \alpha_n)(\lambda_n^2 k^2 - 1)||x_n - y_n||^2.$$

Therefore, we have

$$\begin{aligned} \|x_n - y_n\|^2 &\leq \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (\|x_n - u\|^2 - \|z_n - u\|^2) \\ &= \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (\|x_n - u\| - \|z_n - u\|) (\|x_n - u\| + \|z_n - u\|) \\ &\leq \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (\|x_n - u\| + \|z_n - u\|) \|x_n - z_n\|. \end{aligned}$$
(3.7)

Since $||z_n - x_n|| \to 0$ and the sequences $\{x_n\}$ and $\{z_n\}$ are bounded, we obtain $||x_n - y_n|| \to 0$. By the same process as in (3.4), we also have

$$\begin{aligned} \|t_n - u\|^2 &\leq \|x_n - u\|^2 - \|x_n - y_n\|^2 - \|y_n - t_n\|^2 + 2\lambda_n k \|x_n - y_n\| \|t_n - y_n\| \\ &\leq \|x_n - u\|^2 - \|x_n - y_n\|^2 - \|y_n - t_n\|^2 + \|x_n - y_n\|^2 + \lambda_n^2 k^2 \|y_n - t_n\|^2 \\ &= \|x_n - u\|^2 + (\lambda_n^2 k^2 - 1) \|y_n - t_n\|^2 \\ &\leq \|x_n - u\|^2, \end{aligned}$$

and hence $\{t_n\}, \{At_n\}$ are bounded. Then, in contrast with (3.5),

$$\begin{aligned} \|z_n - u\|^2 &= \|\alpha_n x_n + (1 - \alpha_n) S_n t_n - u\|^2 \\ &= \|\alpha_n (x_n - u) + (1 - \alpha_n) (S_n t_n - u)\|^2 \\ &\leq \alpha_n \|x_n - u\|^2 + (1 - \alpha_n) \|S_n t_n - u\|^2 \\ &\leq \alpha_n \|x_n - u\|^2 + (1 - \alpha_n) \|t_n - u\|^2 \\ &\leq \alpha_n \|x_n - u\|^2 + (1 - \alpha_n) (\|x_n - u\|^2 + (\lambda_n^2 k^2 - 1) \|y_n - t_n\|^2) \\ &= \|x_n - u\|^2 + (1 - \alpha_n) (\lambda_n^2 k^2 - 1) \|y_n - t_n\|^2 \\ &\leq \|x_n - u\|^2 \end{aligned}$$

and, rearranging as in (3.7),

$$\begin{aligned} \|t_n - y_n\|^2 &\leq \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (\|x_n - u\|^2 - \|z_n - u\|^2) \\ &= \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (\|x_n - u\| - \|z_n - u\|) (\|x_n - u\| + \|z_n - u\|) \\ &\leq \frac{1}{(1 - \alpha_n)(1 - \lambda_n^2 k^2)} (\|x_n - u\| + \|z_n - u\|) \|x_n - z_n\|. \end{aligned}$$

Since $||z_n - x_n|| \to 0$ and the sequences $\{x_n\}$ and $\{z_n\}$ are bounded, we obtain $||t_n - y_n|| \to 0$. As A is k-Lipschitz-continuous, we have $||Ay_n - At_n|| \to 0$. From $||x_n - t_n|| \le ||x_n - y_n|| + ||y_n - t_n||$ we also have $||x_n - t_n|| \to 0$. Since $z_n = \alpha_n x_n + (1 - \alpha_n) S_n t_n$, we have $(1 - \alpha_n) (S_n t_n - t_n) = \alpha_n (t_n - x_n) + (z_n - t_n)$. Then

$$(1-c) \|S_n t_n - t_n\| \leq (1-\alpha_n) \|S_n t_n - t_n\| \\ \leq \alpha_n \|t_n - x_n\| + \|z_n - t_n\| \\ \leq (1+\alpha_n) \|t_n - x_n\| + \|z_n - x_n\|$$

and hence $||S_n t_n - t_n|| \to 0$. Also, observe that

$$\begin{aligned} \|S_n x_n - x_n\| &\leq \|S_n x_n - S_n t_n\| + \|S_n t_n - t_n\| + \|t_n - x_n\| \\ &\leq 2\|x_n - t_n\| + \|S_n t_n - t_n\|. \end{aligned}$$

Since $||x_n - t_n|| \to 0$ and $||S_n t_n - t_n|| \to 0$, we have $||S_n x_n - x_n|| \to 0$. Consequently, we have for each i = 1, 2, ..., N

$$\begin{aligned} \|x_n - S_{n+i}x_n\| &\leq \|x_n - x_{n+i}\| + \|x_{n+i} - S_{n+i}x_{n+i}\| + \|S_{n+i}x_{n+i} - S_{n+i}x_n\| \\ &\leq 2\|x_n - x_{n+i}\| + \|x_{n+i} - S_{n+i}x_{n+i}\| \end{aligned}$$

and so $\lim_{n\to\infty} ||x_n - S_{n+i}x_n|| = 0$ for each i = 1, 2, ..., N. This implies that for each l = 1, 2, ..., N

$$\lim_{n \to \infty} \|x_n - S_l x_n\| = 0.$$

Step 5. We claim that $\omega_w(x_n) \subset \bigcap_{i=1}^N F(S_i) \cap VI(C, A)$, where $\omega_w(x_n)$ denotes the weak ω -limit set of $\{x_n\}$, i.e.,

 $\omega_w(x_n) = \{ u \in H : \{x_{n_j}\} \text{ converges weakly to } u \text{ for some subsequence } \{n_j\} \text{ of } \{n\} \}.$

Indeed, since $\{x_n\}$ is bounded, it has a subsequence which converges weakly to some point in C and hence $\omega_w(x_n) \neq \emptyset$. Let $u \in \omega_w(x_n)$ be an arbitrary point. Then there exists a subsequence $\{x_{n_j}\} \subset \{x_n\}$ which converges weakly to u and hence we have $\lim_{j\to\infty} ||x_{n_j} - S_l x_{n_j}|| = 0$ for each l = 1, 2, ..., N. Note that from Lemma 2.2 it follows that I - S is demiclosed at zero. Thus $u \in F(S_l)$ for each l = 1, 2, ..., N, i.e., $u \in \bigcap_{i=1}^N F(S_i)$. Now, we show $u \in VI(C, A)$. Let

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

Then T is maximal monotone and $0 \in Tv$ if and only if $v \in VI(C, A)$; see [17]. 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 $\langle v - t, w - Av \rangle \geq 0$ for all $t \in C$. On the other hand, from $t_n = P_C(x_n - \lambda_n Ay_n - \lambda_n(1 - \mu_n)At_n)$ and $v \in C$ we have

$$\langle x_n - \lambda_n A y_n - \lambda_n (1 - \mu_n) A t_n - t_n, t_n - v \rangle \ge 0$$

and hence

$$\langle v - t_n, \frac{t_n - x_n}{\lambda_n} + Ay_n + (1 - \mu_n)At_n \rangle \ge 0.$$

From $\langle v - t, w - Av \rangle \ge 0$ for all $t \in C$ and $t_{n_i} \in C$, we have

$$\begin{split} \langle v - t_{n_j}, w \rangle &\geq \langle v - t_{n_j}, Av \rangle \\ &\geq \langle v - t_{n_j}, Av \rangle - \langle v - t_{n_j}, \frac{t_{n_j} - x_{n_j}}{\lambda_{n_j}} + Ay_{n_j} + (1 - \mu_{n_j})At_{n_j} \rangle \\ &= \langle v - t_{n_j}, Av - At_{n_j} \rangle + \langle v - t_{n_j}, At_{n_j} - Ay_{n_j} \rangle \\ &- \langle v - t_{n_j}, \frac{t_{n_j} - x_{n_j}}{\lambda_{n_j}} \rangle - (1 - \mu_{n_j}) \langle v - t_{n_j}, At_{n_j} \rangle \\ &\geq \langle v - t_{n_j}, At_{n_j} - Ay_{n_j} \rangle - \langle v - t_{n_j}, \frac{t_{n_j} - x_{n_j}}{\lambda_{n_j}} \rangle - (1 - \mu_{n_j}) \langle v - t_{n_j}, At_{n_j} \rangle. \end{split}$$

So, we obtain $\langle v - u, w \rangle \ge 0$ as $j \to \infty$. Since T is maximal monotone, we have $u \in T^{-1}0$ and hence $u \in VI(C, A)$. Therefore, $u \in \bigcap_{i=1}^{N} F(S_i) \cap VI(C, A)$.

Step 6. We claim that $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i) \cap VI(C,A)} x$. Indeed, let $u \in \omega_w(x_n)$ be an arbitrary point. Then there exists a subsequence $\{x_{n_j}\} \subset \{x_n\}$ which converges weakly to u. By Step 5, we know that $u \in \bigcap_{i=1}^N F(S_i) \cap VI(C,A)$. Hence from $q = P_{\bigcap_{i=1}^N F(S_i) \cap VI(C,A)} x$ and (3.6) we derive

$$||q - x|| \le ||u - x|| \le \liminf_{j \to \infty} ||x_{n_j} - x|| \le \limsup_{j \to \infty} ||x_{n_j} - x|| \le ||q - x||.$$

So, we obtain

$$\lim_{j \to \infty} \|x_{n_j} - x\| = \|q - x\|.$$

From $x_{n_j} - x \rightarrow u - x$ we have $x_{n_j} - x \rightarrow u - x$ and hence $x_{n_j} \rightarrow u$. Since $x_n = P_{Q_n} x$ and $q \in \bigcap_{i=1}^N F(S_i) \cap VI(C, A) \subset C_n \cap Q_n \subset Q_n$, we have

$$-\|q - x_{n_j}\|^2 = \langle q - x_{n_j}, x_{n_j} - x \rangle + \langle q - x_{n_j}, x - q \rangle \ge \langle q - x_{n_j}, x - q \rangle.$$

As $j \to \infty$, we get $-\|q - u\|^2 \ge \langle q - u, x - q \rangle \ge 0$ due to $q = P_{\bigcap_{i=1}^N F(S_i) \cap VI(C,A)} x$ and $u \in \bigcap_{i=1}^N F(S_i) \cap VI(C,A)$. Thus we have u = q. This implies that $x_n \to q$. Consequently, from $\|x_n - y_n\| \to 0$ and $\|x_n - z_n\| \to 0$ we infer that both $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i) \cap VI(C,A)} x$. This completes the proof. \Box

4. Applications

Utilizing Theorem 3.1 in the above section, we prove some strong convergence theorems in a real Hilbert space.

Theorem 4.1. Let C be a closed convex subset of a real Hilbert space H. Let A be a monotone and k-Lipschitz-continuous mapping of C into H such that $VI(C, A) \neq \emptyset$. Let $\{x_n\}, \{y_n\}$ and $\{z_n\}$ be sequences generated by

 $\begin{cases} x_0 = x \in C, \\ y_n = P_C(x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y_n), \\ t_n = P_C(x_n - \lambda_n A y_n - \lambda_n (1 - \mu_n) A t_n), \\ z_n = \alpha_n x_n + (1 - \alpha_n) t_n, \\ C_n = \{ z \in C : \| z_n - z \| \le \| x_n - z \| \}, \\ Q_n = \{ z \in C : \langle x_n - z, x - x_n \rangle \ge 0 \}, \\ x_{n+1} = P_{C_n \cap Q_n} x \end{cases}$

for every n = 0, 1, ..., where the following hold:

- (i) $\{\mu_n\} \subset (0, 1]$ and $\lim_{n \to \infty} \mu_n = 1$;
- (ii) $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$;
- (iii) $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$.

Then the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{VI(C,A)}x$.

Proof. Putting $S_i = I$ $(1 \le i \le N)$, $\alpha_n = 0$ for all $n \ge 0$, by Theorem 3.1 we obtain the desired result.

Remark 4.1. See Iiduka, Takahashi and Toyoda [13] for the case when the mapping A is α -inverse-strongly-monotone; see Nadezhkina and Takahashi [21, Theorem 4.1] for the case when the mapping A is monotone, Lipschitz-continuous.

Theorem 4.2. Let *C* be a closed convex subset of a real Hilbert space *H*. Let $\{S_i\}_{i=1}^N$ be *N* nonexpansive mappings of *C* into itself such that $\bigcap_{i=1}^N F(S_i) \neq \emptyset$. Let $\{x_n\}$ and $\{y_n\}$ be

sequences generated by

$$x_0 = x \in C, y_n = \alpha_n x_n + (1 - \alpha_n) S_n P_C x_n, C_n = \{ z \in C : \|y_n - z\| \le \|x_n - z\|\}, Q_n = \{ z \in C : \langle x_n - z, x - x_n \rangle \ge 0 \}, x_{n+1} = P_{C_n \cap Q_n} x$$

for every n = 0, 1, ..., where $S_n = S_{n \mod N}$, and $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$. Then the sequences $\{x_n\}$ and $\{y_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i)} x$.

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

Remark 4.2. See Nadezhkina and Takahashi [21, Theorem 4.2] for the case when N = 1, and see also Nakajo and Takahashi [18].

Theorem 4.3. Let H be a real Hilbert space. Let A be a monotone and k-Lipschitzcontinuous mapping of H into itself and let $\{S_i\}_{i=1}^N$ be N nonexpansive mappings of H into itself such that $\bigcap_{i=1}^N F(S_i) \cap A^{-1}0 \neq \emptyset$. Let $\{x_n\}, \{y_n\}$ and $\{z_n\}$ be sequences generated by

$$\begin{cases} x_0 = x \in H, \\ y_n = x_n - \lambda_n \mu_n A x_n - \lambda_n (1 - \mu_n) A y_n, \\ t_n = x_n - \lambda_n A y_n - \lambda_n (1 - \mu_n) A t_n, \\ z_n = \alpha_n x_n + (1 - \alpha_n) S_n t_n, \\ C_n = \{ z \in H : ||z_n - z|| \le ||x_n - z|| \}, \\ Q_n = \{ z \in H : \langle x_n - z, x - x_n \rangle \ge 0 \}, \\ x_{n+1} = P_{C_n \cap Q_n} x \end{cases}$$

for every n = 0, 1, ..., where $S_n = S_{n \mod N}$, and the following hold:

(i) $\{\mu_n\} \subset (0, 1]$ and $\lim_{n \to \infty} \mu_n = 1$;

(ii) $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$;

(iii) $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$.

Then the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i) \cap A^{-1}0} x$.

Proof. We have $A^{-1}0 = VI(H, A)$ and $P_H = I$. By Theorem 3.1 we obtain the desired result.

Let $B : H \to 2^H$ be a maximal monotone mapping. Then, for any $x \in H$ and r > 0, consider $J_r^B x = \{z \in H : z + rBz \ni x\}$. Such $J_r^B x$ is called the resolvent of B and is denoted by $J_r^B = (I + rB)^{-1}$.

Theorem 4.4. Let H be a real Hilbert space. Let A be a monotone and k-Lipschitzcontinuous mapping of H into itself and let $B_i : H \to 2^H$, i = 1, 2, ..., N be N maximal monotone mappings such that $\bigcap_{i=1}^{N} B_i^{-1} 0 \cap A^{-1} 0 \neq \emptyset$. Let $J_r^{B_i}$ be the resolvent of B_i for each r > 0. Let $\{x_n\}, \{y_n\}$ and $\{z_n\}$ be sequences generated by

$$x_{0} = x \in H, y_{n} = x_{n} - \lambda_{n}\mu_{n}Ax_{n} - \lambda_{n}(1 - \mu_{n})Ay_{n}, t_{n} = x_{n} - \lambda_{n}Ay_{n} - \lambda_{n}(1 - \mu_{n})At_{n}, z_{n} = \alpha_{n}x_{n} + (1 - \alpha_{n})J_{r}^{B_{n}}t_{n}, C_{n} = \{z \in H : ||z_{n} - z|| \leq ||x_{n} - z||\}, Q_{n} = \{z \in H : \langle x_{n} - z, x - x_{n} \rangle \geq 0\}, x_{n+1} = P_{C_{n} \cap Q_{n}}x$$

for every n = 0, 1, ..., where $J_r^{B_n} = J_r^{B_{n \mod N}}$, and the following hold:

- (i) $\{\mu_n\} \subset (0, 1]$ and $\lim_{n \to \infty} \mu_n = 1$;
- (ii) $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$;
- (iii) $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$.

Then the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N B_i^{-1} 0 \cap A^{-1} 0} x$.

Proof. We know that $J_r^{B_i}$ is nonexpansive for every i = 1, 2, ..., N. We also have $A^{-1}0 = VI(H, A)$ and $F(J_r^{B_i}) = B_i^{-1}0$ for every i = 1, 2, ..., N. Putting $P_H = I$, by Theorem 3.1 we obtain the desired result.

We also know one more definition of a pseudocontractive mapping, which is equivalent to the definition given in the introduction. A mapping T of C into itself is called pseudocontractive if

$$\langle Tx - Ty, x - y \rangle \le ||x - y||^2$$

for all $x, y \in C$; see [6]. Obviously, the class of pseudocontractive mappings is more general than the class of nonexpansive mappings. For the class of pseudocontractive mappings there are some nontrivial examples; see [21, p.1239] for more details. In the following theorem we introduce an iterative process that converges strongly to a common fixed point of N +1 mappings, one of which is Lipschitz-continuous and pseudocontractive, and the rest Nmappings are nonexpansive.

Theorem 4.5. Let *C* be a closed convex subset of a real Hilbert space *H*. Let *T* be a pseudocontractive and *m*-Lipschitz-continuous mapping of *C* into itself , and let $\{S_i\}_{i=1}^N$ be *N* nonexpansive mappings of *C* into itself such that $\bigcap_{i=1}^N F(S_i) \cap F(T) \neq \emptyset$. Let $\{x_n\}, \{y_n\}$ and $\{z_n\}$ be sequences generated by

$$x_{0} = x \in C, y_{n} = P_{C}(x_{n} - \lambda_{n}\mu_{n}Ax_{n} - \lambda_{n}(1 - \mu_{n})Ay_{n}), t_{n} = P_{C}(x_{n} - \lambda_{n}Ay_{n} - \lambda_{n}(1 - \mu_{n})At_{n}), z_{n} = \alpha_{n}x_{n} + (1 - \alpha_{n})S_{n}t_{n}, C_{n} = \{z \in C : ||z_{n} - z|| \leq ||x_{n} - z||\}, Q_{n} = \{z \in C : \langle x_{n} - z, x - x_{n} \rangle \geq 0\}, x_{n+1} = P_{C_{n} \cap Q_{n}}x$$
(3.1)

for every n = 0, 1, ..., where A = I - T, $S_n = S_{n \mod N}$, and the following hold:

- (i) $\{\mu_n\} \subset (0, 1]$ and $\lim_{n \to \infty} \mu_n = 1$;
- (ii) $\{\lambda_n\} \subset [a, b]$ for some $a, b \in (0, 1/k)$;
- (iii) $\{\alpha_n\} \subset [0, c]$ for some $c \in [0, 1)$.

Then the sequences $\{x_n\}$, $\{y_n\}$ and $\{z_n\}$ converge strongly to $q = P_{\bigcap_{i=1}^N F(S_i) \cap F(T)} x$.

Proof. Let A = I - T. Let us show the mapping A is monotone and (m + 1)-Lipschitzcontinuous. Indeed, observe that

$$\langle Ax - Ay, x - y \rangle = \|x - y\|^2 - \langle Tx - Ty, x - y \rangle \ge 0,$$

and

$$||Ax - Ay|| = ||x - y - (Tx - Ty)|| \le ||x - y|| + ||Tx - Ty|| \le (m+1)||x - y||.$$

Now let us show F(T) = VI(C, A). Indeed, we have, for fixed $\lambda_0 \in (0, 1)$,

$$Tu = u \Leftrightarrow u = u - \lambda_0 A u = P_C(u - \lambda_0 A u) \Leftrightarrow \langle Au, y - u \rangle \ge 0 \ \forall y \in C.$$

By Theorem 3.1 we obtain the desired result.

References

- [1] A. S. ANTIPIN, Methods for solving variational inequalities with related constraints, Comput. Math. Math. Phys., 40 (2000), pp. 1239-1254.
- [2] A. S. ANTIPIN AND F. P. VASILIEV, Regularized prediction method for solving variational inequalities with an inexactly given set, Comput. Math. Math. Phys., 44 (2004), pp. 750-758.
- [3] R. T. ROCKAFELLAR, On the maximality of sums of nonlinear monotone operators, Trans. Amer. Math. Soc., 149 (1970), pp. 75-88.
- [4] R. T. ROCKAFELLAR, Monotone operators and the proximal point algorithm, SIAM J. Control Optim., 14 (1976), 877-898.
- [5] R. S. BURACHIK, J. O. LOPES, AND B. F. SVAITER, An outer approximation method for the variational inequality problem, SIAM J. Control Optim., 43 (2005), pp. 2071-2088.
- [6] F. E. BROWDER AND W. V. PETRYSHYN, Construction of fixed points of nonlinear mappings in Hilbert space, J. Math. Anal. Appl., 20 (1967), pp. 197-228.
- [7] K. GEOBEL AND W. A. KIRK, Topics on Metric Fixed-Point Theory, Cambridge University Press, Cambridge, England, 1990.
- [8] I. YAMADA, The hybrid steepest-descent method for the variational inequality problem over the intersection of fixed-point sets of nonexpansive mappings, in Inherently Parallel Algorithms in Feasibility and Optimization and Their Applications, D. Butnariu, Y. Censor, and S. Reich, eds., Kluwer Academic, Dordrecht, The Netherlands, 2001, pp. 473-504.

- [9] W. TAKAHASHI AND M. TOYODA, Weak convergence theorems for nonexpansive mappings and monotone mappings, J. Optim. Theory Appl., 118 (2003), pp. 417-428.
- [10]R. GLOWINSKI, Numerical Methods for Nonlinear Variational Problems, Springer-Verlag, New York, 1984.
- [11]B.-S. HE, Z.-H. YANG, AND X.-M. YUAN, An approximate proximal-extragradient type method for monotone variational inequalities, J. Math. Anal. Appl., 300 (2004), pp. 362-374.
- [12]H. IIDUKA AND W. TAKAHASHI, Strong convergence theorem by a hybrid method for nonlinear mappings of nonexpansive and monotone type and applications, Adv. Nonlinear Var. Inequal., 9 (2006), pp. 1-10.
- [13]H. IIDUKA, W. TAKAHASHI, AND M. TOYODA, Approximation of solutions of variational inequalities for monotone mappings, Panamer. Math. J., 14 (2004), pp. 49-61.
- [14]D. KINDERLEHRER AND G. STAMPACCHIA, An Introduction to Variational Inequalities and Their Applications, Academic Press, New York, 1980.
- [15]G. M. KORPELEVICH, The extragradient method for finding saddle points and other problems, Matecon, 12 (1976), pp. 747-756.
- [16]J. L. LIONS, Quelques Méthodes de Résolution des Problèmes aux Limites Non Linéaires, Dunod, Paris, 1969.
- [17]F. LIU AND M. Z. NASHED, Regularization of nonlinear ill-posed variational inequalities and convergence rates, Set-Valued Anal., 6 (1998), pp. 313-344.
- [18]K. NAKAJO AND W. TAKAHASHI, Strong convergence theorems for nonexpansive mappings and nonexpansive semigroups, J. Math. Anal. Appl., 279 (2003), pp. 372-379.
- [19]L. C. ZENG, N. C. WONG, AND J. C. YAO, Convergence analysis of modified hybrid steepest-descent methods with variable parameters for variational inequalities, J. Optim. Theory Appl., 132 (2007), pp. 51-69.
- [20]L. C. CENG AND J. C. YAO, Approximate proximal algorithms for generalized variational inequalities with pseudomonotone multifunctions, J. Comput. Appl. Math., (2007), doi: 10.1016/j.cam.2007.01.034.
- [21]N. NADEZHKINA AND W. TAKAHASHI, Strong convergence theorem by a hybrid method for nonexpansive mappings and Lipschitz-continuous monotone mappings, SIAM J. Optim., 16 (2006), pp. 1230-1241.
- [22]L. C. CENG AND J. C. YAO, On the convergence analysis of inexact hybrid extragradient proximal point algorithms for maximal monotone operators, J. Comput. Appl. Math., (2007), doi:10.1016/j.cam.2007.02.010.
- [23]L. C. CENG AND J. C. YAO, An extragradient-like approximation method for variational inequality problems and fixed point problems, Appl. Math. Comput., (2007), doi:10.1016/j.amc.2007.01.021.
- [24]M. V. SOLODOV, Convergence rate analysis of iterative algorithms for solving variational inequality problem, Math. Program., 96 (2003), pp. 513-528.

- [25]L. C. ZENG, N. C. WONG, AND J. C. YAO, Convergence of hybrid steepest-descent methods for generalized variational inequalities, Acta Math. Sinica English Ser., 22 (1) (2006), pp. 1-12.
- [26]M. V. SOLODOV AND B. F. SVAITER, An inexact hybrid generalized proximal point algorithm and some new results on the theory of Bregman functions, Math. Oper. Res., 25 (2000), pp. 214-230.
- [27]L. C. ZENG AND J. C. YAO, Strong convergence theorem by an extragradient method for fixed point problems and variational inequality problems, Taiwan. J. Math., 10 (5) (2006), pp. 1293-1303.
- [28]N. NADEZHKINA AND W. TAKAHASHI, Weak convergence theorem by an extragradient method for nonexpansive mappings and monotone mappings, J. Optim. Theory Appl., 128 (2006), pp. 191-201.