

Finding a common solution of variational inequality and fixed point problems using subgradient extragradient techniques

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Abstract

In this research paper, we propose a new iterative algorithm for finding a common solution to fixed point problems of demicontractive mapping and variational inequality problems which involves monotone and Lipschitz continuous operators in the framework of real Hilbert spaces. We incorporate a viscosity iterative technique, using subgradient extragradient method, we prove under standard assumptions that the iterative sequence generated from our algorithm strongly converges to the solution set, assuming the solution set is consistent. Furthermore, we adopt a self-adaptive stepsize that is being generated at each iteration, which is independent of the Lipschitz constant of the singled-valued operator. Our result is an improvement and an extension of many results in this direction.

Keywords Extragradient \cdot Subgradient-extragradient \cdot Variational inequality \cdot Lipschitz constant \cdot Viscosity iteration \cdot Hilbert spaces

Mathematics Subject Classification 47H09 · 47J20 · 47J25 · 65k15

1 Introduction

Our purpose in this paper is to study an interesting combination of problems of finding a fixed point of a given nonlinear operator which turns out to solve variational inequalities in real Hilbert spaces. Let C be a nonempty closed convex subset of a real Hilbert space \mathcal{H} , with inner

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product $\langle \cdot, \cdot \rangle$ and an induced norm ||.||. Let $T : C \to C$ be nonlinear. The map T has a fixed point if Tx = x and the set of fixed point of T is denoted by $F(T) := \{x \in C : Tx = x\} \neq \emptyset$. The variational inequality problem (VIP) and fixed point problem (FPP) is formulated as:

find $x \in C$ such that $x \in F(T)$ and $\langle f(x), y - x \rangle \ge 0$, $\forall y \in C$, (1.1)

where f is a single-valued mapping defined on C.

Let the solution set of (1.1) be denoted by $\Gamma := VI(C, f) \cap F(T) \neq \emptyset$. Problem (1.1) is a generalization of many optimization problems and has been studied by many researchers in different capacities (see, [1, 4, 37, 38] and contained references). Basically, (1.1) includes two remarkable and striking problems:

1. The FPP, which can be defined as follows:

find
$$x \in C$$
 such that $T(x) = x$, (1.2)

provided the $F(T) \neq \emptyset$.

2. Another important problem embedde in problem (1.1) is the well known VIP which has following structure:

find
$$x \in C$$
 such that $\langle f(x), y - x \rangle \ge 0, \forall y \in C.$ (1.3)

Let VIP(C, f) and SOL VIP(C, f) denote problem (1.3) and its solution set, respectively. It is important to note that problem (1.3) is a unifying and an essential modelling tool in many field such as economics, programming, engineering mechanics and many more, for examples see [2, 5, 16] and references contained therein. This concept was introduced and studied by Stampacchia [34], for the purpose of modelling problems in mechanics.

There are methods for solving (1.3) which include: regularization method and projection method. In what follows, our focus for solving (1.3) is the projection method. This method involves construction of an iterative algorithm of the form:

$$x_{n+1} = P_C(x_n - \lambda f x_n), n \ge 1,$$
(1.4)

where λ is positive and P_C is a projection onto closed convex subset C. With this method, it is well known that the problem (1.3) is equivalent to the following fixed point problem:

find
$$x \in C$$
 such that $x = P_C(x - \lambda f(x)),$ (1.5)

for an arbitrary positive constant, λ . The basic projection method for solving VIP involves the gradient method, which performs only one iteration onto the feasible set. This method requires that the operators are inverse strongly monotone or strongly monotone (see [12]) for the iterative sequence to converge to the solution set. These conditions are very strong and quite restrictive. To circumvent this challenge, Korpelevich [18] while studying sadle point problems introduced a concept called extragradient method. It was further extended to VIPs for both Euclidean and Hilbert spaces. To be precise, Korpelevich [18] constructed the following algorithm:

$$\begin{cases} x_0 \in C, \\ y_n = P_C(x_n - \mu A x_n), \\ x_{n+1} = P_C(x_n - \mu A y_n), \end{cases}$$
(1.6)

where $\mu \in (0, \frac{1}{L})$, the singled-valued operator $A : H \to H$ is monotone and L-Lipschitz continuous and P_C is a projection onto *C*. He proved that the recursive sequence $\{x_n\}$ generated by (1.6) converged weakly to the solution set *SOL VIP*(*C*, *A*).

Since the introduction of (1.6), many authors have modified it in various forms (see, [8, 17, 20] and the cited references therein).

In 2006, Nadezhkina and Takahashi [26] used the concept of hybrid and shrinking projection techniques to construct an extragradient based method and obtained a strong convergence. In short, in [31], the following algorithm is presented:

$$\begin{cases} x_{0} \in C, \\ y_{n} = P_{C}(x_{n} - \mu A x_{n}), \\ z_{n} = P_{C}(x_{n} - \mu A y_{n}), \\ C_{n} = \{w \in C : \|z_{n} - w\| \le \|x_{n} - w\|\}, \\ Q_{n} = \{w \in C : \langle x_{n} - w, x_{0} - x_{n} \rangle \le 0\}, \\ x_{n+1} = P_{C_{n} \cap Q_{n}} x_{0}. \end{cases}$$
(1.7)

Observe that the computation of the algorithm (1.6) requires computing two projections per iteration. It is known that projections onto closed convex set P_C has no closed form of expression. To drop the second P_C from the algorithm (1.6), Censor et al. [5] introduced a subgradient extragradient method and constructed the following iterative scheme:

$$\begin{cases} x_{0} \in H, \\ y_{n} = P_{C}(x_{n} - \mu A x_{n}), \\ T_{n} = \{x \in H : \langle x_{n} - \mu A x_{n} - y_{n}, x - y_{n} \rangle \leq 0\}, \\ x_{n+1} = P_{T_{n}}(x_{n} - \mu A y_{n}). \end{cases}$$
(1.8)

The authors of [5] considered a projection onto a half space P_{T_n} which has a closed form of expression. They proved under some mild conditions that the sequence $\{x_n\}$ generated by (1.8) converged weakly to the solution. They further modified (1.8), using a hybrid and shrinking projection method as contained in (1.7) and obtained a strong convergence(see, [6]). It is pertinent to mention that Censor et al. [40] extended [5] to Euclidean spaces. Based on this improvement in [6, 26], many researchers have used other techniques to obtain a strong convergence (see [14, 19, 23, 37]).

In recent years, there has been a tremendous interest in developing fast convergence of algorithms, especially for the inertial type extrapolation method which was first proposed by Polyak in [31]. This inertial technique is based on a discrete analogue of a second order dissipative methods. This method was not known until the Nesterov's acceleration gradient methods was published in 1983 (see, [27]) and by 2009, Beck and Teboulle [3] made it very popular. Recently, some researchers have constructed different fast iterative algorithms by means of inertial extrapolation techniques, for example, inertial Mann algorithm [25], inertial forward-backward splitting algorithm [21], inertial extragradient algorithm [22, 36], inertial projection algorithm [35], and fast iterative shrinkage-thresholding algorithm (FISTA) [3]. Recent results on the use of inertial method can be found in [8, 10, 11, 41–43] and contained references

Remark 1.1 We note that the algorithms (1.6)–(1.8) have a major drawback on the stepsize μ in the sense that, they heavily rely on the Lipschitz constant of the given operator. This dependence on the Lipschitz constant affects the efficiency of the algorithms. In many practical importance, the Lipschitz constants are not known and in several occasions, difficult to estimate.

Based on Remark 1.1, many researchers have worked and improved the already existing results in various forms. In a recent work published by Gibali [9], he introduced an Armijo-like search rule and remarked that, it is for local approximation of the Lipschitz constant. Although, it does not require the knowledge of Lipschitz constant but might involve additional computation of projection operator. Thong and Hieu [37] presented two parallel iterative algorithms for solving a variational inequality problem and fixed point problem for demicontractive mapping using subgradient extragradient technique. They obtained a strong convergence in both schemes under the assumption that the single-valued operator is monotone and Lipschitz continuous. But, their stepsize was dependent on the Lipschitz constant which was a heavy drawback. To improve on this result, in [36] the authors proposed another two inertial self-adaptive stepsizes for solving variational inequalities and obtained strong convergence results under the assumption that the operator is strongly pseudomonotone, which is also a stronger assumption than being monotone and Lipschitz continuous. Shehu et al. [33] studied an inertial typed subgradient extragradient method with self-adaptive stepsize. Under some mild conditions, the authors obtained a weak convergence. Furthermore, they later considered the operator A to be strongly monotone and Lipschitz continuous and obtanied a strong convergence. More so, Ogwo et al. [29] studied relaxed inertial subgradient extragradient methods for solving variational inequality problems involving quasi-monotone operator and obtained weak convergence. For more results in this direction, see for instance [1, 28–30, 38] and cited references. Motivated and inspired by the work of [9, 18, 29, 33, 37], we construct a new inertial algorithm that is simple and efficient for approximating solutions of variational inequlity problems and fixed point problems using subgradient extragradient type method.

Our contributions in this research include the following:

- (a) A new inertial self-adaptive subgradient extragradient algorithm which does not require the prior knowledge of Lipschitz constant is constructed. The variable stepsize λ_n does not need the $\lim_{n\to\infty} \lambda_n = 0$, or $\sum_{n=1}^{\infty} \lambda_n = 0$ as in the case of [36]. It is more applicable than fixed stepsizes.
- (b) The inertial term we use improves the rate of convergence greatly. It is quite different from the one considered by [10, 11, 19, 23, 24]. It does not also require computing norm difference between x_n and x_{n-1} before choosing the inertial factor, θ_n .
- (c) We obtain that the iterative sequence $\{x_n\}$ converges strongly to the solution set. Unlike the weak convergences obtained by [5, 29, 38]. We assume that the single-valued operator *A* is not required to be strongly monotone as in the case of [33] or strong pseudomonotone used by [36]. These two assumptions are stronger than being monotone and Lipschitz continuous that we consider.
- (d) The general class of operator called the demicontractive mapping is considered. Many important operators like nonexpansive mapping, pesudocontractivs, *k*-strictly pseudo-contractive, quasi-nonexpansive operators among many others are all embedded in demicontractive mapping (see Remark 2.2 below). It is a more general class of operators than the ones used by [1, 4, 33, 38].
- (e) Numerical examples are provided which show the general performance of our algorithm.

The rest of the paper is organized as follows: the preliminaries in Sect. 2 deal with basic definitions of the terms and related lemmas, which we state without their proofs. In Sect. 3, we state our algorithm and assumptions for our operators and control sequences. The convergence analysis is given in Sect. 4 while in Sects. 5 and 6 are devoted for numerical illustartions and conclusion, respectively.

2 Preliminaries

We list some basic concepts and lemmas which are useful for constructing and analysing the convergence of our algorithm.

Definition 2.1 Let *H* be a real Hilbert space and $\forall x, y \in H, p \in F(T)$. A map $T : H \to H$ is called:

- (1) monotone on *H* if, $\langle T(x) T(y), x y \rangle \ge 0$;
- (2) η -strongly monotone on H if there exists $\eta > 0$ such that $\langle T(x) T(x), x y \rangle \ge \eta \|x y\|^2$;
- (3) Lipschitz continuous on *H* if, there exists a constant L > 0 such that $||T(x) T(y)|| \le L||x y||$;
- (4) a nonexpansive mapping if $||Tx Tx|| \le ||x y||$;
- (5) a quasi-nonexpansive on H if, $||T(x) p|| \le ||x p||$;
- (6) κ -strictly pseudo-contractive on H if, $||Tx Ty||^2 \le ||x y||^2 + \kappa ||x y (Tx Ty)||^2$, for some $\kappa \in [0, 1)$;
- (7) σ -demi-contractive if, there exists $\sigma \in [0, 1)$ such that $||Tx p||^2 \le ||x p||^2 + \sigma ||(I T)x||^2$; or equivalently $\langle Tx x, x p \rangle \le \frac{\sigma 1}{2} ||x Tx||^2$; or equivalently $\langle Tx p, x p \rangle \le ||x p||^2 + \frac{\sigma 1}{2} ||x Tx||^2$.

Remark 2.2 We observe that:

- (i) (7) contains as a special case, nonexpansive mapping, quasi-nonexpansive mapping, κstrictly pseudo-contractive mapping with a nonempty fixed point.
- (ii) All nonexpansive operators are κ -strictly pseudo-contractive mapping with a nonempty fixed point.
- (iii) Also, all quasi-nonexpansive mappings are a subclass of 0-demi-contractive mapping.
- (iv) Nonexpansive mappings are contained in quasi-nonexpansive mapping.

But the converse of all of these definitions are not necessarily true. To understand this, consider the following examples below.

Example 2.3 [13] We consider a demicontractive mapping which is not neccessarily pseudocontractive or κ -strictly pseudo-contractive. Let $H = \mathbb{R}$, C = [-1, 1], let $T : C \to C$ be defined by $Tx = \frac{2}{3}xsin(\frac{1}{x})$ if $x \neq 0$ and T0 = 0 otherwise. Observe that the only fixed point of T is zero (0). However, for $x \in C$,

$$|Tx - 0|^{2} = |Tx|^{2} = |\frac{2}{3}x\sin(1/x)|^{2} \le |2x/3|^{2} \le |x|^{2} \le |x - 0|^{2} + \sigma|Tx - x|^{2},$$

for any $\sigma \in [0, 1)$, this shows that T is a demi-contractive.

Let us now show that T is not pseudo-contractive mapping. Let $x = 2/\pi$, $y = 2/3\pi$. Then,

$$|Tx - Ty|^2 = 256/81\pi^2.$$

'It follows that

$$|x - y|^{2} + |(I - T)x - (I - T)y|^{2} = 160/81\pi^{2}.$$

Example 2.4 [38] We consider a case where T is quasi-nonexpansive but fails to be nonexpansive. Let $Tx = \frac{x}{2}sinx$, if $x \neq 0$ and Tx = x, then we have that $x = \frac{x}{2}sinx$, which implies that sinx = 2, impossible. Thus, we obtain that x = 0, which means that $F(T) = \{0\}$.

Now, for all $x \in H$,

$$||Tx - 0|| = ||\frac{x}{2}sinx|| \le ||\frac{x}{2}|| < ||x|| = ||x - 0||,$$

this shows that T is quasi-nonexpansive. However, setting $x = 2\pi$ and $y = \frac{3\pi}{2}$, we get

$$\|Tx - Ty\| = \|\frac{2\pi}{2}sin2\pi - \frac{3\pi}{4}sin\frac{3\pi}{2}\| = \frac{3\pi}{4} > \|2\pi - \frac{3\pi}{2}\| = \frac{\pi}{2},$$

which further means that the operator T is not a nonexpansive mapping.

Example 2.5 [7] We give an example of demi-contractive mapping that is not quasinonexpansive and not pseudo-contractive mapping. Let $f : [-2, 1] \rightarrow [-2, 1]$ be a real-valued function defined by $f(x) = -x^2 - x$. Then, it is demi-contractive on [-2, 1] and conitnuous. It is neither quasi-nonexpansive nor pseudo-contractive mapping on [-2, 1].

Definition 2.6 The mapping $P_C: H \to C$ which assigns to each $v \in H$, the unique point $P_C(v)$ such that $||P_C(v) - v|| = \inf\{||w - v|| : w \in C\}$. This is called the projection operator.

The operator P_C satisfies the following condition:

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

Also, for

$$P_C x \in H, \langle x - P_C x, P_C x - y \rangle \ge 0, \ \forall y \in C.$$

Further implication is that

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

For details on the metric projections, an interested reader is encouraged to consult [44, section 3].

Lemma 2.7 [39] Let H be a Hilbert space and $S : H \to H$ be a nonexpansive mapping with a nonempty fixed point. If $\{x_n\}$ is a sequence in H that converges weakly to a point x^* and $\{(I - S)x_n\}$ converges strongly to y, then $(I - S)x^* = y$.

Lemma 2.8 Let H be a Hilbert space. Then, the following results hold for all $x, y \in H, \lambda \in$ \mathbb{R} :

(a) $2\langle x, y \rangle = ||x||^2 + ||y||^2 - ||x - y||^2 = ||x + y||^2 - ||x||^2 - ||y||^2$, (b) $||x - y||^2 \le ||x||^2 + 2\langle y, x - y \rangle$ (c) $||\lambda x + (1 - \lambda)y||^2 = \lambda ||x||^2 + (1 - \lambda) ||y||^2 - \lambda (1 - \lambda) ||x - y||^2$.

Lemma 2.9 [32] Let $\{a_n\}$ be a sequence of non-negative real numbers, $\{\beta_n\}$ be a sequence of real numbers in (0, 1) with condition $\sum_{n=1}^{\infty} \beta_n = 0$, and $\{d_n\}$ be a sequence of real numbers. Assume that

$$a_{n+1} \le (1 - \beta_n)a_n + \beta_n d_n, \quad n \ge 0.$$

and

(a) $\sum_{n=0}^{\infty} \alpha_n = \infty$ (b) $\limsup_{n \to \infty} d_n \le 0.$

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

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Lemma 2.10 [24] Let $\{a_n\}$ be sequence of non-negative real numbers satisfying the following inequality:

$$a_{n+1} \le (1 - \beta_n)a_n + \delta_n + \gamma_n, n \ge 1,$$

where $\{\beta_n\}$ is a sequence in (0, 1) and $\{\delta_n\}$ is a sequence of real numbers. suppose that $\sum_{n=1}^{\infty} \gamma_n < \infty$, and $\delta_n \leq \beta_n M$ for some M > 0. Then, $\{a_n\}$ is a bounded sequence.

Lemma 2.11 [19] Let $A : H \to H$ be a monotone and L-Lipschtiz continuous mapping on H. Let $S = P_C(I - \mu A)$, where $\mu > 0$. If $\{x_n\}$ is a sequence in H satisfying $x_n \rightharpoonup q$ and $x_n - Sx_n \to 0$ then $q \in VI(C, A) = F(S)$.

Lemma 2.12 [23] Let $\{a_n\}$ be a sequence of nonnegative real numbers such that there exists a subsequence $\{a_{n_j}\}$ of $\{a_n\}$ such that $a_{n_j} \leq a_{n_j+1}$ for all $j \in \mathbb{N}$. Then, there exists a nondecreasing sequence $\{m_k\}$ of \mathbb{N} such that $\lim_{k\to\infty} m_k = \infty$ and the following properties are satisfied by all (sufficiently large) number $k \in \mathbb{N}$:

 $a_{m_k} \leq a_{m_k+1}$ and $a_k \leq a_{m_k+1}$.

That is, m_k is the largest number n in the set $\{1, 2, ..., k\}$ such that $a_n \leq a_{n+1}$.

3 The proposed algorithm

We present the proposed algorithm in this section and state the standard assumptions for the control sequences and the operators.

Assumption 3.1 The conditions on the set, and operators are stated below

- (1) The feasible set C is nonempty, closed and convex and H is a real Hilbert space.
- (2) The operator $A: H \to H$ is monotone and Lipschitz continuous.
- (3) The operator $T : H \to H$ is an σ -demi-contractive with nonempty fixed point and with demicloseness property.
- (4) The mapping $f: H \to H$ is a contraction map with contraction $\rho \in (0, 1)$.
- (5) The solution set $\Gamma := VI(C, A) \cap F(T) \neq \emptyset$.

Assumption 3.2 The following assumptions are considered for the control sequences and the stepsize.

(a) $\alpha_n \in (a, \tau_n^2(1-\rho))$, for some $a > 0, \rho \in (0, 1)$. (b) $\lim_{n\to\infty} \frac{\theta_n}{\tau_n^2} ||x_n - x_{n-1}|| = 0$. (c) $\tau_n \in (0, \frac{1}{2(1-\rho)})$, $\lim_{n\to\infty} \tau_n = 0, \sum_{n=1}^{\infty} \tau_n = \infty$. (d) $\beta_n \in (a, b) \subset (0, (1-\lambda)(1-\tau_n))$ for some a, b > 0. (e) $0 \le \theta_n \le \theta < 1$.

Algorithm 3.3 *Self-adaptive algorithm for variational inequality and fixed point problem.*

Step 0: Choose sequences $\{\alpha_n\}, \{\beta_n\}, \{\tau_n\}$ and $\{\theta_n\}$ such that Assumption 3.2 hold. Let $\mu > 0, \alpha_1 > 0$, and $x_0, x_1 \in H$ be arbitrarily chosen. **Iterative steps: Step 1.** Given the iterates $x_n, x_{n-1}, n \ge 1$, compute

$$\begin{cases} w_n = \alpha_n x_0 + (1 - \alpha_n) x_n + \theta_n (x_n - x_{n-1}), \\ y_n = P_C (w_n - \lambda_n A w_n), \end{cases}$$
(3.1)

where

$$\lambda_{n+1} := \begin{cases} \min\{\frac{\mu \|w_n - y_n\|^2}{\|Aw_n - Ay_n\|^2}, \lambda_n\} & if Aw_n \neq Ay_n \\ \lambda_n, & otherwise. \end{cases}$$
(3.2)

If $w_n = y_n = x_n$, then $x_n \in VI(C, A) \cap F(T)$. Otherwise, construct a half-space

$$T_n := \{ w \in H : \langle w_n - \lambda_n A w_n - y_n, w - y_n \rangle \le 0 \},\$$

and compute

$$\begin{cases} z_n = P_{T_n}(w_n - \lambda_n A y_n), \\ x_{n+1} = \tau_n f(w_n) + (1 - \tau_n) q_n, \end{cases}$$
(3.3)

where $q_n = \beta_n z_n + (1 - \beta_n) T z_n$. Set n:=n+1 and go back to Step 1.

Remark 3.4:

- i) See that Assumption 3.1 (2) requires the operator *A* to be monotone and Lipschitz continuous.
- ii) The stepsize λ_n in (3.2) is self-adaptive. It is being generated at each iteration which makes our algorithm easily implemented without the prior knowledge of the Lipschitz constant of operator *A*.
- iii) The inertial term $\theta_n(x_n x_{n-1})$ contains an extra-term like Halpern iterative scheme, this greatly improves the rate of convergence of our proposed Alogrithm.

4 Convergence analysis

To establish the main theorem of this paper, the following lemmas should be stated and proved.

Lemma 4.1 Let $\{x_n\}$ be the recursive sequence generated by Algorithm 3.3 such that Assumptions 3.1 and 3.2 are satisfied, then $\{x_n\}$ is bounded.

Proof Let $x^* \in \Gamma$. Then by the definition of variational inequality, we obtain that

$$\langle Ax^*, y_n - x^* \rangle \ge 0.$$

Since A is monotone, we get that

$$\langle Ay_n, y_n - x^* \rangle \ge 0.$$

Thus,

$$\langle Ay_n, y_n - x^* + z_n - z_n \rangle \ge 0.$$

Hence,

$$\langle Ay_n, x^* - z_n \rangle \le \langle Ay_n, y_n - z_n \rangle. \tag{4.1}$$

We therefore obtain from the difinition of T_n that

$$\langle w_n - \lambda_n A y_n - y_n, z_n - y_n \rangle \leq 0.$$

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It follows that

$$\langle w_n - \lambda_n A y_n, z_n - y_n \rangle = \langle w_n - \lambda_n A w_n - y_n, z_n - y_n \rangle + \lambda_n \langle A w_n - A y_n, z_n - y_n \rangle$$

$$\leq \lambda_n \langle A w_n - A y_n, z_n - y_n \rangle.$$
 (4.2)

Now, using the definition of projection, its characterization and (4.2), we get

$$\begin{aligned} \|z_{n} - x^{*}\|^{2} &\leq \|w_{n} - x^{*}\|^{2} - \|w_{n} - y_{n}\|^{2} - \|y_{n} - z_{n}\|^{2} + 2\langle w_{n} - \lambda_{n}Ay_{n} - y_{n}, z_{n} - y_{n} \rangle \\ &\leq \|w_{n} - x^{*}\|^{2} - \|w_{n} - y_{n}\|^{2} - \|y_{n} - z_{n}\|^{2} + 2\lambda_{n}\langle Aw_{n} - Ay_{n}, z_{n} - y_{n} \rangle \\ &\leq \|w_{n} - x^{*}\|^{2} - \|w_{n} - y_{n}\|^{2} - \|y_{n} - z_{n}\|^{2} + 2\lambda_{n}\|Aw_{n} - Ay_{n}\|.\|z_{n} - y_{n}\| \\ &\leq \|w_{n} - x^{*}\|^{2} - \|w_{n} - y_{n}\|^{2} - \|y_{n} - z_{n}\|^{2} + \frac{2\mu\lambda_{n}}{\lambda_{n+1}}\|w_{n} - y_{n}\|.\|z_{n} - y_{n}\| \\ &\leq \|w_{n} - x^{*}\|^{2} - \|w_{n} - y_{n}\|^{2} - \|y_{n} - z_{n}\|^{2} \\ &+ \frac{\lambda_{n}}{\lambda_{n+1}}\mu(\|w_{n} - y_{n}\|^{2} + \|z_{n} - y_{n}\|^{2}) \\ &= \|w_{n} - x^{*}\|^{2} - \|w_{n} - y_{n}\|^{2} + \frac{\lambda_{n}}{\lambda_{n+1}}\mu\|w_{n} - y_{n}\|^{2} - \|y_{n} - z_{n}\|^{2} \\ &+ \frac{\lambda_{n}}{\lambda_{n+1}}\mu\|z_{n} - y_{n}\|^{2} \\ &= \|w_{n} - x^{*}\|^{2} - \left(1 - \frac{\lambda_{n}}{\lambda_{n+1}}\mu\right)\|w_{n} - y_{n}\|^{2} - \left(1 - \frac{\lambda_{n}}{\lambda_{n+1}}\mu\right)\|z_{n} - y_{n}\|^{2}. \end{aligned}$$

$$(4.3)$$

Observe from (3.2) that λ_n is a monotone nonincreasing sequence. Without loss of generality, we may assume that the $\lim_{n\to\infty} \lambda_n = \lambda$. Therefore,

$$\lim_{n \to \infty} (1 - \frac{\lambda_n}{\lambda_{n+1}}\mu) = 1 - \mu > \epsilon > 0.$$
(4.4)

It follows from (4.3) and (4.4) that

$$||z_n - x^*||^2 \le ||w_n - x^*||^2.$$
(4.5)

From the Algorithm 3.3, step 2, using the definition of q_n , condition (d) of Assumption 3.2 and for all $x^* \in \Gamma$, we obtain

$$\begin{aligned} \|q_{n} - x^{*}\|^{2} &= \|(1 - \beta_{n})(z_{n} - x^{*}) + \beta_{n}(Tz_{n} - x^{*})\|^{2} \\ &= (1 - \beta_{n})^{2}\|z_{n} - x^{*}\|^{2} + \beta_{n}^{2}\|Tz_{n} - x^{*}\|^{2} + 2\beta_{n}(1 - \beta_{n})\langle Tz_{n} - x^{*}, z_{n} - x^{*}\rangle \\ &\leq (1 - \beta_{n})^{2}\|z_{n} - x^{*}\|^{2} + \beta_{n}^{2}\|z_{n} - x^{*}\|^{2} + \beta_{n}^{2}\sigma\|Tz_{n} - x^{*}\|^{2} \\ &+ 2\beta_{n}(1 - \beta_{n})\left[\|z_{n} - x^{*}\|^{2} - \frac{1 - \sigma}{2}\|Tz_{n} - x^{*}\|^{2}\right] \\ &= \|z_{n} - x^{*}\|^{2} + \beta_{n}[\sigma\beta_{n} - (1 - \beta_{n})(1 - \sigma)\|Tz_{n} - z_{n}\|^{2}] \\ &= \|z_{n} - x^{*}\|^{2} + \beta_{n}[\beta_{n} - (1 - \sigma)]\|Tz_{n} - z_{n}\|^{2} \end{aligned}$$

$$(4.6)$$

Now,

$$\|w_n - x^*\| = \|\alpha_n x_0 + (1 - \alpha_n) x_n + \theta_n (x_n - x_{n-1}) - x^*\|$$

= $\|\alpha_n (x_0 - x^*) + (1 - \alpha_n) (x_n - x^*) + \theta_n (x_n - x_{n-1})\|$

$$\leq \alpha_n \|x_0 - x^*\| + (1 - \alpha_n) \|x_n - x^*\| + \theta_n \|x_n - x_{n-1}\|$$

$$\leq \|x_n - x^*\| + \alpha_n \|x_0 - x^*\| + \theta_n \|x_n - x_{n-1}\|.$$
 (4.7)

Furthermore

$$\begin{aligned} \|x_{n+1} - x^*\| &= \|\tau_n f(w_n) + (1 - \tau_n)q_n - x^*\| \\ &= \|\tau_n (f(w_n) - x^*) + (1 - \tau_n)(q_n - x^*)\| \\ &\leq \tau_n \|f(w_n) - f(x^*)\| + \tau_n \|f(x^*) - x^*\| + (1 - \tau_n)\|q_n - x^*\| \\ &\leq \tau_n \rho \|w_n - x^*\| + \tau_n \|f(x^*) - x^*\| + (1 - \tau_n)\|z_n - x^*\| \\ &\leq \tau_n \rho \|w_n - x^*\| + (1 - \tau_n)\|w_n - x^*\| + \tau_n \|f(x^*) - x^*\| \\ &= (\tau_n \rho + 1 - \tau_n)\|w_n - x^*\| + \tau_n \|f(x^*) - x^*\| \\ &\leq (\tau_n \rho + (1 - \tau_n))\left[\|x_n - x^*\| + \alpha_n\|x_0 - x^*\| \\ &+ \theta_n\|x_n - x_{n-1}\|\right] + \tau_n \|f(x^*) - x^*\| \\ &= \left[(\tau_n \rho + (1 - \tau_n))\right] \|x_n - x^*\| + \left[\tau_n \rho + (1 - \tau_n)\right] \alpha_n \|x_0 - x^*\| \\ &+ \left[\tau_n \rho + (1 - \tau_n)\right] \theta_n \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &\leq [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + [1 - \tau_n (1 - \rho)] \alpha_n \|x_0 - x^*\| \\ &+ (1 - \tau_n (1 - \rho)) \theta_n \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &\leq [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \alpha \|x_0 - x^*\| \\ &+ \theta_n \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &\leq [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \theta_n \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \theta_n \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \eta \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \eta \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \theta_n \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \eta \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \eta \|x_n - x_{n-1}\| + \tau_n \|f(x^*) - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &= [1 - \tau_n (1 - \rho)] \|x_n - x^*\| + \tau_n (1 - \rho) \|x_0 - x^*\| \\ &+ \tau_n \theta_n \frac{\|x_n - x_{n-1}\|}{|\tau_n^2(1 - \rho)} + \frac{\|f(x^*) - x^*\|}{|1 - \rho} \end{bmatrix} \right].$$

Let $\gamma_n = \tau_n (1 - \rho)$ in (4.8). Since, $\lim_{n \to \infty} \frac{\theta_n}{\tau_n^2} ||x_n - x_{n-1}|| = 0$, set

$$M = Sup\left\{ \|x_0 - x^*\|, \tau_n \frac{\theta_n \|x_n - x_{n-1}\|}{\tau_n^2 (1 - \rho)}, \frac{\|f(x^*) - x^*\|}{1 - \rho} \right\}$$

and apply Lemma 2.10 in (4.8) to obtain

$$\|x_{n+1} - x^*\| \le (1 - \gamma_n) \|x_n - x^*\| + \gamma_n M$$

$$\vdots$$

$$\le \max\{\|x_1 - x^*\|, M\}.$$
(4.9)

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Thus, we conclude from (4.9) and Lemma 2.10 that the sequence, $\{x_n\}$ is bounded. Consequently, we obtain that $\{w_n\}$, $\{y_n\}$, $\{z_n\}$ and $\{q_n\}$ are all bounded sequences and this completes the proof of Lemma 4.1.

Lemma 4.2 For all $x^* \in \Gamma$, we have

$$\|x_{n+1} - x^*\|^2 \le (1 - \zeta_n) \|x_n - x^*\|^2 + \zeta_n \left(\frac{\tau_n M_0 + \langle f(x^*) - x^*, x_{n+1} - x^* \rangle}{1 - \rho}\right)$$

where $\zeta_n = \frac{2\tau_n(1-\rho)}{1-\tau_n\rho}$.

Proof Let $x^* \in \Gamma$. Then,

$$\begin{split} \|w_{n} - x^{*}\|^{2} &= \|\alpha_{n}(x_{0} - x^{*}) + (1 - \alpha_{n})(x_{n} - x^{*})\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1})\|^{2} \\ &= \|\alpha_{n}(x_{0} - x^{*}) + (1 - \alpha_{n})(x_{n} - x^{*})\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &+ 2\theta_{n}\alpha_{n}(1 - \alpha_{n})(x_{0} - x^{*} + x_{n} - x^{*}, x_{n} - x_{n-1}) \\ &= \alpha_{n}\|x_{0} - x^{*}\|^{2} + (1 - \alpha_{n})\|(x_{n} - x^{*})\|^{2} - \alpha_{n}(1 - \alpha_{n})\|x_{n} - x_{0}\|^{2} \\ &+ \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &+ 2\theta_{n}\alpha_{n}(1 - \alpha_{n})(x_{0} - x^{*} + x_{n} - x^{*}, x_{n} - x_{n-1}) \\ &\leq \alpha_{n}\|x_{0} - x^{*}\|^{2} + (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &+ 2\theta_{n}\alpha_{n}(1 - \alpha_{n})[(x_{0} - x^{*}, x_{n} - x_{n-1}) + (x_{n} - x^{*}, x_{n} - x_{n-1})] \\ &\leq \alpha_{n}\|x_{0} - x^{*}\|^{2} + (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &+ 2\theta_{n}\alpha_{n}(1 - \alpha_{n})[[x_{0} - x^{*}, x_{n} - x_{n-1}] + |x_{n} - x^{*}\|\|x_{n} - x_{n-1}\|] \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &+ \theta_{n}\alpha_{n}(1 - \alpha_{n})[[x_{0} - x^{*}\|^{2} + |x_{n} - x_{n-1}\|^{2}] \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &+ \theta_{n}\alpha_{n}\|x_{0} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &+ \theta_{n}\alpha_{n}\|x_{0} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}^{2}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{0} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{n} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{n} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{n} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{n} - x^{*}\|^{2} + \theta_{n}\|x_{n} - x_{n-1}\|^{2} \\ &\leq (1 - \alpha_{n})\|x_{n} - x^{*}\|^{2} + \alpha_{n}\|x_{n} - x^{*}\|^{2} +$$

It follows from (4.10), (3.3) and Lemma 2.8 (b) that

$$\begin{aligned} \|x_{n+1} - x^*\|^2 &\leq (1 - \tau_n)^2 \|q_n - x^*\|^2 + 2\tau_n \rho \|w_n - x^*\| \|x_{n+1} - x^*\| \\ &+ 2\tau_n \langle f(x^*) - x^*, x_{n+1} - x^* \rangle \\ &\leq (1 - \tau_n)^2 \|q_n - x^*\|^2 + \tau_n \rho \|w_n - x^*\|^2 + \tau_n \rho \|x_{n+1} - x^*\|^2 \end{aligned}$$

$$\begin{split} &+2\tau_n\rho\langle f(x^*) - x^*, x_{n+1} - x^*\rangle \\ &\leq (1-\tau_n)^2 \|z_n - x^*\|^2 + \tau_n\rho\|w_n - x^*\|^2 + \tau_n\rho\|x_{n+1} - x^*\|^2 \\ &+2\tau_n\langle f(x^*) - x^*, x_{n+1} - x^*\rangle \\ &\leq (1-\tau_n)^2 \|w_n - x^*\|^2 + \tau_n\rho\|w_n - x^*\|^2 + \tau_n\rho\|x_{n+1} - x^*\|^2 \\ &+2\tau_n\langle f(x^*) - x^*, x_{n+1} - x^*\rangle \\ &= [((1-\tau_n)^2 + \tau_n\rho)\|w_n - x^*\|^2 + \tau_n\rho\|x_{n+1} - x^*\|^2 \\ &+2\tau_n\langle f(x^*) - x^*, x_{n+1} - x^*\rangle \\ &\leq \frac{1}{1-\tau_n\rho}[((1-\tau_n)^2 + \tau_n\rho)]\|x_n - x^*\|^2 + 2\tau_n^2\|x_0 - x^*\|^2 \\ &+ \tau_n^2\frac{\theta_n}{\tau_n^2}\|x_n - x_{n-1}\|^2 + 2\tau_n^4\frac{\theta_n}{\tau_n^2}\|x_n - x_{n-1}\|^2] \\ &+ 2\tau_n\langle f(x^*) - x^*, x_{n+1} - x^*\rangle \\ &= \frac{1}{1-\tau_n\rho}[1-2\tau_n + \tau_n\rho)\|x_n - x^*\|^2 \\ &+ \frac{\tau_n^2}{1-\tau_n\rho}\|x_n - x^*\|^2 + \frac{2\tau^2}{1-\tau_n\rho}[((1+\tau_n\rho))\|x_0 - x^*\|^2 \\ &+ \frac{\theta_n}{\tau_n^2}\|x_n - x_{n-1}\|^2 + 2\tau_n^2\frac{\theta_n}{\tau_n^2}\|x_n - x_{n-1}\|^2 + \frac{\|x_n - x^*\|^2}{2}] \\ &+ \frac{2\tau_n(1-\rho)}{1-\tau_n\rho}\langle f(x^*) - x^*, x_{n+1} - x^*\rangle \\ &= \left(1-\frac{2\tau_n(1-\rho)}{1-\tau_n\rho}\right)\|x_n - x^*\|^2 \\ &+ \frac{2\tau_n(1-\rho)}{1-\tau_n\rho}\left[\frac{\tau_n\left[((1+\tau_n\rho))\|x_0 - x^*\|^2 + \frac{\theta_n}{\tau_n^2}\|x_n - x_{n-1}\|^2\right]}{1-\rho}\right] \\ &+ \frac{2\tau_n(1-\rho)}{1-\tau_n\rho}\left[\frac{\tau_n\left[\frac{\|x_n - x^*\|^2}{2\tau_n^2} + 2\tau_n^2\frac{\theta_n}{\tau_n^2}\|x_n - x_{n-1}\|^2 + (f(x^*) - x^*, x_{n+1} - x^*)\right]}{1-\rho}\right]\right]. \\ &(4.11) \end{split}$$

Letting
$$M_0 = Sup\left\{ (1+\tau_n \rho) \|x_0 - x^*\|^2, \frac{\theta_n}{\tau_n^2} \|x_n - x_{n-1}\|^2, \frac{\|x_n - x^*\|^2}{2\tau_n}, 2\tau_n^2 \frac{\theta_n}{\tau_n^2} \|x_n - x_{n-1}\|^2; n \in \mathbb{N} \right\}$$
 and in (4.11), we conclude that

$$\|x_{n+1} - x^*\|^2 \le \left(1 - \frac{2\tau_n(1-\rho)}{1-\tau_n\rho}\right) \|x_n - x^*\|^2 + \frac{2\tau_n(1-\rho)}{1-\tau_n\rho} \left(\frac{\tau_n M_0 + \langle f(x^*) - x^*, x_{n+1} - x^* \rangle}{1-\rho}\right).$$
(4.12)

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Putting $\zeta_n = \frac{2\tau_n(1-\rho)}{1-\tau_n\rho}$ we can re-write (4.12) as follows:

$$\|x_{n+1} - x^*\|^2 \le (1 - \zeta_n) \|x_n - x^*\|^2 + \zeta_n \bigg(\frac{\tau_n M_0 + \langle f(x^*) - x^*, x_{n+1} - x^* \rangle}{1 - \rho} \bigg).$$
(4.13)

This completes the proof of Lemma 4.2.

Next, we establish the following important lemma.

Lemma 4.3 We prove that

$$(1 - \tau_n)[(1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|w_n - y_n\|^2 + (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|z_n - y_n\|^2] \\ \leq \|x_n - p\|^2 - \|x_{n+1} - p\|^2 + \tau_n K_0.$$

Proof From the algorithm and for all $x^* \in \Gamma$, we get

$$\begin{aligned} \|q_{n} - x^{*}\|^{2} &= \|(1 - \beta_{n})(z_{n} - x^{*}) + \beta_{n}(Tz_{n} - x^{*})\|^{2} \\ &\leq (1 - \beta_{n})\|z_{n} - x^{*}\|^{2} + \beta_{n}[\|z_{n} - x^{*}\|^{2} + \sigma\|(I - T)z_{n}\|^{2}] \\ &- \beta_{n}(1 - \beta_{n})\|(I - T)z_{n}\|^{2} \\ &\leq (1 - \beta_{n})\|z_{n} - x^{*}\|^{2} + \beta_{n}\|z_{n} - x^{*}\|^{2} + \beta_{n}\sigma\|(I - T)z_{n}\|^{2} \\ &= \|z_{n} - x^{*}\|^{2} + \beta_{n}\sigma\|(I - T)z_{n}\|^{2} \\ &\leq \|w_{n} - x^{*}\|^{2} - (1 - \frac{\lambda_{n}\mu}{\lambda_{n+1}})\|w_{n} - y_{n}\|^{2} - (1 - \frac{\lambda_{n}\mu}{\lambda_{n+1}})\|z_{n} - y_{n}\|^{2} \\ &+ \beta_{n}\sigma\|(I - T)z_{n}\|^{2} \\ &\leq \|w_{n} - x^{*}\|^{2} - (1 - \frac{\lambda_{n}\mu}{\lambda_{n+1}})\|w_{n} - y_{n}\|^{2} - (1 - \frac{\lambda_{n}\mu}{\lambda_{n+1}})\|z_{n} - y_{n}\|^{2} \\ &- \sigma(\lambda - 1)(1 - \tau_{n})\|(I - T)z_{n}\|^{2}. \end{aligned}$$

$$(4.14)$$

Furthermore from the Algorithm and for all $x^* \in \Gamma$,

$$\begin{aligned} \|x_{n+1} - x^*\|^2 &\leq \tau_n \|f(w_n) - x^*\|^2 + (1 - \tau_n) \|q_n - x^*\|^2 \\ &\leq \tau_n \|f(w_n) - x^*\|^2 + (1 - \tau_n) \\ &\left\{ \|w_n - x^*\|^2 - (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|w_n - y_n\|^2 - (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|z_n - y_n\|^2 \right\} \\ &\leq \tau_n \|f(w_n) - x^*\|^2 + (1 - \tau_n) \\ &\left\{ \|x_n - x^*\|^2 + \alpha_n \|x_0 - x^*\|^2 + \theta_n \|x_n - x_{n-1}\|^2 - (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|w_n - y_n\|^2 \\ &- (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|z_n - y_n\|^2 \right\} \\ &= \tau_n \|f(w_n) - x^*\|^2 + (1 - \tau_n) \\ &\left[\|x_n - x^*\|^2 + \alpha_n \|x_0 - x^*\|^2 + \theta_n \|x_n - x_{n-1}\|^2 \right] \\ &- (1 - \tau_n) \bigg[(1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|w_n - y_n\|^2 - (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|z_n - y_n\|^2 \bigg] \end{aligned}$$

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$$\leq \tau_{n} \| f(w_{n}) - x^{*} \|^{2} + (1 - \tau_{n}) [\| x_{n} - x^{*} \|^{2} + \tau_{n}^{2} (1 - \delta) \| x_{0} \\ -x^{*} \|^{2} + \theta_{n} \| x_{n} - x_{n-1} \|^{2}] \\ -(1 - \tau_{n}) \bigg[(1 - \frac{\lambda_{n} \mu}{\lambda_{n+1}}) \| w_{n} - y_{n} \|^{2} + (1 - \frac{\lambda_{n} \mu}{\lambda_{n+1}}) \| z_{n} - y_{n} \|^{2} \bigg] \\ \leq \tau_{n} \| f(w_{n}) - x^{*} \|^{2} + (1 - \tau_{n}) \bigg[\| x_{n} - x^{*} \|^{2} + \tau_{n}^{2} \| x_{0} - x^{*} \|^{2} + \theta_{n} \| x_{n} - x_{n-1} \|^{2} \bigg] \\ -(1 - \tau_{n}) \bigg[(1 - \frac{\lambda_{n} \mu}{\lambda_{n+1}}) \| w_{n} - y_{n} \|^{2} + (1 - \frac{\lambda_{n} \mu}{\lambda_{n+1}}) \| z_{n} - y_{n} \|^{2} \bigg].$$

$$(4.15)$$

Thus, it follows from (4.15) that

$$(1 - \tau_n) \left[(1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|w_n - y_n\|^2 + (1 - \frac{\lambda_n \mu}{\lambda_{n+1}}) \|z_n - y_n\|^2 \right] \\ \leq \|x_n - x^*\|^2 - \|x_{n+1} - x^*\|^2 + \tau_n K_0.$$
(4.16)

where $K_0 = \sup \left\{ \|f(w_n) - x^*\|^2, \|x_n - x^*\|^2, \tau_n \frac{\theta_n}{\tau_n^2} \|x_n - x_{n-1}\|^2, \tau_n \|x_0 - x^*\|^2 : n \in \mathbb{N} \right\},$ completing lemma 4.3.

Lemma 4.4 For any $x^* \in \Gamma$, we obtain

$$\sigma(\lambda - 1)(1 - \tau_n) \|z_n - Tz_n\|^2 \le \|w_n - x^*\|^2 - \|q_n - x^*\|^2.$$

Proof The result follows immediately from Lemma 4.3.

We are now ready to establish the main theorem of this paper.

Theorem 4.5 Let C be a nonempty closed convex subset of a real Hilbert space, H. Let A be a monotone and Lipschitz continuous defined on H and $T : H \to H$, be a σ -demi-contractive mapping. Let f be a contraction map defined on H. Assume the solution set $\Gamma \neq \emptyset$. If the Assumptions 3.1 and 3.2 are satisfied, then the sequence $\{x_n\}$ converges strongly to the solution set.

Proof Since $P_{\Gamma}f$ is a contraction on H, there exists $q \in \Gamma$ such that $q = P_{\Gamma}f(q)$. Thus, we prove that the iterative sequence $\{x_n\}$ converges strongly to $q = P_{\Gamma}f(q)$. In order to establish this result, we consider the following two cases.

Case 1: Suppose there is $n_0 \in \mathbb{N}$ such that $\{\|x_n - q\|\}_{n=n_0}^{\infty}$ is nonincreasing. Then, $\lim_{n\to\infty} \{\|x_n - q\|\}$ exists. It follows from this fact that

$$\lim_{n \to \infty} (\|x_n - q\| - \|x_{n+1} - q\|) = 0.$$

From the Algorithm 3.3, we get

$$\|w_n - x_n\| \le \|\alpha_n (x_0 - x_n)\| + \|\theta_n (x_n - x_{n-1})\|$$

= $\alpha_n \|x_0 - x_n\| + \theta_n \|x_n - x_{n-1}\|$
 $\le \tau_n^2 (1 - \rho) \|x_0 - x_n\| + \tau_n^2 \frac{\theta_n}{\tau_n^2} \|x_n - x_{n-1}\|.$ (4.17)

It follows from (4.17) and the Assumption 3.2(b-c) that

$$\lim_{n \to \infty} \|w_n - x_n\| = 0.$$
(4.18)

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From Lemma 4.3, we obtain that

$$\lim_{n \to \infty} \|w_n - y_n\| = 0 = \|z_n - y_n\|.$$
(4.19)

It follows from (4.19) that

$$||w_n - z_n|| \le ||w_n - y_n|| + ||y_n - z_n||.$$

Subsequently,

$$\lim_{n \to \infty} \|w_n - z_n\| = 0.$$
(4.20)

Since the $\lim_{n\to\infty} \{ \|x_n - q\| \}$ exists, it follows that

$$\lim_{n \to \infty} (\|w_n - p\|^2 - \|q_n - p\|^2) = 0.$$

That is,

$$\lim_{n \to \infty} \|w_n - p\| = \lim_{n \to \infty} \|q_n - p\|.$$
(4.21)

And consequently from the Lemma 4.4, we get

$$\lim_{n \to \infty} \|z_n - T z_n\| = 0.$$
(4.22)

Using the condition on τ_n and definition of q_n , we estimate that

$$\|q_n - y_n\| \le (1 - \beta_n) \|z_n - y_n\| + \beta_n \|T z_n - y_n\|$$

$$\le \|z_n - y_n\| + \beta_n \|T z_n - y_n\|$$

$$= \|z_n - y_n\| + \tau_n \frac{\beta_n}{\tau_n} \|T z_n - y_n\| \to 0.$$
(4.23)

It follows from (4.23) and (4.19) that

$$\lim_{n \to \infty} \|q_n - y_n\| = 0.$$
(4.24)

Now, using the definition of q_n once again, (4.18), (4.19) and (4.24), we get

$$\|q_n - x_n\| \le \|q_n - y_n\| + \|y_n - w_n\| + \|w_n - x_n\|.$$
(4.25)

And consequently from (4.25), we conclude that

$$\lim_{n \to \infty} \|q_n - x_n\| = 0.$$
 (4.26)

Applying the condition on α_n , the Assumption 3.2(b) and the estimate (4.26), we obtain

$$\begin{aligned} \|w_n - q_n\| &\leq \alpha_n \|x_0 - q_n\| + (1 - \alpha_n) \|x_n - q_n\| + \theta_n \|x_n - x_{n-1}\| \\ &\leq \tau_n^2 (1 - \rho) \|x_0 - q_n\| + \|x_n - q_n\| + \theta_n \|x_n - x_{n-1}\| \\ &\leq \tau_n^2 \|x_0 - q_n\| + \|x_n - q_n\| + \theta_n \|x_n - x_{n-1}\| \\ &= \tau_n^2 \|x_0 - x^*\| + \|x_n - q_n\| + \frac{\tau^2 \theta_n}{\tau_n^2} \|x_n - x_{n-1}\| \to 0. \end{aligned}$$
(4.27)

Thus, we obtain from (4.27) that

$$\lim_{n \to \infty} \|w_n - q_n\| = 0.$$
 (4.28)

Finally, applying the condition of τ_n in the inequality below, using (4.26), we get that

$$\|x_{n+1} - x_n\| \le \tau_n \|f(w_n) - x_n\| + (1 - \tau_n)\|q_n - x_n\| \to 0.$$
(4.29)

Therefore,

$$\lim_{n \to \infty} \|x_{n+1} - x_n\| = 0. \tag{4.30}$$

Because $\{x_n\}$ is bounded (see Lemma 4.1), there exists a subsequence $\{x_{n_k}\}$ of $\{x_n\}$ such that $\{x_{n_k}\}$ weakly converges to some q as $k \to \infty$ and

$$\limsup_{n \to \infty} \langle x_n - x^*, f(x^*) - x^* \rangle = \lim_{k \to \infty} \langle x_{n_k} - x^*, f(x^*) - x^* \rangle = \langle q - x^*, f(x^*) - x^* \rangle.$$
(4.31)

Since $x_{n_k} \rightharpoonup q$ and $||w_n - y_n|| = ||w_n - P_C(w_n - \lambda_n A w_n)|| \rightarrow 0$ by Lemma 2.11, we obtain $q \in VI(C, A)$. Furthermore, since $||z_n - x_n|| \rightarrow 0$, $z_{n_k} \rightharpoonup q$ and $\lim_{n \to \infty} ||z_n - T z_n|| = 0$, we get from these facts that $q \in F(T)$. Therefore, $q \in VI(C, A) \cap F(T)$, that is, $q \in \Gamma$. Also, by $p = P_{VI(C,A) \cap F(T)}(0)$, we get

$$\limsup_{n \to \infty} \langle x_n - x^*, f(x^*) - x^* \rangle = \langle q - x^*, f(x^*) - x^* \rangle \le 0.$$

By our estimate that $||x_{n+1} - x_n|| \to 0$, we obtain

$$\limsup_{n \to \infty} \langle x_{n+1} - x^*, f(x^*) - x^* \rangle \le 0.$$

Therefore, using (4.12), (4.13), (4.31) and Lemma 2.9, we find that the sequence $\{x_n\}$ converges strongly to q.

Case 2: There exists a subsequence $\{||x_{n_k} - p||^2\}$ of $\{||x_n - p||^2\}$ such that $||x_{n_k} - p||^2 < ||x_{n_k+1} - p||^2$ for all $k \in \mathbb{N}$. It follows from Lemma 2.12 that there exists a nondecreasing sequence $\{m_k\}$ of \mathbb{N} such that $\lim_{k\to\infty}$ and the following inequalities hold for all $k \in \mathbb{N}$:

$$||x_{m_k} - p||^2 \le ||x_{m_k+1} - p||^2$$
 and $||x_k - p||^2 \le ||x_{m_k+1} - p||^2$. (4.32)

From Lemma 4.3, we get that

$$(1 - \tau_{m_k})[(1 - \frac{\lambda_{m_k}\mu}{\lambda_{m_k+1}})\|w_{m_k} - y_{m_k}\|^2 + (1 - \frac{\lambda_{m_k}\mu}{\lambda_{m_k+1}})\|z_{m_k} - y_{m_k}] \\ \leq \|x_{m_k} - p\|^2 - \|x_{m_k+1} - p\|^2 + \tau_{m_k}K_0 \\ \leq \tau_{m_k}K_0.$$
(4.33)

Using (4.33) together with assumptions in $\{\lambda_n\}$ and $\{\tau_n\}$, it follows that

$$\lim_{k \to \infty} \|w_{m_k} - y_{m_k}\| = 0, \lim_{k \to \infty} \|z_{m_k} - y_{m_k}\| = 0 \text{ and } \lim_{k \to \infty} \|w_{m_k} - z_{m_k}\| = 0.$$
(4.34)

However, from Lemma 4.4, we obtain

$$\sigma(\lambda - 1)(1 - \tau_{m_k}) \|z_{m_k} - T z_{m_k}\| \le \|w_{m_k} - p\|^2 - \|q_{m_k} - p\|^2.$$
(4.35)

Using Lemma 4.1, it follows from (4.35) that

$$\lim_{k\to\infty}\|z_{m_k}-Tz_{m_k}\|=0.$$

Furthermore, by the same argument in case 1, we have

$$\limsup_{k\to\infty} \langle x_{m_k+1} - x^*, f(x^*) - x^* \rangle \le 0.$$

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It follows from (4.12) and (4.32) that

$$\|x_{m_k+1} - x^*\|^2 \le (1 - \zeta_{m_k}) \|x_{m_k} - x^*\|^2 + \zeta_{m_k} \left(\frac{\tau_{m_k+1}M_0 + \langle f(x^*) - x^*, x_{m_k+1} - x^* \rangle}{1 - \rho}\right)$$

and hence

$$\zeta_{m_k} \|x_{m_k+1} - x^*\|^2 \le \zeta_{m_k} \left(\frac{\tau_{m_k+1} M_0 + \langle f(x^*) - x^*, x_{m_k+1} - x^* \rangle}{1 - \rho} \right).$$

Since $\zeta_{m_k} > 0$ and using (4.32) we get

$$\|x_k - x^*\|^2 \le \|x_{m_k+1} - x^*\|^2 \le \left(\frac{\tau_{m_k+1}M_0 + \langle f(x^*) - x^*, x_{m_k+1} - x^* \rangle}{1 - \rho}\right).$$

Taking the limit in the above inequality as $k \to \infty$, we conclude that x_k converges strongly to $q = P_{\Gamma} f(q)$. This completes the proof of Theorem 4.5.

5 Numerical illustrations

Let $H = (l_2(\mathbb{R}), ||.||_{l_2})$, where $l_2(\mathbb{R}) := \{x = (x_1, x_2, x_3, ...), x_i \in \mathbb{R} : \sum_{i=1}^{\infty} |x_i|^2 < \infty\}$ and $||x||_{l_2} := \left(\sum_{i=1}^{\infty} |x_i|^2\right)^{\frac{1}{2}}, \quad \forall x \in l_2(\mathbb{R}). \text{ Let } C = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \{x \in l_2(\mathbb{R}) : ||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \||x - a||_{l_2} \le r\}, \text{ where } l_2(\mathbb{R}) = \||x - a|$ $a = (1, \frac{1}{2}, \frac{1}{3}, \cdots), r = 3$. Then C is a nonempty closed and convex subset of $l_2(\mathbb{R})$. Thus,

$$P_C(x) = \begin{cases} x, & \text{if } x \in ||x - a||_{l_2} \le r, \\ \frac{x - a}{||x - a||_{l_2}}r + a, & \text{otherwise.} \end{cases}$$

Now, define the operators A, $f, T : l_2(\mathbb{R}) \to l_2(\mathbb{R})$ by

$$Aa := \left(\frac{a_1 + |a_1|}{2}, \frac{a_2 + |a_2|}{2}, \dots, \frac{a_i + |a_i|}{2}, \dots\right), \quad f(a) = \frac{1}{3}a, \quad T(a) = \frac{-11}{2}a \quad \forall a \in \mathfrak{l}_2.$$

Then A is Lipschitz continuous and monotone with Lipschitz constant L = 1, f is a con-

traction with $\rho = \frac{1}{3}$ and T is a demi-contractive mapping with $\sigma = \frac{117}{169}$. Furthermore, we choose $\lambda_1 = 1$, $\mu = 0.5$, $\tau_n = \frac{1}{n+1}$, $\alpha_n = \frac{2n+3}{50n+100}$, $\beta_n = \frac{n+1}{100n+2}$ and

$$\theta_n := \begin{cases} \min\left\{\theta, \frac{e_n}{\|x_n - x_{n-1}\|}\right\}, & \text{if } x_n \neq x_{n-1}\\ \theta, & \text{otherwise,} \end{cases}$$

where $e_n = \frac{1}{n^2}$ and $\theta = 0.3$. Then, we consider the following cases for the numerical experiments.

Case 1: Take $x_1 = (1, \frac{1}{2}, \frac{1}{3}, \cdots)$ and $x_0 = (\frac{1}{2}, \frac{1}{5}, \frac{1}{10}, \cdots)$. **Case 2:** Take $x_1 = (\frac{1}{2}, \frac{1}{5}, \frac{1}{10}, \cdots)$ and $x_0 = (1, \frac{1}{2}, \frac{1}{3}, \cdots)$. **Case 3:** Take $x_1 = (1, \frac{1}{4}, \frac{1}{9}, \cdots)$ and $x_0 = (\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \cdots)$.

The stopping criterion is $\text{TOL}_n < 10^{-5}$, where $\text{TOL}_n = 0.5 ||x_n - T(PC(x_n - x_n))||^2$. Note that $TOL_n = 0$ implies that x_n is a solution.

Remark 5.1 The numerical illustration 5 is provided to check the general performance of our Algorithm 3.3. The Table 1 and Fig. 1 show the time it takes and number of iterations it takes for the recursive sequence to converge in the cases 1 to 3 stated above.

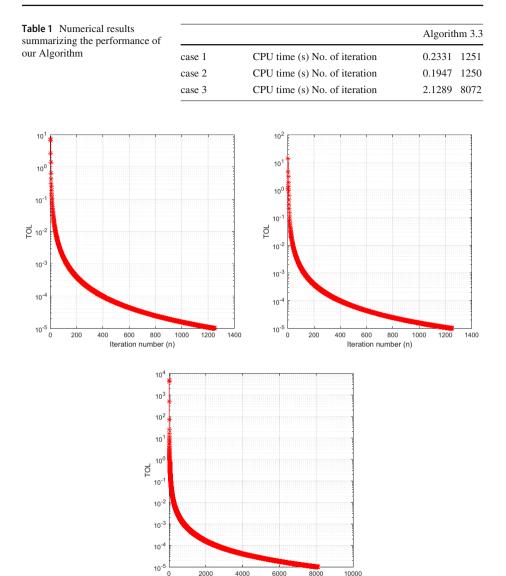


Fig. 1 The behavior of TOL_n with $\varepsilon = 10^{-5}$: Top Left: Case 1; Top Right: Case 2; Bottom Right: Case 3

Iteration number (n)

6 Conclusion

In the real Hilbert space setting, we have proposed subgradient extragradient methods for approximating a common solution for variational inequality problems and fixed point problems. We obtained a strong convergence under some mild assumptions, that is, the associated single-valued operator A is monotone and Lipschitz continuous. Furthermore, we have adopted self-adaptive stepsize which is generated at each iteration. An appropriate computational experiment is provided to support our theoritical argument. Our algorithm is an

improvement to the recent work of [33, 37, 38] among other already announced results in this direction.

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