Research Article

A Hybrid Gradient-Projection Algorithm for Averaged Mappings in Hilbert Spaces

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It is well known that the gradient-projection algorithm (GPA) is very useful in solving constrained convex minimization problems. In this paper, we combine a general iterative method with the gradient-projection algorithm to propose a hybrid gradient-projection algorithm and prove that the sequence generated by the hybrid gradient-projection algorithm converges in norm to a minimizer of constrained convex minimization problems which solves a variational inequality.

1. Introduction

Let $H$ be a real Hilbert space and $C$ a nonempty closed and convex subset of $H$. Consider the following constrained convex minimization problem:

$$
\text{minimize}_{x \in C} f(x),
$$

(1.1)

where $f : C \to \mathbb{R}$ is a real-valued convex and continuously Fréchet differentiable function. The gradient $\nabla f$ satisfies the following Lipschitz condition:

$$
\| \nabla f(x) - \nabla f(y) \| \leq L \| x - y \|, \quad \forall x, y \in C,
$$

(1.2)

where $L > 0$. Assume that the minimization problem (1.1) is consistent, and let $S$ denote its solution set.

It is well known that the gradient-projection algorithm is very useful in dealing with constrained convex minimization problems and has extensively been studied ([1–5] and the
Levitin and Polyak [1] consider the following gradient-projection algorithm:

\[ x_{n+1} := \text{Proj}_C \left( x_n - \lambda_n \nabla f(x_n) \right), \quad n \geq 0. \]  

(1.3)

Let \( \{ \lambda_n \}_{n=0}^{\infty} \) satisfy

\[ 0 < \lim \inf_{n \to \infty} \lambda_n \leq \lim \sup_{n \to \infty} \lambda_n < \frac{2}{L}. \]  

(1.4)

It is proved that the sequence \( \{ x_n \} \) generated by (1.3) converges weakly to a minimizer of (1.1).

Xu proved that under certain appropriate conditions on \( \{ \alpha_n \} \) and \( \{ \lambda_n \} \) the sequence \( \{ x_n \} \) defined by the following relaxed gradient-projection algorithm:

\[ x_{n+1} = (1 - \alpha_n)x_n + \alpha_n \text{Proj}_C \left( x_n - \lambda_n \nabla f(x_n) \right), \quad n \geq 0, \]  

(1.5)

converges weakly to a minimizer of (1.1) [11].

Since the Lipschitz continuity of the gradient of \( f \) implies that it is indeed inverse strongly monotone (ism) [12, 13], its complement can be an averaged mapping. Recall that a mapping \( T \) is nonexpansive if and only if it is Lipschitz with Lipschitz constant not more than one, that a mapping is an averaged mapping if and only if it can be expressed as a proper convex combination of the identity mapping and a nonexpansive mapping, and that a mapping \( T \) is said to be \( \nu \)-inverse strongly monotone if and only if \( \langle x - y, Tx - Ty \rangle \geq \nu \|Tx - Ty\|^2 \) for all \( x, y \in H \), where the number \( \nu > 0 \). Recall also that the composite of finitely many averaged mappings is averaged. That is, if each of the mappings \( \{ T_i \}_{i=1}^{N} \) is averaged, then so is the composite \( T_1 \cdots T_N \) [14]. In particular, an averaged mapping is a nonexpansive mapping [15]. As a result, the GPA can be rewritten as the composite of a projection and an averaged mapping which is again an averaged mapping.

Generally speaking, in infinite-dimensional Hilbert spaces, GPA has only weak convergence. Xu [11] provided a modification of GPA so that strong convergence is guaranteed. He considered the following hybrid gradient-projection algorithm:

\[ x_{n+1} = \theta_n h(x_n) + (1 - \theta_n) \text{Proj}_C \left( x_n - \lambda_n \nabla f(x_n) \right). \]  

(1.6)

It is proved that if the sequences \( \{ \theta_n \} \) and \( \{ \lambda_n \} \) satisfy appropriate conditions, the sequence \( \{ x_n \} \) generated by (1.6) converges in norm to a minimizer of (1.1) which solves the variational inequality

\[ x^* \in S, \quad \langle (I - h)x^* , x - x^* \rangle \geq 0, \quad x \in S. \]  

(1.7)

On the other hand, Ming Tian [16] introduced the following general iterative algorithm for solving the variational inequality

\[ x_{n+1} = \alpha_n f(x_n) + (I - \mu \alpha_n F)Tx_n, \quad n \geq 0, \]  

(1.8)
where $F$ is a $\kappa$-Lipschitzian and $\eta$-strongly monotone operator with $\kappa > 0$, $\eta > 0$ and $f$ is a contraction with coefficient $0 < \alpha < 1$. Then, he proved that if $\{a_n\}$ satisfying appropriate conditions, the $\{x_n\}$ generated by (1.8) converges strongly to the unique solution of variational inequality

$$
\langle (\mu F - \gamma f)\bar{x}, \bar{x} - z \rangle \leq 0, \quad z \in \text{Fix}(T).
$$

(1.9)

In this paper, motivated and inspired by the research work in this direction, we will combine the iterative method (1.8) with the gradient-projection algorithm (1.3) and consider the following hybrid gradient-projection algorithm:

$$
x_{n+1} = \theta_n y_h(x_n) + (I - \mu \theta_n F)\text{Proj}_C(x_n - \lambda_n \nabla f(x_n)), \quad n \geq 0.
$$

(1.10)

We will prove that if the sequence $\{\theta_n\}$ of parameters and the sequence $\{\lambda_n\}$ of parameters satisfy appropriate conditions, then the sequence $\{x_n\}$ generated by (1.10) converges in norm to a minimizer of (1.1) which solves the variational inequality ($VI$)

$$
x^* \in S, \quad \langle (\mu F - \gamma h)x^*, x - x^* \rangle \geq 0, \quad \forall x \in S,
$$

(1.11)

where $S$ is the solution set of the minimization problem (1.1).

## 2. Preliminaries

This section collects some lemmas which will be used in the proofs for the main results in the next section. Some of them are known; others are not hard to derive.

Throughout this paper, we write $x_n \rightharpoonup x$ to indicate that the sequence $\{x_n\}$ converges weakly to $x$. $x_n \to x$ implies that $\{x_n\}$ converges strongly to $x$. $\omega_w(x_n) := \{x : \exists x_n \rightharpoonup x\}$ is the weak $\omega$-limit set of the sequence $\{x_n\}_{n=1}^\infty$.

**Lemma 2.1** (see [17]). Assume that $\{a_n\}_{n=0}^\infty$ is a sequence of nonnegative real numbers such that

$$
a_{n+1} \leq (1 - \gamma_n)a_n + \gamma_n \delta_n + \beta_n, \quad n \geq 0,
$$

(2.1)

where $\{\gamma_n\}_{n=0}^\infty$ and $\{\beta_n\}_{n=0}^\infty$ are sequences in $[0, 1]$ and $\{\delta_n\}_{n=0}^\infty$ is a sequence in $\mathbb{R}$ such that

(i) $\sum_{n=0}^\infty \gamma_n = \infty$;

(ii) either $\limsup_{n \to \infty} \delta_n \leq 0$ or $\sum_{n=0}^\infty \gamma_n |\delta_n| < \infty$;

(iii) $\sum_{n=0}^\infty \beta_n < \infty$.

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

**Lemma 2.2** (see [18]). Let $C$ be a closed and convex subset of a Hilbert space $H$, and let $T : C \to C$ be a nonexpansive mapping with Fix $T \neq \emptyset$. If $\{x_n\}_{n=1}^\infty$ is a sequence in $C$ weakly converging to $x$ and if $\{(I - T)x_n\}_{n=1}^\infty$ converges strongly to $y$, then $(I - T)x = y$. 
Lemma 2.3. Let $H$ be a Hilbert space, and let $C$ be a nonempty closed and convex subset of $H$. Let $h : C \to C$ a contraction with coefficient $0 < \rho < 1$, and $F : C \to C$ a $\kappa$-Lipschitzian continuous operator and $\eta$-strongly monotone operator with $\kappa, \eta > 0$. Then, for $0 < \gamma < \mu \eta / \rho$,

$$
\langle x - y, (\mu F - \gamma h)x - (\mu F - \gamma h)y \rangle \geq (\mu \eta - \gamma \rho) \| x - y \|^2, \quad \forall x, y \in C. \quad (2.2)
$$

That is, $\mu F - \gamma h$ is strongly monotone with coefficient $\mu \eta - \gamma \rho$.

Lemma 2.4. Let $C$ be a closed subset of a real Hilbert space $H$, given $x \in H$ and $y \in C$. Then, $y = P_C x$ if and only if there holds the inequality

$$
\langle x - y, y - z \rangle \geq 0, \quad \forall z \in C. \quad (2.3)
$$

3. Main Results

Let $H$ be a real Hilbert space, and let $C$ be a nonempty closed and convex subset of $H$ such that $C \subset C$. Assume that the minimization problem (1.1) is consistent, and let $S$ denote its solution set. Assume that the gradient $\nabla f$ satisfies the Lipschitz condition (1.2). Since $S$ is a closed convex subset, the nearest point projection from $H$ onto $S$ is well defined. Recall also that a contraction on $C$ is a self-mapping of $C$ such that $\| h(x) - h(y) \| \leq \rho \| x - y \|$, for all $x, y \in C$, where $\rho \in [0, 1)$ is a constant. Let $F$ be a $\kappa$-Lipschitzian and $\eta$-strongly monotone operator on $C$ with $\kappa, \eta > 0$. Denote by $\Pi$ the collection of all contractions on $C$, namely,

$$
\Pi = \{ h : h \text{ is a contraction on } C \}. \quad (3.1)
$$

Now given $h \in \Pi$ with $0 < \rho < 1$, $s \in (0, 1)$. Let $0 < \mu < 2\eta / \kappa^2$, $0 < \gamma < \mu(\eta - (\mu \kappa^2) / \rho = \pi / \rho$. Assume that $\lambda_s$ with respect to $s$ is continuous and, in addition, $\lambda_s \in [a, b] \subset (0, 2/L)$. Consider a mapping $X_s$ on $C$ defined by

$$
X_s(x) = s \gamma h(x) + (I - s \mu F) \text{Proj}_C (I - \lambda_s \nabla f)(x), \quad x \in C. \quad (3.2)
$$

It is easy to see that $X_s$ is a contraction. Setting $V_s := \text{Proj}_C (I - \lambda_s \nabla f)$. It is obvious that $V_s$ is a nonexpansive mapping. We can rewrite $X_s(x)$ as

$$
X_s(x) = s \gamma h(x) + (I - s \mu F) V_s(x). \quad (3.3)
$$
First observe that for $s \in (0,1)$, we can get

\[
\| (I - s\mu F) V_s(x) - (I - s\mu F) V_s(y) \|^2 \\
= \| V_s(x) - V_s(y) - s\mu (FV_s(x) - FV_s(y)) \|^2 \\
= \| V_s(x) - V_s(y) \|^2 - 2s\mu \langle V_s(x) - V_s(y), FV_s(x) - FV_s(y) \rangle \\
+ s^2\mu^2 \| FV_s(x) - FV_s(y) \|^2 \\
\leq \| x - y \|^2 - 2s\mu \| V_s(x) - V_s(y) \|^2 + s^2\mu^2 \| V_s(x) - V_s(y) \|^2 \\
\leq \left(1 - s\mu \left(2\eta - s\mu \kappa^2 \right) \right) \| x - y \|^2 \\
\leq \left(1 - s\mu \left(\eta - \frac{\mu \kappa^2}{2} \right) \right) \| x - y \|^2 \\
= (1 - s\tau)^2 \| x - y \|^2. 
\]

Indeed, we have

\[
\| X_s(x) - X_s(y) \| = \| s\gamma h(x) + (I - s\mu F) V_s(x) - s\gamma h(y) - (I - s\mu F) V_s(y) \| \\
\leq s\gamma \| h(x) - h(y) \| + \| (I - s\mu F) V_s(x) - (I - s\mu F) V_s(y) \| \\
\leq s\gamma \| x - y \| + (1 - s\tau) \| x - y \| \\
= (1 - s(\tau - \gamma \rho)) \| x - y \|. 
\]

Hence, $X_s$ has a unique fixed point, denoted $x_s$, which uniquely solves the fixed-point equation

\[
x_s = s\gamma h(x_s) + (I - s\mu F) V_s(x_s). \tag{3.6}
\]

The next proposition summarizes the properties of $\{x_s\}$.

**Proposition 3.1.** Let $x_s$ be defined by (3.6).

(i) $\{x_s\}$ is bounded for $s \in (0,(1/\tau))$.

(ii) $\lim_{s \to 0} \| x_s - \text{Proj}_C (I - \lambda_s \nabla f) (x_s) \| = 0$.

(iii) $x_s$ defines a continuous curve from $(0,1/\tau)$ into $H$. 

Proof. (i) Take a $\bar{x} \in S$, then we have
\[
\begin{align*}
\|x_s - \bar{x}\| &= \|sy\gamma(x_s) + (I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(x_s) - \bar{x}\| \\
&= \|(I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(x_s) - (I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(\bar{x}) \\
&\quad + s(\gamma h(x_s) - \mu F \text{Proj}_C(I - \lambda_s \nabla f)(\bar{x}))\| \\
&\leq (1-s\tau)\|x_s - \bar{x}\| + s\|\gamma h(x_s) - \mu F(\bar{x})\| \\
&\leq (1-s\tau)\|x_s - \bar{x}\| + s\gamma\rho\|x_s - \bar{x}\| + s\|\gamma h(\bar{x}) - \mu F(\bar{x})\|. 
\end{align*}
\]

It follows that
\[
\|x_s - \bar{x}\| \leq \frac{\|\gamma h(\bar{x}) - \mu F(\bar{x})\|}{\tau - \gamma\rho}. \tag{3.8}
\]

Hence, \{x_s\} is bounded.

(ii) By the definition of \{x_s\}, we have
\[
\begin{align*}
\|x_s - \text{Proj}_C(I - \lambda_s \nabla f)(x_s)\| &= \|sy\gamma(x_s) + (I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(x_s) \\
&\quad - \text{Proj}_C(I - \lambda_s \nabla f)(x_s)\| \\
&= s\|\gamma h(x_s) - \mu F \text{Proj}_C(I - \lambda_s \nabla f)(x_s)\| \quad \text{as } s \to 0,
\end{align*}
\]

\{x_s\} is bounded, so are \{F \text{Proj}_C(I - \lambda_s \nabla f)(x_s)\}.

(iii) Take $s, s_0 \in (0, 1/\tau)$, and we have
\[
\begin{align*}
\|x_s - x_{s_0}\| &= \|sy\gamma(x_s) + (I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(x_s) - s_0\gamma h(x_{s_0}) \\
&\quad - (I - s_0\mu F)\text{Proj}_C(I - \lambda_{s_0} \nabla f)(x_{s_0})\| \\
&\leq \|(s - s_0)\gamma h(x_s) + s_0\gamma(h(x_s) - h(x_{s_0}))\| \\
&\quad + \|(I - s_0\mu F)\text{Proj}_C(I - \lambda_{s_0} \nabla f)(x_s) - (I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(x_s)\| \\
&\quad + \|(I - s_0\mu F)\text{Proj}_C(I - \lambda_{s_0} \nabla f)(x_{s_0}) - (I - s\mu F)\text{Proj}_C(I - \lambda_s \nabla f)(x_{s_0})\| \\
&\leq |s - s_0|\|\gamma h(x_s)\| + s_0\gamma\rho\|x_s - x_{s_0}\| + (1-s_0\tau)\|x_s - x_{s_0}\| \\
&\quad + \|\lambda_s - \lambda_{s_0}\|\|\nabla f(x_s)\| \\
&\quad + \|s\mu F \text{Proj}_C(I - \lambda_{s_0} \nabla f)(x_s) - s_0\mu F \text{Proj}_C(I - \lambda_{s_0} \nabla f)(x_{s_0})\|. 
\end{align*}
\]
It follows that
\[ \frac{\minimizer s}{\paren{i}} \leq \frac{\gamma \| h(x_s) \| + \mu \Proj_{C}(I - \lambda \grad f)(x_s)}{s_0(\tau - \gamma \rho)} \left\| \frac{\grad f(x_s)}{s_0(\tau - \gamma \rho)} (\lambda_s - \lambda_s_0) \right\| + s_0 \gamma \rho \| x_s - x_{s_0} \| + (1 - s_0 \tau) \| x_s - x_{s_0} \|. \]

(3.10)

Therefore,
\[ \| x_s - x_{s_0} \| \leq \frac{\gamma \| h(x_s) \| + \mu \Proj_{C}(I - \lambda \grad f)(x_s)}{s_0(\tau - \gamma \rho)} \left| \frac{\| \grad f(x_s) \|}{s_0(\tau - \gamma \rho)} (\lambda_s - \lambda_s_0) \right| + s_0 \gamma \rho \| x_s - x_{s_0} \| + (1 - s_0 \tau) \| x_s - x_{s_0} \|. \]

(3.11)

Therefore, \( x_s \to x_{s_0} \) as \( s \to s_0 \). This means \( x_s \) is continuous.

Our main result in the following shows that \( \{ x_s \} \) converges in norm to a minimizer of (1.1) which solves some variational inequality.

**Theorem 3.2.** Assume that \( \{ x_s \} \) is defined by (3.6), then \( x_s \) converges in norm as \( s \to 0 \) to a minimizer of (1.1) which solves the variational inequality
\[ \langle (\mu F - \gamma h)x^*, \bar{x} - x^* \rangle \geq 0, \quad \forall \bar{x} \in S. \]

(3.12)

Equivalently, we have \( \Proj_{C}(I - (\mu F - \gamma h))x^* = x^* \).

**Proof.** It is easy to see that the uniqueness of a solution of the variational inequality (3.12). By Lemma 2.3, \( \mu F - \gamma h \) is strongly monotone, so the variational inequality (3.12) has only one solution. Let \( x^* \in S \) denote the unique solution of (3.12).

To prove that \( x_s \to x^* \) (\( s \to 0 \)), we write, for a given \( \bar{x} \in S \),
\[ x_s - \bar{x} = \gamma h(x_s) + (I - s \mu F)\Proj_{C}(I - \lambda \grad f)(x_s) - \bar{x} \]

(3.13)

\[ = s(\gamma h(x_s) - \mu F \bar{x}) + (I - s \mu F)\Proj_{C}(I - \lambda \grad f)(x_s) \]

(3.13)

\[ - (I - s \mu F)\Proj_{C}(I - \lambda \grad f)(\bar{x}). \]

It follows that
\[ \| x_s - \bar{x} \|^2 = s(\gamma h(x_s) - \mu F \bar{x}, x_s - \bar{x}) + \langle (I - s \mu F)\Proj_{C}(I - \lambda \grad f)(x_s) - (I - s \mu F)\Proj_{C}(I - \lambda \grad f)(\bar{x}), x_s - \bar{x} \rangle \]

(3.14)

\[ \leq (1 - s \tau) \| x_s - \bar{x} \|^2 + s(\gamma h(x_s) - \mu F \bar{x}, x_s - \bar{x}). \]
Hence,

\[
\|x_s - \bar{x}\|^2 \leq \frac{1}{\tau} \langle \gamma h(x_s) - \mu F \bar{x}, x_s - \bar{x} \rangle \leq \frac{1}{\tau} \left\{ \gamma \rho \|x_s - \bar{x}\|^2 + \langle \gamma h(\bar{x}) - \mu F \bar{x}, x_s - \bar{x} \rangle \right\},
\]

(3.15)

To derive that

\[
\|x_s - \bar{x}\|^2 \leq \frac{1}{\tau - \gamma \rho} \langle \gamma h(\bar{x}) - \mu F \bar{x}, x_s - \bar{x} \rangle.
\]

(3.16)

Since \(\{x_s\}\) is bounded as \(s \to 0\), we see that if \(\{s_n\}\) is a sequence in \((0,1)\) such that \(s_n \to 0\) and \(x_{s_n} \to \bar{x}\), then by (3.16), \(x_{s_n} \to \bar{x}\). We may further assume that \(\lambda_{s_n} \to \lambda \in [0, 2/L]\) due to condition (1.4). Notice that \(\text{Proj}_C(I - \lambda \nabla f)\) is nonexpansive. It turns out that

\[
\|x_{s_n} - \text{Proj}_C(I - \lambda \nabla f)x_{s_n}\| \leq \|x_{s_n} - \text{Proj}_C(I - \lambda_{s_n} \nabla f)x_{s_n}\| + \|\text{Proj}_C(I - \lambda \nabla f)x_{s_n} - \text{Proj}_C(I - \lambda_{s_n} \nabla f)x_{s_n}\|
\]

\[
\leq \|x_{s_n} - \text{Proj}_C(I - \lambda_{s_n} \nabla f)x_{s_n}\| + \|\lambda - \lambda_{s_n}\| \|\nabla f(x_{s_n})\|
\]

(3.17)

From the boundedness of \(\{x_s\}\) and \(\lim_{s \to 0}\|\text{Proj}_C(I - \lambda \nabla f)x_s - x_s\| = 0\), we conclude that

\[
\lim_{n \to \infty} \|x_{s_n} - \text{Proj}_C(I - \lambda \nabla f)x_{s_n}\| = 0.
\]

(3.18)

Since \(x_{s_n} \to \bar{x}\), by Lemma 2.2, we obtain

\[
\bar{x} = \text{Proj}_C(I - \lambda \nabla f)\bar{x}.
\]

(3.19)

This shows that \(\bar{x} \in S\).

We next prove that \(\bar{x}\) is a solution of the variational inequality (3.12). Since

\[
x_s = s \gamma h(x_s) + (I - s \mu F) \text{Proj}_C(I - \lambda_s \nabla f)(x_s),
\]

(3.20)

we can derive that

\[
(\mu F - \gamma h)(x_s)
\]

\[
= -\frac{1}{s} (I - \text{Proj}_C(I - \lambda_s \nabla f)(x_s) + \mu (F(x_s) - F \text{Proj}_C(I - \lambda_s \nabla f)(x_s))).
\]

(3.21)
Therefore, for \( \bar{x} \in \mathcal{S} \),

\[
\langle (\mu F - \gamma h)(x_s), x_s - \bar{x} \rangle \\
= -\frac{1}{s} \langle (I - \text{Proj}_C(I - \lambda_s \nabla f))(x_s) - (I - \text{Proj}_C(I - \lambda_s \nabla f))(\bar{x}), x_s - \bar{x} \rangle \\
+ \mu(F(x_s) - F\text{Proj}_C(I - \lambda_s \nabla f)(x_s), x_s - \bar{x}) \\
\leq \mu(F(x_s) - F\text{Proj}_C(I - \lambda_s \nabla f)(x_s), x_s - \bar{x}).
\] (3.22)

Since \( \text{Proj}_C(I - \lambda_s \nabla f) \) is nonexpansive, we obtain that \( I - \text{Proj}_C(I - \lambda_s \nabla f) \) is monotone, that is,

\[
\langle (I - \text{Proj}_C(I - \lambda_s \nabla f))(x_s) - (I - \text{Proj}_C(I - \lambda_s \nabla f))(\bar{x}), x_s - \bar{x} \rangle \geq 0.
\] (3.23)

Taking the limit through \( s = s_n \to 0 \) ensures that \( \bar{x} \) is a solution to (3.12). That is to say

\[
\langle (\mu F - \gamma h)(\bar{x}), \bar{x} - \bar{x} \rangle \leq 0.
\] (3.24)

Hence \( \bar{x} = x^* \) by uniqueness. Therefore, \( x_s \to x^* \) as \( s \to 0 \). The variational inequality (3.12) can be written as

\[
\langle (I - \mu F + \gamma h)x^* - x^*, \bar{x} - x^* \rangle \leq 0, \quad \forall \bar{x} \in \mathcal{S}.
\] (3.25)

So, by Lemma 2.4, it is equivalent to the fixed-point equation

\[
P_\mathcal{S}(I - \mu F + \gamma h)x^* = x^*.
\] (3.26)

Taking \( F = A, \mu = 1 \) in Theorem 3.2, we get the following

**Corollary 3.3.** We have that \( \{x_s\} \) converges in norm as \( s \to 0 \) to a minimizer of (1.1) which solves the variational inequality

\[
\langle (A - \gamma h)x^*, \bar{x} - x^* \rangle \geq 0, \quad \forall \bar{x} \in \mathcal{S}.
\] (3.27)

Equivalently, we have \( \text{Proj}_\mathcal{S}(I - (A - \gamma h))x^* = x^* \).

Taking \( F = I, \mu = 1, \gamma = 1 \) in Theorem 3.2, we get the following

**Corollary 3.4.** Let \( z_s \in \mathcal{H} \) be the unique fixed point of the contraction \( z \mapsto sh(z) + (1 - s)\text{Proj}_C(I - \lambda_s \nabla f)(z) \). Then, \( \{z_s\} \) converges in norm as \( s \to 0 \) to the unique solution of the variational inequality

\[
\langle (I - h)x^*, \bar{x} - x^* \rangle \geq 0, \quad \forall \bar{x} \in \mathcal{S}.
\] (3.28)
Finally, we consider the following hybrid gradient-projection algorithm,

$$ \begin{cases} x_0 \in \text{Carbitrarily}, \\ x_{n+1} = \theta_n y h(x_n) + (I - \mu \theta_n F) \text{Proj}_C (x_n - \lambda_n \nabla f(x_n)), \forall n \geq 0. \end{cases} $$

(3.29)

Assume that the sequence $\{\lambda_n\}_{n=0}^{\infty}$ satisfies the condition (1.4) and, in addition, that the following conditions are satisfied for $\{\lambda_n\}_{n=0}^{\infty}$ and $\{\theta_n\}_{n=0}^{\infty} \subset [0,1]$:

(i) $\theta_n \to 0$;

(ii) $\sum_{n=0}^{\infty} \theta_n = \infty$;

(iii) $\sum_{n=0}^{\infty} |\theta_{n+1} - \theta_n| < \infty$;

(iv) $\sum_{n=0}^{\infty} |\lambda_{n+1} - \lambda_n| < \infty$.

**Theorem 3.5.** Assume that the minimization problem (1.1) is consistent and the gradient $\nabla f$ satisfies the Lipschitz condition (1.2). Let $\{x_n\}$ be generated by algorithm (3.29) with the sequences $\{\theta_n\}$ and $\{\lambda_n\}$ satisfying the above conditions. Then, the sequence $\{x_n\}$ converges in norm to $x^*$ that is obtained in Theorem 3.2.

**Proof.** (1) The sequence $\{x_n\}_{n=0}^{\infty}$ is bounded. Setting

$$ V_n := \text{Proj}_C (I - \lambda_n \nabla f). $$

(3.30)

Indeed, we have, for $\overline{x} \in S$,

$$\begin{align*}
\|x_{n+1} - \overline{x}\| & = \|\theta_n y h(x_n) + (I - \mu \theta_n F) V_n x_n - \overline{x}\| \\
& = \|\theta_n (y h(x_n) - \mu F(\overline{x})) + (I - \mu \theta_n F) V_n x_n - (I - \mu \theta_n F) V_n \overline{x}\| \\
& \leq (1 - \theta_n \tau) \|x_n - \overline{x}\| + \theta_n \rho \|x_n - \overline{x}\| + \theta_n \|y h(\overline{x}) - \mu F(\overline{x})\| \\
& = (1 - \theta_n (\tau - \gamma \rho)) \|x_n - \overline{x}\| + \theta_n \|y h(\overline{x}) - \mu F(\overline{x})\| \\
& \leq \max \left\{ \|x_n - \overline{x}\|, \frac{1}{\tau - \gamma \rho} \|y h(\overline{x}) - \mu F(\overline{x})\| \right\}, \quad \forall n \geq 0.
\end{align*}$$

(3.31)

By induction,

$$\begin{align*}
\|x_n - \overline{x}\| & \leq \max \left\{ \|x_0 - \overline{x}\|, \frac{\|y h(\overline{x}) - \mu F(\overline{x})\|}{\tau - \gamma \rho} \right\}. 
\end{align*}$$

(3.32)

In particular, $\{x_n\}_{n=0}^{\infty}$ is bounded.

(2) We prove that $\|x_{n+1} - x_n\| \to 0$ as $n \to \infty$. Let $M$ be a constant such that

$$ M > \max \left\{ \sup_{n \geq 0} \gamma \|h(x_n)\|, \sup_{n,n \geq 0} \mu \|F V_n x_n\|, \sup_{n \geq 0} \|\nabla f(x_n)\| \right\}. $$

(3.33)
We compute

\[
\|x_{n+1} - x_n\| \\
= \|\theta_n h(x_n) + (I - \mu_{\theta_n} \nabla f)V_n x_n - \theta_{n-1} \gamma h(x_{n-1}) - (I - \mu_{\theta_{n-1}} \nabla f)V_{n-1} x_{n-1}\| \\
= \|\theta_n h(x_n) - h(x_{n-1}) + \gamma (\theta_n - \theta_{n-1}) h(x_{n-1}) + (I - \mu_{\theta_n} \nabla f)V_n x_n \\
- (I - \mu_{\theta_{n-1}} \nabla f)V_{n-1} x_{n-1}\| \\
= \|\theta_n h(x_n) - h(x_{n-1}) + \gamma (\theta_n - \theta_{n-1}) h(x_{n-1}) + (I - \mu_{\theta_n} \nabla f)V_n x_n \\
- (I - \mu_{\theta_n} \nabla f)V_n x_{n-1} + (I - \mu_{\theta_{n-1}} \nabla f)V_{n-1} x_{n-1}\| \\
+ (I - \mu_{\theta_{n-1}} \nabla f)V_{n-1} x_{n-1} - (I - \mu_{\theta_{n-1}} \nabla f)V_{n-1} x_{n-1}\| \\
\leq \theta_n \gamma \rho \|x_n - x_{n-1}\| + \gamma |\theta_n - \theta_{n-1}| \|h(x_{n-1})\| + (1 - \theta_n \tau) \|x_n - x_{n-1}\| \\
+ \|V_n x_{n-1} - V_{n-1} x_{n-1}\| + M |\theta_n - \theta_{n-1}| \|1 - \mu_{\theta_{n-1}} \nabla f\|V_{n-1} x_{n-1}\| \\
\leq \theta_n \gamma \rho \|x_n - x_{n-1}\| + M |\theta_n - \theta_{n-1}| + (1 - \theta_n \tau) \|x_n - x_{n-1}\| \\
+ \|V_n x_{n-1} - V_{n-1} x_{n-1}\| + M |\theta_n - \theta_{n-1}| \\
= (1 - \theta_n (\tau - \gamma \rho)) \|x_n - x_{n-1}\| + 2M |\theta_n - \theta_{n-1}| + \|V_n x_{n-1} - V_{n-1} x_{n-1}\|. \\
(3.34)
\]

\[
\|V_n x_{n-1} - V_{n-1} x_{n-1}\| = \left\|\text{Proj}_C (I - \lambda_n \nabla f)x_{n-1} - \text{Proj}_C (I - \lambda_{n-1} \nabla f)x_{n-1}\right\| \\
\leq \left\|(I - \lambda_n \nabla f)x_{n-1} - (I - \lambda_{n-1} \nabla f)x_{n-1}\right\| \\
= |\lambda_n - \lambda_{n-1}| \|\nabla f(x_{n-1})\| \\
\leq M |\lambda_n - \lambda_{n-1}|. \\
(3.35)
\]

Combining (3.34) and (3.35), we can obtain

\[
\|x_{n+1} - x_n\| \leq (1 - (\tau - \gamma \rho) \theta_n) \|x_n - x_{n-1}\| + 2M |\theta_n - \theta_{n-1}| + |\lambda_n - \lambda_{n-1}|. \\
(3.36)
\]

Apply Lemma 2.1 to (3.36) to conclude that \(\|x_{n+1} - x_n\| \to 0\) as \(n \to \infty\).

(3) We prove that \(\omega_{Iw}(x_n) \subset S\). Let \(\bar{x} \in \omega_{Iw}(x_n)\), and assume that \(x_{n_j} \to \bar{x}\) for some subsequence \(\{x_{n_j}\}_{j=1}^{\infty}\) of \(\{x_n\}_{n=0}^{\infty}\). We may further assume that \(\lambda_{n_j} \to \lambda \in [0, 2/L]\) due to condition (1.4). Set \(V := \text{Proj}_C (I - \lambda \nabla f)\). Notice that \(V\) is nonexpansive and \(\text{Fix } V = S\). It turns out that

\[
\|x_{n_j} - V x_{n_j}\| \leq \|x_{n_j} - V_{n_j} x_{n_j}\| + \|V_{n_j} x_{n_j} - V x_{n_j}\| \\
\leq \|x_{n_j} - x_{n_j+1}\| + \|x_{n_j+1} - V_{n_j} x_{n_j}\| + \|V_{n_j} x_{n_j} - V x_{n_j}\| \\
\leq \|x_{n_j} - x_{n_j+1}\| + \theta_{n_j} \left\|\gamma h(x_{n_j}) - \mu V_{n_j} x_{n_j}\right\| \\
+ \left\|\text{Proj}_C (I - \lambda_{n_j} \nabla f)x_{n_j} - \text{Proj}_C (I - \lambda \nabla f)x_{n_j}\right\|
\]
Applying Lemma 2.1 to the inequality

\[ \left\| x_n - x_{n+1} \right\| + \theta_n \left\| y_n(x_n) - \mu F V_n x_n \right\| + \left\| \lambda - \lambda_n \right\| \left\| \nabla f (x_n) \right\| \]

\[ \leq \left\| x_n - x_{n+1} \right\| + 2M \left( \theta_n + \left| \lambda - \lambda_n \right| \right) \to 0 \quad \text{as} \quad j \to \infty. \]

(3.37)

So Lemma 2.2 guarantees that \( \omega_w(x_n) \subset \text{Fix} \ V = S. \)

(4) We prove that \( x_n \to x^* \) as \( n \to \infty \), where \( x^* \) is the unique solution of the VI (3.12). First observe that there is some \( \hat{x} \in \omega_w(x_n) \subset S \) such that

\[ \limsup_{n \to \infty} \langle (\mu F - \gamma h) x^*, x_n - x^* \rangle = \langle (\mu F - \gamma h) x^*, \hat{x} - x^* \rangle \geq 0. \]

(3.38)

We now compute

\[ \left\| x_{n+1} - x^* \right\|^2 = \left\| \theta_n y_n(x_n) + (I - \mu \theta_n F) \text{Proj}_C (I - \lambda_n \nabla f) (x_n) - x^* \right\|^2 \]

\[ = \left\| \theta_n (y_n(x_n) - \mu F x^*) + (I - \mu \theta_n F) V_n (x_n) - (I - \mu \theta_n F) V_n x^* \right\|^2 \]

\[ = \left\| \theta_n (y_n(h(x_n) - h(x^*)) + (I - \mu \theta_n F) V_n (x_n) - (I - \mu \theta_n F) V_n x^* + \theta_n (\gamma h(x^*) - \mu F x^*) \right\|^2 \]

\[ \leq \left\| \theta_n y_n(h(x_n) - h(x^*)) + (I - \mu \theta_n F) V_n (x_n) - (I - \mu \theta_n F) V_n x^* \right\|^2 \]

\[ + 2\theta_n \left( \gamma h - \mu F \right) x^*, x_{n+1} - x^* \]

\[ = \left\| \theta_n y_n(h(x_n) - h(x^*)) \right\|^2 + \left\| (I - \mu \theta_n F) V_n (x_n) - (I - \mu \theta_n F) V_n x^* \right\|^2 \]

\[ + 2\theta_n \left( \gamma h - \mu F \right) x^*, x_{n+1} - x^* \]

\[ \leq \theta_n^2 \rho^2 \left\| x_n - x^* \right\|^2 + (1 - \theta_n \tau)^2 \left\| x_n - x^* \right\|^2 + 2\theta_n \gamma \rho (1 - \theta_n \tau) \left\| x_n - x^* \right\|^2 \]

\[ + 2\theta_n \left( \gamma h - \mu F \right) x^*, x_{n+1} - x^* \]

\[ = \left( \theta_n^2 \rho^2 + (1 - \theta_n \tau)^2 + 2\theta_n \gamma \rho (1 - \theta_n \tau) \right) \left\| x_n - x^* \right\|^2 \]

\[ + 2\theta_n \left( \gamma h - \mu F \right) x^*, x_{n+1} - x^* \]

\[ \leq \left( \theta_n^2 \rho^2 + 1 - 2\theta_n \tau + \theta_n \tau^2 + 2\theta_n \gamma \rho \right) \left\| x_n - x^* \right\|^2 \]

\[ + 2\theta_n \left( \gamma h - \mu F \right) x^*, x_{n+1} - x^* \]

\[ = \left( 1 - \theta_n \left( 2\tau - \gamma^2 \rho^2 - \tau^2 - 2\gamma \rho \right) \right) \left\| x_n - x^* \right\|^2 + 2\theta_n \left( \gamma h - \mu F \right) x^*, x_{n+1} - x^* \].

(3.39)

Applying Lemma 2.1 to the inequality (3.39), together with (3.38), we get \( \left\| x_n - x^* \right\| \to 0 \) as \( n \to \infty. \) \( \square \)
Corollary 3.6 (see [11]). Let \( \{x_n\} \) be generated by the following algorithm:

\[
x_{n+1} = \theta_n h(x_n) + (1 - \theta_n) \text{Proj}_C (x_n - \lambda_n \nabla f (x_n)), \quad \forall n \geq 0.
\]

Assume that the sequence \( \{\lambda_n\}_{n=0}^{\infty} \) satisfies the conditions (1.4) and (iv) and that \( \{\theta_n\} \subset [0, 1] \) satisfies the conditions (i)–(iii). Then \( \{x_n\} \) converges in norm to \( x^* \) obtained in Corollary 3.4.

Corollary 3.7. Let \( \{x_n\} \) be generated by the following algorithm:

\[
x_{n+1} = \theta_n h(x_n) + (I - \theta_n A) \text{Proj}_C (x_n - \lambda_n \nabla f (x_n)), \quad \forall n \geq 0.
\]

Assume that the sequences \( \{\theta_n\} \) and \( \{\lambda_n\} \) satisfy the conditions contained in Theorem 3.5, then \( \{x_n\} \) converges in norm to \( x^* \) obtained in Corollary 3.3.

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