GENERAL PROXIMAL-POINT ALGORITHM FOR MONOTONE OPERATORS

M. Eslamian¹ and J. Vahidi²

UDC 517.9

We introduce a new general proximal-point algorithm for an infinite family of monotone operators in a real Hilbert space and establish strong convergence of the iterative process to a common null point of the infinite family of monotone operators. Our result generalizes and improves numerous results in the available literature.

1. Introduction

Let *H* be a real Hilbert space with scalar product $\langle ., . \rangle$ and let $A : D(A) \subset H \to H$ be a set-valued operator. Recall that *A* is called monotone if $\langle u - v, x - y \rangle \ge 0$ for any $[x, u], [y, v] \in G(A)$, where

$$G(A) = \{ (x, u) \colon x \in D(A), u \in A(x) \}.$$

A monotone operator A is called maximal monotone if its graph G(A) is not properly contained in the graph of any other monotone operator. Monotone operators prove to be a key class of objects in the modern Optimization and Analysis (see, e.g., the monographs [1–4] and the references therein). On the other hand, a variety of problems, including convex programming and variational inequalities, can be formulated as the problems of finding zeros of monotone operators. Hence, the problem of finding a solution $z \in H$ of $0 \in Az$ has been investigated by numerous researchers. A popular method used to solve $0 \in Az$ by iterations is the proximal-point algorithm proposed by Rockafellar [5], which is recognized as a powerful and successful algorithm in finding zeros of monotone operators. Starting from any initial guess $x_0 \in H$, this proximal-point algorithm generates a sequence $\{x_n\}$ given by

$$x_{n+1} = J_{c_n}^A(x_n + e_n), (1.1)$$

where $J_r^A = (I + rA)^{-1}$ for all r > 0 is the resolvent of A and $\{e_n\}$ is a sequence of errors. Rockafellar proved the weak convergence of algorithm (1.1). However, as shown by Güler [6], the proximal-point algorithm is not necessarily strongly convergent. Since that time, numerous authors have conducted worthwhile research aimed at modifying the proximal-point algorithm in order to guarantee its strong convergence (see, e.g., [7–10]). In particular, Xu [11] introduced the following iterative scheme:

$$x_{n+1} = t_n x_0 + (1 - t_n) J_{r_n}^A x_n + e_n,$$
(1.2)

where x_0 is the starting point and $\{e_n\}$ is the error sequence. For summable $\{e_n\}$, it was proved that $\{x_n\}$ is

¹ Department of Mathematics, University of Science and Technology of Mazandaran, Behshahr and School of Mathematics, Institute for Research in Fundamental Science, Tehran, Iran.

² Department of Applied Mathematics, Iran University of Science and Technology, Tehran, Iran.

Published in Ukrains'kyi Matematychnyi Zhurnal, Vol. 68, No. 11, pp. 1483–1492, November, 2016. Original article submitted July 6, 2013; revision submitted August 11, 2016.

strongly convergent if $r_n \to \infty$ and $\{t_n\} \subset (0,1)$ with

$$\lim_{n \to \infty} t_n = 0, \quad \sum_{n=0}^{\infty} t_n = \infty.$$

Boikanyo and Morosanu [12] generalized this algorithm (1.2) with error sequences from l^p for $1 \le p < 2$. Recently, Xu [13] proposed the following regularization for the proximal-point algorithm:

$$x_{n+1} = J_{r_n}^A (t_n x_0 + (1 - t_n) x_n + e_n)$$
(1.3)

which essentially includes the so-called prox-Tikhonov algorithm introduced by Lehdili and Moudafi [14] as a special case. Boikanyo and Morosanu [15] mentioned that the proximal-point algorithm (1.3) is equivalent to algorithm (1.2). These algorithms were further studied and analyzed by many authors (see [16–23]).

In the present paper, we introduce a general proximal-point algorithm aimed at finding a common null point for an infinite family of monotone operators. We establish the strong convergence of the iterative process to a common zero of the family of monotone operators. Our result generalizes some results of Xu [11], Tian and Song [17], Boikanyo and Morosanu [16], Yao and Noor [23], and many other researchers.

2. Preliminaries

Let H be a real Hilbert space with inner product $\langle ., . \rangle$ and induced norm $\|.\|$. We write $x_n \rightarrow x$ to indicate that the sequence $\{x_n\}$ weakly converges to x and $x_n \rightarrow x$ to indicate that the sequence $\{x_n\}$ strongly converges to x. Let K be a nonempty, closed, and convex subset of H. Then, for any $x \in H$, there exists a unique nearest point in K denoted by $P_K x$ and such that

$$\|x - P_K x\| \le \|x - y\| \quad \forall y \in K.$$

The operator P_K is called the metric projection of H onto K. We also know that, for $x \in H$ and $z \in K$, $z = P_K x$ if and only if

$$\langle x-z, y-z \rangle \le 0 \quad \forall y \in K.$$

It is known that H satisfies Opial's condition, 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 $y \neq x$. In what follows, we use the following notions on $S: K \to H$.

(i) S is nonexpansive if

$$||Sx - Sy|| \le ||x - y|| \quad \forall x, y \in K.$$

(ii) S is firmly nonexpansive if

$$||Sx - Sy||^{2} \le ||x - y||^{2} - ||(x - Sx) - (y - Sy)||^{2} \quad \forall x, y \in K.$$

It is well known that P_K is a nonexpansive mapping.

The resolvent operator has the following properties:

Lemma 2.1 [1]. *For* $a \lambda > 0$,

- (i) A is monotone if and only if the resolvent J_{λ}^{A} of A is single-valued and firmly nonexpansive;
- (ii) A is maximal monotone if and only if J_{λ}^{A} of A is single-valued and firmly nonexpansive and its domain is the entire H;
- (iii) $0 \in A(x^*) \iff x^* \in \operatorname{Fix}(J^A_\lambda)$, where $\operatorname{Fix}(J^A_\lambda)$ denotes the fixed-point set of J^A_λ .

Since the fixed-point set of a nonexpansive operator is closed and convex, the projection onto the solution set $Z = A^{-1}(0) = \{x \in D(A) : 0 \in Ax\}$ is well defined whenever $Z \neq \emptyset$. For more details, see [24].

Lemma 2.2 [1] (The resolvent identity). For $\lambda, \mu > 0$, the following identity holds:

$$J_{\lambda}^{A}x = J_{\mu}^{A}\left(\frac{\mu}{\lambda}x + \left(1 - \frac{\mu}{\lambda}\right)J_{\lambda}^{A}x\right), \quad x \in H.$$

Let B be a strongly positive bounded linear operator on H, i.e., there is a constant $\overline{\gamma} > 0$ such that

$$\langle Bx, x \rangle \ge \overline{\gamma} \, \|x\|^2 \quad \forall x \in H$$

A typical problem is to minimize a quadratic function over the set of fixed points of a nonexpansive mapping S:

$$\min_{x\in F(S)}\frac{1}{2}\langle Bx,x\rangle-\langle x,b\rangle.$$

Marino and Xu [25] introduced the following iterative process for finding a fixed point of a nonexpansive mapping based on the viscosity approximation method introduced by Moudafi [26]:

$$x_{n+1} = a_n \gamma f(x_n) + (I - a_n B) S x_n \quad \forall n \ge 0.$$

$$(2.1)$$

They proved that, under some appropriate condition imposed on the parameters, the sequence $\{x_n\}$ generated by (2.1) strongly converges to the unique solution of the variational inequality

$$\langle (B - \gamma f) x^{\star}, x - x^{\star} \rangle \ge 0 \quad \forall x \in F(S),$$

which is the optimality condition for the minimization problem

$$\min_{x \in F(S)} \frac{1}{2} \langle Bx, x \rangle - h(x) \rangle$$

where h is a potential function for γf (i.e., $h'(x) = \gamma f(x) \quad \forall x \in H$).

Lemma 2.3 [25]. Assume that B is a strongly positive bounded linear operator on a Hilbert space H with a coefficient $\overline{\gamma} > 0$ and $0 < \rho \leq ||B||^{-1}$. Then

$$\|I - \rho B\| \le 1 - \rho \overline{\gamma}.$$

Lemma 2.4. The following inequality holds in a Hilbert space H:

$$||x+y||^2 \le ||x||^2 + 2\langle y, x+y \rangle, \quad \forall x, y \in H.$$

Lemma 2.5 [27]. Let H be a Hilbert space and let $\{x_n\}$ be a sequence in H. Then, for any given

$$\{\lambda_n\}_{n=1}^{\infty} \subset (0,1) \quad \text{with} \quad \sum_{n=1}^{\infty} \lambda_n = 1$$

and for any positive integers i, j with i < j,

$$\left\|\sum_{n=1}^{\infty} \lambda_n x_n\right\|^2 \le \sum_{n=1}^{\infty} \lambda_n \|x_n\|^2 - \lambda_i \lambda_j \|x_i - x_j\|^2.$$

Lemma 2.6 [11]. Assume that $\{\alpha_n\}$ is a sequence of nonnegative real numbers such that

$$\alpha_{n+1} \le (1 - \gamma_n)\alpha_n + \gamma_n\delta_n + \beta_n, \quad n \ge 0,$$

where $\{\gamma_n\}$, $\{\beta_n\}$ and $\{\delta_n\}$ satisfy the conditions:

- (i) $\gamma_n \subset [0,1], \ \sum_{n=1}^{\infty} \gamma_n = \infty,$ (ii) $\limsup_{n \to \infty} \delta_n \leq 0 \text{ or } \sum_{n=1}^{\infty} |\gamma_n \delta_n| < \infty,$
- (iii) $\beta_n \ge 0$ for all $n \ge 0$ with $\sum_{n=0}^{\infty} \beta_n < \infty$.

Then $\lim_{n\to\infty} \alpha_n = 0$.

Lemma 2.7 [28]. Let $\{t_n\}$ be a sequence of real numbers that does not decrease at infinity in a sense that there exists a subsequence $\{t_{n_i}\}$ of $\{t_n\}$ such that $t_{n_i} \leq t_{n_i+1}$ for all $i \geq 0$. For sufficiently large numbers $n \in \mathbb{N}$, an integer sequence $\{\tau(n)\}$ is defined as follows:

$$\tau(n) = \max\{k \le n \colon t_k < t_{k+1}\}$$

Then $\tau(n) \to \infty$ as $n \to \infty$ and

$$\max\{t_{\tau(n)}, t_n\} \le t_{\tau(n)+1}$$

3. Main Result

We now formulate our main result.

Theorem 3.1. Let A_i , $i \in \mathbb{N}$, be an infinite family of monotone operators in a Hilbert space H with $Z = \bigcap_{i=1}^{\infty} A_i^{-1}(\{0\}) \neq \emptyset$. Assume that K is a nonempty closed convex subset of H such that

$$\bigcap_{i=1}^{\infty} \overline{D(A_i)} \subset K \subset \bigcap_{i=1}^{\infty} R(I + rA_i)$$

for all r > 0. Moreover, assume that f is a b-contraction of K into itself and B is a strongly positive bounded linear operator on H with a coefficient $\overline{\gamma}$ and

$$0 < \gamma < \frac{\overline{\gamma}}{b}.$$

Let $\{x_n\}$ be a sequence generated by $x_0 \in H$ and

$$y_n = \alpha_{n,0} x_n + \sum_{i=1}^{\infty} \alpha_{n,i} J_{r_n}^{A_i} x_n, \quad n \ge 0,$$
$$x_{n+1} = \beta_n \gamma f(x_n) + (I - \beta_n B) y_n \quad \forall n \ge 0$$

where $\sum_{i=0}^{\infty} \alpha_{n,i} = 1$ and $\{\alpha_{n,i}\}$ and $\{\beta_n\}$ satisfy the following conditions:

- (i) $\{\beta_n\} \subset (0,1), \lim_{n \to \infty} \beta_n = 0, \sum_{n=1}^{\infty} \beta_n = \infty,$
- (ii) $\{r_n\} \subset (0,\infty)$ and $\liminf_{n\to\infty} r_n > 0$,
- (iii) $\{\alpha_{n,i}\} \subset (0,1)$ and $\liminf_{n\to\infty} \alpha_{n,0}\alpha_{n,i} > 0$ for all $i \in \mathbb{N}$.

Then the sequence $\{x_n\}$ strongly converges to $z \in Z$, which solves the variational inequality;

$$\langle (B - \gamma f)z, x - z \rangle \ge 0 \quad \forall x \in Z.$$

Proof. Since $Z = \bigcap_{i=1}^{\infty} A_i^{-1}(\{0\})$ is closed and convex, we conclude that the projection P_Z is well defined. Since $\lim_{n\to\infty} \beta_n = 0$, we can assume that $\beta_n \in (0, ||B||^{-1})$ for all $n \ge 0$. Applying Lemma 2.3, we find

$$\|I - \beta_n B\| \le 1 - \beta_n \overline{\gamma}. \tag{3.1}$$

Further, we show that $\{x_n\}$ is bounded. By Lemma 2.1, the operators $J_{r_n}^{A_i}$ are nonexpansive and, hence, we get

$$\|y_n - z\| \le \|\alpha_{n,0}x_n + \sum_{i=1}^{\infty} \alpha_{n,i}J_{r_n}^{A_i}x_n - z\|$$
$$\le \alpha_{n,0}\|x_n - z\| + \sum_{i=1}^{\infty} \alpha_{n,i}\|J_{r_n}^{A_i}x_n - z\|$$
$$\le \alpha_{n,0}\|x_n - z\| + \sum_{i=1}^{\infty} \alpha_{n,i}\|x_n - z\| \le \|x_n - z\|$$

By using inequality (3.1), we obtain

$$||x_{n+1} - z|| = ||\beta_n(\gamma f(x_n) - Bz) + ((I - \beta_n B)(y_n - z))||$$

$$\leq \beta_n ||\gamma f(x_n) - Bz|| + ||I - \beta_n B|| ||y_n - z||$$

$$\leq \beta_n \gamma \|f(x_n) - f(z)\| + \beta_n \|\gamma f(z) - Bz\| + (1 - \beta_n \overline{\gamma}) \|x_n - z\|$$

$$\leq \beta_n \gamma b \|x_n - z\| + \beta_n \|\gamma f(z) - Bz\| + (1 - \beta_n \overline{\gamma}) \|x_n - z\|$$

$$\leq (1 - \beta_n (\overline{\gamma} - \gamma b)) \|x_n - z\| + \beta_n \|\gamma f(z) - Bz\|$$

$$\leq \max \left\{ \|x_n - z\|, \frac{1}{\overline{\gamma} - \gamma b} \|\gamma f(z) - Bz\| \right\}.$$

By induction, we conclude that

$$||x_n - z|| \le \max\left\{||x_0 - z||, \frac{1}{\overline{\gamma} - \gamma b}||\gamma f(z) - Bz||\right\} \quad \forall n \ge 0.$$

This shows that $\{x_n\}$ is bounded and, hence, the same is true for $\{f(x_n)\}$. Further, we show that, for each $i \in \mathbb{N}$,

$$\lim_{n \to \infty} \left\| x_n - J_{r_n}^{A_i} x_n \right\| = 0.$$

By using Lemma 2.5, for any $i \in \mathbb{N}$ we get

$$\|y_{n} - z\|^{2} \leq \|\alpha_{n,0}x_{n} + \sum_{i=1}^{\infty} \alpha_{n,i}J_{r_{n}}^{A_{i}}x_{n} - z\|^{2}$$

$$\leq \alpha_{n,0}\|x_{n} - z\|^{2} + \sum_{i=1}^{\infty} \alpha_{n,i}\|J_{r_{n}}^{A_{i}}x_{n} - z\|^{2} - \alpha_{n,0}\alpha_{n,i}\|J_{r_{n}}^{A_{i}}x_{n} - x_{n}\|^{2}$$

$$\leq \alpha_{n,0}\|x_{n} - z\|^{2} + \sum_{i=1}^{\infty} \alpha_{n,i}\|x_{n} - z\|^{2} - \alpha_{n,0}\alpha_{n,i}\|J_{r_{n}}^{A_{i}}x_{n} - x_{n}\|^{2}$$

$$\leq \|x_{n} - z\|^{2} - \alpha_{n,0}\alpha_{n,i}\|J_{r_{n}}^{A_{i}}x_{n} - x_{n}\|^{2}.$$
(3.2)

Consequently, we obtain

$$\|x_{n+1} - z\|^{2} = \|\beta_{n}(\gamma f(x_{n}) - Bz) + (I - \beta_{n}B)(y_{n} - z)\|^{2}$$

$$\leq \|\beta_{n}(\gamma f(x_{n}) - Bz) + (I - \beta_{n}B)(y_{n} - z)\|^{2}$$

$$\leq \beta_{n}^{2}\|\gamma f(x_{n}) - Bz\|^{2} + (1 - \beta_{n}\overline{\gamma})^{2}\|y_{n} - z\|^{2}$$

$$+ 2\beta_{n}(1 - \beta_{n}\overline{\gamma})\|\gamma f(x_{n}) - Bz\|\|y_{n} - z\|$$

$$\leq \beta_{n}^{2}\|\gamma f(x_{n}) - Bz\|^{2} + 2\beta_{n}(1 - \beta_{n}\overline{\gamma})\|\gamma f(x_{n}) - Bz\|\|x_{n} - z\|$$

$$+ (1 - \beta_{n}\overline{\gamma})^{2}\|x_{n} - z\|^{2} - (1 - \beta_{n}\overline{\gamma})^{2}\alpha_{n,0}\alpha_{n,i}\|J_{r_{n}}^{A_{i}}x_{n} - x_{n}\|^{2}.$$
(3.3)

1720

GENERAL PROXIMAL-POINT ALGORITHM FOR MONOTONE OPERATORS

Thus, for every $i \in \mathbb{N}$, we get

$$(1 - \beta_n \overline{\gamma})^2 \alpha_{n,0} \alpha_{n,i} \| J_{r_n}^{A_i} x_n - x_n \|^2$$

$$\leq \| x_n - z \|^2 - \| x_{n+1} - z \|^2 + 2\beta_n (1 - \beta_n \overline{\gamma}) \| \gamma f(x_n)$$

$$- Bz \| \| x_n - z \| + \beta_n^2 \| \gamma f(x_n) - Bz \|^2.$$
(3.4)

Note that the Banach contraction-mapping principle guarantees that $P_{\mathcal{Z}}(I - B + \gamma f)$ has a unique fixed point z, which is the unique solution of the variational inequality

$$\langle (B - \gamma f)z, x - z \rangle \ge 0 \quad \forall x \in \mathbb{Z}.$$

We finally analyze inequality (3.4) by considering the following two cases:

Case 1. Assume that $\{||x_n - z||\}$ is a monotone sequence. In other words, for sufficiently large n_0 , $\{||x_n - z||\}_{n \ge n_0}$ is either nondecreasing or nonincreasing. Since $||x_n - z||$ is bounded, we conclude that $||x_n - z||$ is convergent. Moreover, since $\lim_{n \to \infty} \beta_n = 0$, and $\{f(x_n)\}$ and $\{x_n\}$ are bounded, it follows from (3.4) that

$$\lim_{n \to \infty} (1 - \beta_n \overline{\gamma})^2 \alpha_{n,0} \alpha_{n,i} \| J_{r_n}^{A_i} x_n - x_n \|^2 = 0.$$

This implies that

$$\lim_{n \to \infty} \left\| J_{r_n}^{A_i} x_n - x_n \right\| = 0$$

By using the resolvent identity (Lemma 2.2), for any r > 0, we conclude that

$$\begin{aligned} \|x_n - J_r^{A_i} x_n\| &\leq \|x_n - J_{r_n}^{A_i} x_n\| + \|J_{r_n}^{A_i} x_n - J_r^{A_i} x_n\| \\ &\leq \|x_n - J_{r_n}^{A_i} x_n\| + \|J_r^{A_i} \left(\frac{r}{r_n} x_n + \left(1 - \frac{r}{r_n}\right) J_{r_n}^{A_i} x_n\right) - J_r^{A_i} x_n \\ &\leq \|x_n - J_{r_n}^{A_i} x_n\| + \left\|\frac{r}{r_n} x_n + \left(1 - \frac{r}{r_n}\right) J_{r_n}^{A_i} x_n - x_n\right\| \\ &\leq \|x_n - J_{r_n}^{A_i} x_n\| + \left|1 - \frac{r}{r_n}\right| \|J_{r_n}^{A_i} x_n - x_n\| \to 0, \quad n \to \infty. \end{aligned}$$

Further, we show that

$$\limsup_{n \to \infty} \langle (B - \gamma f) z, z - x_n \rangle \le 0.$$

We can choose a subsequence $\{x_{n_i}\}$ of $\{x_n\}$ such that

$$\lim_{i \to \infty} (\langle B - \gamma f \rangle z, z - x_{n_i}) = \limsup_{n \to \infty} (\langle B - \gamma f \rangle z, z - x_n).$$

Since $\{x_{n_i}\}$ is bounded, there exists a subsequence $\{x_{n_i}\}$ of $\{x_{n_i}\}$ weakly convergent to x^* . Without loss of

generality, we can assume that $x_{n_i} \rightharpoonup x^*$. We now show that $x^* \in Z$. Indeed,

$$||x_{n_i} - J_r^{A_i} x^*|| \le ||x_{n_i} - J_r^{A_i} x_{n_i}|| + ||J_r^{A_i} x_{n_i} - J_r^{A_i} x^*||$$
$$\le ||x_{n_i} - J_r^{A_i} x_{n_i}|| + ||x_{n_i} - x^*||.$$

This yields

$$\limsup_{i \to \infty} \left\| x_{n_i} - J_r^{A_i} x^* \right\| \le \limsup_{i \to \infty} \left\| x_{n_i} - x^* \right\|.$$

By the Opial property of Hilbert space H we obtain $x^* = J_r^{A_i}x^*$, $i \in \mathbb{N}$. Hence $x^* \in Z$. Therefore, it follows from $z = P_Z(I - B + \gamma f)z$ and $x^* \in \Psi$ that

$$\lim_{n \to \infty} \sup \langle (B - \gamma f)z, z - x_n \rangle = \lim_{i \to \infty} (\langle B - \gamma f)z, z - x_{n_i} \rangle = (\langle B - \gamma f)z, z - x^* \rangle \le 0.$$

Since

$$x_{n+1} - z = \beta_n (\gamma f(x_n) - Bz) + (I - \beta_n B)(y_n - z),$$

by using Lemma 2.4 and the inequality (3.2), we find

$$\begin{aligned} \|x_{n+1} - z\|^{2} &\leq \|(I - \beta_{n}B)(y_{n} - z)\|^{2} + 2\beta_{n}\langle\gamma f(x_{n}) - Bz, x_{n+1} - z\rangle \\ &\leq (1 - \beta_{n}\overline{\gamma})^{2}\|x_{n} - z\|^{2} \\ &+ 2\beta_{n}\gamma\langle f(x_{n}) - f(z), x_{n+1} - z\rangle + 2\beta_{n}\langle\gamma f(z) - Bz, x_{n+1} - z\rangle \\ &\leq (1 - \beta_{n}\overline{\gamma})^{2}\|x_{n} - z\|^{2} + 2\beta_{n}b\gamma\|x_{n} - z\|\|x_{n+1} - z\| \\ &+ 2\beta_{n}\langle\gamma f(z) - Bz, x_{n+1} - z\rangle \\ &\leq (1 - \beta_{n}\overline{\gamma})^{2}\|x_{n} - z\|^{2} + \beta_{n}b\gamma(\|x_{n} - z\|^{2} + \|x_{n+1} - z\|^{2}) \\ &+ 2\beta_{n}\langle\gamma fz - Bz, x_{n+1} - z\rangle \\ &\leq \left((1 - \beta_{n}\overline{\gamma})^{2} + \beta_{n}b\gamma\right)\|x_{n} - z\|^{2} + \beta_{n}\gamma b\|x_{n+1} - z\|^{2} \\ &+ 2\beta_{n}\langle\gamma f(z) - Bz, x_{n+1} - z\rangle. \end{aligned}$$

This means that

$$||x_{n+1} - z||^2 \le \frac{1 - 2\beta_n \overline{\gamma} + (\beta_n \overline{\gamma})^2 + \beta_n \gamma b}{1 - \beta_n \gamma b} ||x_n - z||^2 + \frac{2\beta_n}{1 - \eta_n \gamma b} \langle \gamma f z - B z, x_{n+1} - z \rangle$$

GENERAL PROXIMAL-POINT ALGORITHM FOR MONOTONE OPERATORS

$$= \left(1 - \frac{2(\overline{\gamma} - \gamma b)\beta_n}{1 - \beta_n \gamma b}\right) \|x_n - z\|^2$$

+ $\frac{(\beta_n \overline{\gamma})^2}{1 - \eta_n \gamma b} \|x_n - z\|^2 + \frac{2\beta_n}{1 - \beta_n \gamma b} \langle \gamma f z - B z, x_{n+1} - z \rangle$
$$\leq \left(1 - \frac{2(\overline{\gamma} - \gamma b)\beta_n}{1 - \beta_n \gamma b}\right) \|x_n - z\|^2$$

+ $\frac{2(\overline{\gamma} - \gamma b)\beta_n}{1 - \beta_n \gamma b} \left(\frac{(\beta_n \overline{\gamma}^2)P}{2(\overline{\gamma} - \gamma b)} + \frac{1}{\overline{\gamma} - \gamma b}\right) \langle \gamma f z - B z, x_{n+1} - z \rangle$
= $(1 - \gamma_n) \|x_n - z\|^2 + \gamma_n \delta_n,$

where

$$P = \sup\{\|x_n - z\|^2 \colon n \ge 0\}, \qquad \gamma_n = \frac{2(\overline{\gamma} - \gamma b)\beta_n}{1 - \beta_n \gamma b},$$

and

$$\delta_n = \frac{(\beta_n \overline{\gamma}^2) P}{2(\overline{\gamma} - \gamma b)} + \frac{1}{\overline{\gamma} - \gamma b} \langle \gamma f z - B z, x_{n+1} - z \rangle.$$

It is easy to see that

$$\sum_{n=1}^{\infty} \gamma_n = \infty \quad \text{as} \quad \gamma_n \to 0 \qquad \text{and} \qquad \limsup_{n \to \infty} \delta_n \le 0.$$

Thus, by applying Lemma 2.6, we conclude that the sequence $\{x_n\}$ strongly converges to z.

Case 2. Assume that $\{||x_n - z||\}$ is not a monotone sequence. Then we can define an integer sequence $\{\tau(n)\}$ for all $n \ge n_0$ (for some sufficiently large n_0) as follows:

$$\tau(n) = \max \{ k \in \mathbb{N}; k \le n \colon ||x_k - z|| < ||x_{k+1} - z|| \}.$$

Clearly, $\tau(n)$ is a nondecreasing sequence such that $\tau(n) \to \infty$ as $n \to \infty$ and, for all $n \ge n_0$,

$$||x_{\tau(n)} - z|| < ||x_{\tau(n)+1} - z||.$$

Thus, it follows from (3.3) that

$$||x_{n+1} - z||^2 - ||x_n - z||^2 \le \beta_n^2 ||\gamma \mathfrak{f}(x_n) - Bz||^2 + ((\beta_n \overline{\gamma})^2 - 2\beta_n \overline{\gamma}) ||x_n - z||^2 + 2\beta_n (1 - \beta_n \overline{\gamma}) ||\gamma \mathfrak{f}(x_n) - Bz|| ||x_n - z||.$$

Since $\lim_{n\to\infty}\beta_n=0$ and $\{f(x_n)\}$ and $\{x_n\}$ are bounded, we obtain

$$\lim_{n \to \infty} \left(\|x_{\tau(n)+1} - z\|^2 - \|x_{\tau(n)} - z\|^2 \right) = 0.$$
(3.5)

By using the same argument as in Case 1, we find

$$\lim_{n \to \infty} \left\| J_{r_n}^{A_i} x_{\tau(n)} - x_{\tau(n)} \right\| = 0$$

and

$$||x_{\tau(n)+1} - z||^2 \le (1 - \gamma_{\tau(n)}) ||x_{\tau(n)} - z||^2 + \gamma_{\tau(n)} \delta_{\tau(n)}$$

where $\limsup_{n\to\infty} \delta_{\tau(n)} \leq 0$. Since $||x_{\tau(n)} - z|| \leq ||x_{\tau(n)+1} - z||$, we have

$$\gamma_{\tau(n)} \|x_{\tau(n)} - z\|^2 \le \gamma_{\tau(n)} \delta_{\tau(n)}.$$

Further, since $\gamma_{\tau(n)} > 0$ we deduce

$$\|x_{\tau(n)} - z\|^2 \le \delta_{\tau(n)}$$

It follows from $\limsup_{n\to\infty} \delta_{\tau(n)} \leq 0$ that $\lim_{n\to\infty} ||x_{\tau(n)} - z|| = 0$. Together with (3.5), this implies that $\lim_{n\to\infty} ||x_{\tau(n)+1} - z|| = 0$. Thus, by Lemma 2.7, we conclude that

$$0 \le ||x_n - z|| \le \max\{||x_{\tau(n)} - z||, ||x_n - z||\} \le ||x_{\tau(n)+1} - z||.$$

Therefore, $\{x_n\}$ strongly converges to $z = P_{\mathcal{Z}}(I - B + \gamma f)z$.

Theorem 3.1 is proved.

Theorem 3.2. Let A_i , $i \in \mathbb{N}$, be an infinite family of maximal monotone operators in a real Hilbert space H with $Z = \bigcap_{i=1}^{\infty} A_i^{-1}(\{0\}) \neq \emptyset$. Assume that f is a b-contraction of H into itself and A is a strongly positive bounded linear operator on H with a coefficient $\overline{\gamma}$ and

$$0 < \gamma < \frac{\overline{\gamma}}{b}.$$

Let $\{x_n\}$ be a sequence generated by $x_0 \in H$ and

$$y_n = \alpha_{n,0} x_n + \sum_{i=1}^{\infty} \alpha_{n,i} J_{r_n}^{A_i} x_n, \quad n \ge 0,$$
$$x_{n+1} = \beta_n \gamma f(x_n) + (I - \beta_n B) y_n \quad \forall n \ge 0,$$

where

$$\sum_{i=0}^{\infty} \alpha_{n,i} = 1$$

and $\{\alpha_{n,i}\}$ and $\{\beta_n\}$ satisfy the following conditions:

(i)
$$\{\beta_n\} \subset (0,1), \lim_{n \to \infty} \beta_n = 0, \text{ and } \sum_{n=1}^{\infty} \beta_n = \infty;$$

- (ii) $\{r_n\} \subset (0,\infty)$ and $\liminf_{n\to\infty} r_n > 0$;
- (iii) $\{\alpha_{n,i}\} \subset (0,1)$ and $\liminf_{n\to\infty} \alpha_{n,0}\alpha_{n,i} > 0$ for all $i \in \mathbb{N}$.

Then the sequence $\{x_n\}$ strongly converges to $z \in Z$, which solves the variational inequality

$$\langle (B - \gamma f)z, x - z \rangle \ge 0 \quad \forall x \in Z$$

Proof. Since A_i are maximal monotone operators, we conclude that A_i are monotone and satisfy the condition $R(I + rA_i) = H$ for all r > 0. Setting K = H in Theorem 3.1, we obtain the desired result.

Further, setting B = I and $\gamma = 1$ in Theorem 3.1, for a finite family of monotone operators, we immediately arrive at the following result:

Corollary 3.1. Let A_i , i = 1, 2, ..., m, be a finite family of monotone operators in a Hilbert space H with

$$Z = \bigcap_{i=1}^{m} A_i^{-1}(\{0\}) \neq \varnothing.$$

Suppose that K is a nonempty closed convex subset of H such that

$$\bigcap_{i=1}^{m} \overline{D(A_i)} \subset K \subset \bigcap_{i=1}^{m} R(I + rA_i)$$

for all r > 0. Assume that f is a b-contraction of K into itself. Let $\{x_n\}$ be a sequence generated by $x_0 \in H$ and

$$y_n = \alpha_{n,0} x_n + \sum_{i=1}^m \alpha_{n,i} J_{r_n}^{A_i} x_n, \quad n \ge 0,$$
$$x_{n+1} = \beta_n f(x_n) + (1 - \beta_n) y_n \quad \forall n \ge 0,$$

where

$$\sum_{i=0}^{m} \alpha_{n,i} = 1$$

and $\{\alpha_{n,i}\}$ and $\{\beta_n\}$ satisfy the following conditions:

(i)
$$\{\beta_n\} \subset (0,1), \lim_{n \to \infty} \beta_n = 0, \text{ and } \sum_{n=1}^{\infty} \beta_n = \infty,$$

- (ii) $\{r_n\} \subset (0,\infty)$ and $\liminf_{n\to\infty} r_n > 0$,
- (*iii*) $\{\alpha_{n,i}\} \subset (0,1)$ and $\liminf_{n \to \infty} \alpha_{n,0} \alpha_{n,i} > 0$ for i = 1, 2, ..., m.

Then the sequence $\{x_n\}$ strongly converges to $z \in Z$, which solves the variational inequality

$$\langle z - fz, x - z \rangle \ge 0 \quad \forall x \in Z.$$

The research of the first author was partly supported by a grant from IPM (No. 94470071).

REFERENCES

- 1. H. Brezis, Operateurs Maximaux Monotones et Semi-Groups de Contractions Dans les Espaces de Hilbert, North-Holland, Amsterdam (1973).
- 2. G. Morosanu, Nonlinear Evolution Equations and Applications, Reidel (1988).
- 3. P. M. Pardalos, T. M. Rassias, and A. A. Khan, Nonlinear Analysis and Variational Problems, Springer, Berlin (2010).
- 4. R. S. Burachik and A. N. Iusem, Set-Valued Mappings and Enlargements of Monotone Operators, Springer, New York (2008).
- 5. R. T. Rockafellar, "Monotone operators and the proximal point algorithm," SIAM J. Control Optim., 14, 877–898 (1976).
- 6. O. Güler, "On the convergence of the proximal point algorithm for convex minimization," *SIAM J. Control Optim.*, **29**, 403–419 (1991).
- 7. M. V. Solodov and B. F. Svaiter, "Forcing strong convergence of proximal point iterations in a Hilbert space," *Math. Program., Ser. A*, **87**, 189–202 (2000).
- 8. S. Kamimura and W. Takahashi, "Approximating solutions of maximal monotone operators in Hilbert spaces," *J. Approx. Theory*, **106**, 226–240 (2000).
- 9. S. Kamimura and W. Takahashi, "Strong convergence of a proximal-type algorithm in a Banach space," *SIAM J. Optim.*, **13**, 938–945 (2002).
- 10. W. Takahashi, "Viscosity approximation methods for resolvents of accretive operators in Banach spaces," *J. Fixed Point Theory Appl.*, **1**, 135–147 (2007).
- 11. H. K. Xu, "Iterative algorithms for nonlinear operators," J. London Math. Soc., 66, 240–256 (2002).
- 12. O. A. Boikanyo and G. Morosanu, "Modified Rockafellars algorithms," Math. Sci. Res. J., 12, 101–122 (2009).
- 13. H. K. Xu, "A regularization method for the proximal point algorithm," J. Global. Optim., 36, 115–125 (2006).
- 14. N. Lehdili and A. Moudafi, "Combining the proximal algorithm and Tikhonov method," Optimization, 37, 239–252 (1996).
- 15. O. A. Boikanyo and G. Morosanu, "A proximal point algorithm converging strongly for general errors," *Optim. Lett.*, **4**, 635–641 (2010).
- 16. O. A. Boikanyo and G. Morosanu, "Inexact Halpern-type proximal point algorithm," J. Global Optim., 51, 11-26 (2011).
- 17. C. A. Tian and Y. Song, "Strong convergence of a regularization method for Rockafellars proximal point algorithm," J. Global Optim., DOI 10.1007/s10898-011-9827-6.
- Y. Yao and N. Shahzad, "Strong convergence of a proximal point algorithm with general errors," *Optim. Lett.*, DOI 10.1007/s11590-011-0286-2.
- 19. Y. Song and C. Yang, "A note on a paper A regularization method for the proximal point algorithm," *J. Global Optim.*, **43**, 171–174 (2009).
- 20. F. Wang, "A note on the regularized proximal point algorithm," J. Global Optim., 50, 531-535 (2011).
- 21. X. Chai, B. Li, and Y. Song, "Strong and weak convergence of the modified proximal point algorithms in Hilbert space," *Fixed Point Theory Appl.*, **2010**, Article ID 240450, 11 p. (2010).
- 22. F. Wang and C. Huanhuan, "On the contraction-proximal point algorithms with multi-parameters," J. Global Optim., DOI 10.1007/s10898-011-9772-4.
- 23. Y. Yao and M. A. Noor, "On convergence criteria of generalized proximal point algorithms," J. Comput. Appl. Math., 217, 46–55 (2008).
- 24. W. Takahashi, Nonlinear Functional Analysis, Fixed Point Theory, and Its Applications, Yokohama Publ., Yokohama (2000).
- 25. G. Marino and H. K. Xu, "A general iterative method for nonexpansive mappings in Hilbert spaces," J. Math. Anal. Appl., **318**, 43–52 (2006).
- 26. A. Moudafi, "Viscosity approximation methods for fixed-point problems," J. Math. Anal. Appl., 241, 46–55 (2000).
- 27. S. S. Chang, J. K. Kim, and X. R. Wang, "Modified block iterative algorithm for solving convex feasibility problems in Banach spaces," *J. Inequal. Appl.*, **2010**, No. 14, Article ID 869684 (2010).
- 28. P. E. Mainge, "Strong convergence of projected subgradient methods for nonsmooth and nonstrictly convex minimization," *Set-Valued Analysis*, **16**, 899–912 (2008).