

AN APPROXIMATION PROCEDURE FOR FIXED POINTS OF STRONGLY LIPSCHITZ OPERATORS

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Abstract: Based on a modified iterative algorithm, fixed points of the operators of the form $S = T + U$ on nonempty closed convex subsets of Hilbert spaces are approximated. Here T is strongly Lipschitz and Lipschitz continuous and U is Lipschitz continuous.

1 – Introduction

Recently, Wittmann [5, Theorem 2] approximated fixed points of nonexpansive mappings T on nonempty closed convex subsets of Hilbert spaces by employing an iterative procedure

$$(1) \quad x_n = (1 - a_n)x_0 + a_nTx_{n-1} \quad \text{for } n \geq 1 ,$$

where $\{a_n\}$ is an increasing sequence in $[0, 1)$ such that

$$(2) \quad \lim_{n \rightarrow \infty} a_n = 1 \quad \text{and} \quad \sum_{n=1}^{\infty} (1 - a_n) = \infty .$$

This result, for example, applies to $a_n = 1 - n^{-a}$ with $0 < a \leq 1$, and improves a theorem of Halpern [1, Theorem 3] which does not apply to the case $a_n = 1 - 1/n$. Furthermore, (2) is not just sufficient, but also necessary for the convergence of $\{x_n\}$ for all T [1, Theorem 2].

Here we are concerned with the approximation of fixed points of operators of the form $S = T + U$, where T is strongly Lipschitz and Lipschitz continuous and U is Lipschitz continuous on a nonempty closed convex subset K of a real Hilbert

space H by using the following modified iterative procedure in a more general setting

$$(3) \quad x_{n+1} = (1 - a_n) x_n + a_n \left[(1 - t) x_n + t(T + U) x_n \right] \quad \text{for } n \geq 0,$$

where $t > 0$ is arbitrary and the sequence $\{x_n\}$ lies in $[0, 1]$ such that $\sum_{n=0}^{\infty} a_n$ diverges for all $n \geq 0$.

For $U = 0$ in (3), we find the iterative algorithm

$$(4) \quad x_{n+1} = (1 - a_n) x_n + a_n \left[(1 - t) x_n + tTx_n \right] \quad \text{for all } n \geq 0.$$

For $t = 1$ in (4), we arrive at

$$(5) \quad x_{n+1} = (1 - a_n) x_n + a_n Tx_n \quad \text{for all } n \geq 0.$$

2 – Preliminaries

Let H be a real Hilbert space with the inner product $\langle \cdot, \cdot \rangle$ and norm $\| \cdot \|$.

Definition 2.1 An operator $T: H \rightarrow H$ is said to be strongly Lipschitz if, for all u, v in H , there exists a real number $r \geq 0$ such that

$$(6) \quad \langle Tu - Tv, u - v \rangle \leq -r \|u - v\|^2.$$

The operator T is called Lipschitz continuous if there exists a real number $s > 0$ such that

$$(7) \quad \|Tu - Tv\| \leq s \|u - v\| \quad \text{for all } u, v \text{ in } H.$$

It is easily seen that (7) implies that

$$(8) \quad \langle Tu - Tv, u - v \rangle \leq s \|u - v\|^2 \quad \text{for all } u, v \text{ in } H.$$

Definition 2.2. An operator $T: H \rightarrow H$ is said to be hemicontinuous if, for all u, v in H , the function

$$(9) \quad t \rightarrow \langle T(tu + (1 - t)v), u - v \rangle \quad \text{for } 0 \leq t \leq 1,$$

is continuous.

To this end, let us consider an example of strongly Lipschitz operator where the real number r in inequality (6) is slightly relaxed.

Example 2.1 [6]: Let K be a nonempty closed convex subset of a real Hilbert space H . Let $T: K \rightarrow K$ be hemicontinuous on K such that, for a real number $r > -1$ and for all u, v in K ,

$$(10) \quad \langle Tu - Tv, u - v \rangle \leq -r\|u - v\|^2 .$$

Then T has a unique fixed point in K .

3 – The fixed point theorem

In this section we consider the approximation of fixed points of a combination of strongly Lipschitz and Lipschitz continuous operators.

Theorem 3.1. *Let H be a real Hilbert space and let K be a non-empty closed convex subset of H . Let $T: K \rightarrow K$ be strongly Lipschitz and Lipschitz continuous with respective real numbers $r \geq 0$ and $s \geq 1$, and let $U: K \rightarrow K$ be Lipschitz continuous with a real number $m > 0$. Let F be a nonempty set of fixed points of $S = T + U$, and let $\{a_n\}$ be a sequence in $[0, 1]$ such that $\sum_{n=0}^{\infty} a_n$ diverges for all $n \geq 0$. Then, for any x_0 in K , the sequence $\{x_n\}$ generated by the iterative algorithm (3) for*

$$(11) \quad 0 \leq k = \left[\left((1-t)^2 - 2t(1-t)r + t^2 s^2 \right)^{1/2} + tm \right] < 1$$

for all t such that $0 < t < 2(1+r-m)/(1+2r+s^2-m^2)$ and $1+r-m > 0$, converges to a fixed point of $S = T + U$.

When $U = 0$ in Theorem 3.1, we arrive at the following result.

Corollary 3.1. *Let K be a nonempty closed convex subset of a real Hilbert space H . Let $T: K \rightarrow K$ be strongly Lipschitz and Lipschitz continuous with corresponding constants $r \geq 0$ and $s \geq 1$. Let $\{a_n\}$ be a sequence in $[0, 1]$ such that $\sum_{n=0}^{\infty} a_n$ diverges for all $n \geq 0$. Then, for any element x_0 in K , the sequence $\{x_n\}$ generated by the iterative algorithm (4) for*

$$(12) \quad 0 \leq k_0 = \left[(1-t)^2 - 2t(1-t)r + t^2 s^2 \right]^{1/2} < 1$$

for all t such that $0 < t < 2(1+r)/(1+2r+s^2)$, converges to a fixed point of T .

Proof of Theorem 3.1: For an element z in F , we have

$$\begin{aligned}
 (13) \quad & \|x_{n+1} - z\| = \\
 & = \left\| (1 - a_n)x_n + a_n \left[(1 - t)x_n + t(T + U)x_n \right] - (1 - a_n)z \right. \\
 & \quad \left. - a_n \left[(1 - t)z + t(T + U)z \right] \right\| \\
 & = \left\| (1 - a_n)(x_n - z) + a_n \left[(1 - t)(x_n - z) + t(Tx_n - Tz) + t(Ux_n - Uz) \right] \right\| \\
 & \leq (1 - a_n) \|x_n - z\| + a_n \left\| (1 - t)(x_n - z) + t(Tx_n - Tz) \right\| + a_n t \|Ux_n - Uz\|.
 \end{aligned}$$

Since T is strongly Lipschitz and Lipschitz continuous, this implies that

$$\begin{aligned}
 (14) \quad & \left\| (1 - t)(x_n - z) + t(Tx_n - Tz) \right\|^2 = \\
 & = (1 - t)^2 \|x_n - z\|^2 + 2t(1 - t) \langle Tx_n - Tz, x_n - z \rangle + t^2 \|Tx_n - Tz\|^2 \\
 & \leq \left[(1 - t)^2 - 2t(1 - t)r + t^2 s^2 \right] \|x_n - z\|^2.
 \end{aligned}$$

Applying (14) to (13) and using the Lipschitz continuity of U , it follows that

$$\begin{aligned}
 \|x_{n+1} - z\| & \leq \left\{ (1 - a_n) + \left[\left((1 - t)^2 - 2t(1 - t)r + t^2 s^2 \right)^{1/2} + tm \right] a_n \right\} \|x_n - z\| \\
 & = \left[1 - (1 - k)a_n \right] \|x_n - z\| \\
 & \leq \prod_{j=0}^n \left[1 - (1 - k)a_j \right] \|x_0 - z\|,
 \end{aligned}$$

where $0 \leq k = \left[\left((1 - t)^2 - 2t(1 - t)r + t^2 s^2 \right)^{1/2} + tm \right] < 1$ for all t such that $0 < t < 2(1 + r - m)/(1 + 2r + s^2 - m^2)$ for $1 + r - m > 0$. Since $\sum_{j=0}^{\infty} a_j$ diverges and $k < 1$, this implies that $\lim_{n \rightarrow \infty} \prod_{j=0}^n [1 - (1 - k)a_j] = 0$, and consequently, $\{x_n\}$ converges to z , a fixed point of $S = T + U$. This completes the proof. ■

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