

ON SPLIT SYSTEM OF VARIATIONAL PROBLEMS

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ABSTRACT. In this paper, we study the convergence theorems of the following problems: the general system of split monotonic variational inclusion problems; the general system of split equilibrium problems; the split multiply equilibrium problems; the general system of split variational inequality problems; split bilevel equilibrium problem; the mathematical programming with fixed point, zero points and split systems of variational constraints and the quadratic programming with fixed point, zero points and split systems of variational inequalities constraints. We establish iteration processes and prove strong convergence theorems of these problems. Our result on split bilevel equilibrium problem improves recent result of Moudafi [9].

1. Introduction

The split feasibility problem (**SFP**) in finite dimensional Hilbert spaces was first introduced by Censor and Elfving [5] for modeling inverse problems which arise from phase retrievals and in medical image reconstruction. Since then, the split feasibility problem (**SFP**) has received much attention due to its applications in signal processing, image reconstruction, with particular progress in intensity-modulated radiation therapy, approximation theory, control theory, biomedical engineering, communications, and geophysics. For examples, one can refer to [2, 4, 5, 8, 11, 15].

Variational inequality theory has been studied quite extensively and has emerged as an essential tool in the study of a wide class of obstacle, free moving, equilibrium problem and optimization theory. Recently, Cai and Bu [3] considered the following systems of variational inequalities in the smooth Banach space X, which involves finding

(1.1)
$$\begin{cases} \text{Find } \bar{x} \in C, \ \bar{y} \in C \text{ such that} \\ \langle r \Upsilon_2 \bar{x} + \bar{y} - \bar{x}, J(x - \bar{y}) \rangle \ge 0, \\ \langle \lambda \Upsilon_1 \bar{y} + \bar{x} - \bar{y}, J(x - \bar{x}) \rangle \ge 0 \end{cases}$$

for all $x \in C$, where r and λ are two positive constants, C is a nonempty closed convex subset of X, $\Upsilon_1, \Upsilon_2 : C \to X$ are two nonlinear mappings, J is the normalized duality mappings. For the recent trends and developments as problem (1.1) and its special cases, one can see [13, 10] and references therein.

Let C and Q be nonempty closed convex subsets of real Hilbert spaces H_1 and H_2 , respectively. For each i=1,2, let $\varepsilon_i>0$, let Υ_i be a ε_i -inverse-strongly monotone mapping of C into H_1 , let $\delta>0$, $\delta'>0$, let B be a δ -inverse-strongly monotone

 $^{2010\} Mathematics\ Subject\ Classification.\ 47J20,\ 47J25,\ 47H05,\ 47H09,\ 65K05.$

Key words and phrases. System of split monotonic variational inclusion problem, system of split equilibrium problem, the general system of split variational inequality problem, quadratic function programming.

mapping of Q into H_2 , let B' be a δ' -inverse-strongly monotone mapping of Q into H_2 . For each i = 1, 2, let Φ_i be a maximal monotone mapping on H_1 such that the domain of Φ_i is included in C. Let G, G' be maximal monotone mapping on H_2 such that the domain of G, G' are included in Q. Throughout this paper, we use these notations and assumptions unless specify otherwise.

We know that the equilibrium problem is to find $z \in C$ such that

(**EP**)
$$h(z,y) \ge 0$$
 for each $y \in C$,

where $h: C \times C \to \mathbb{R}$ is a bifunction. This problem includes fixed point problems, optimization problems, variational inequality problems, Nash equilibrium problems, minimax inequalities, and saddle point problems as special cases (see [1]). The solution set of equilibrium problem (**EP**) is denoted by EP(C, h).

To the best of our knowledge, there is no result on the systems of split variational inequalities problem.

For i = 1, 2, let $f_i : C \times C \to \mathbb{R}$ be a bifunction satisfying the conditions (A1)-(A4) and let $g_i : Q \times Q \to \mathbb{R}$ be a bifunction satisfying the conditions (A1)-(A4). Throughout this paper, we use these notions and assumptions unless specified otherwise.

Recently Moudafi [9] gave an iteration to find solution to the bilevel equilibrium problem: Find $\bar{x} \in C$ such that $\bar{x} \in EP(EP(C, f_1), f_2)$.

This problem contains many problems, while Moudafi [9] only proved a weak convergence theorem to the solution of his problem.

Motivated by the the above problems, in this paper, iterations are used to find solutions to the following problems.

(i) general system of split variational inclusion problem (GSSMVIP):

Find
$$\bar{x} \in H_1$$
 such that $\bar{x} \in Fix(J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1)J_r^{\Phi_2}(I - r\Upsilon_2)),$

and

$$\bar{u} = A\bar{x} \in H_2$$
 such that $\bar{u} \in Fix(J_{\sigma}^G(I - \sigma B)J_{\rho}^{G'}(I - \rho B')).$

(ii) general system of split equilibrium problem(GSSEP): Find $\bar{x} \in H_1, \ \bar{y} \in H_1$ such that

$$\begin{cases} f_2(\bar{y}, x) + \frac{1}{r} \langle \bar{y} - x, \bar{x} - \bar{y} \rangle - \langle \bar{y} - x, \Upsilon_2 \bar{x} \rangle \ge 0, \\ f_1(\bar{x}, x) + \frac{1}{\lambda} \langle \bar{x} - x, \bar{y} - \bar{x} \rangle - \langle \bar{x} - x, \Upsilon_1 \bar{y} \rangle \ge 0 \end{cases}$$

for all $x \in C$, and $\bar{u} = A\bar{x} \in H_2$, $\bar{v} \in H_2$ such that

$$\begin{cases} g_2(\bar{v}, u) + \frac{1}{\rho} \langle \bar{v} - u, \bar{u} - \bar{v} \rangle - \langle \bar{v} - u, B' \bar{u} \rangle \ge 0, \\ g_1(\bar{u}, u) + \frac{1}{\sigma} \langle \bar{u} - u, \bar{v} - \bar{u} \rangle - \langle \bar{u} - u, B \bar{v} \rangle \ge 0 \end{cases}$$

for all $u \in Q$.

- (iii) split multiple equilibrium problem(SMEP): Find $\bar{x} \in H_1$, $\bar{u} = A\bar{x} \in H_2$ such that $\bar{x} \in EP(C, f_1) \cap EP(C, f_2)$, and $\bar{u} \in EP(Q, g_1) \cap EP(Q, g_2)$.
- (iv) split bilevel equilibrium problem: Find $\bar{x} \in C, \bar{u} = A\bar{x}$ such that $\bar{x} \in EP(EP(C, f_1), f_2)$ and $\bar{u} \in EP(EP(Q, f_1), f_2)$.

(v) general system of split variational inequality problem (GSSVIP): Find $\bar{x} \in H_1, \ \bar{y} \in H_1$ such that

$$\begin{cases} \langle r \Upsilon_2 \bar{x} + \bar{y} - \bar{x}, x - \bar{y} \rangle \ge 0, \\ \langle \lambda \Upsilon_1 \bar{y} + \bar{x} - \bar{y}, x - \bar{x} \rangle \ge 0 \end{cases}$$

for all $x \in C$, and $\bar{u} = A\bar{x} \in H_2$, $\bar{v} \in H_2$ such that

$$\begin{cases} \langle \rho B' \bar{u} + \bar{v} - \bar{u}, u - \bar{v} \rangle \ge 0, \\ \langle \sigma B \bar{v} + \bar{u} - \bar{v}, u - \bar{u} \rangle \ge 0 \end{cases}$$

for all $u \in Q$.

In this paper, we apply the convergence theorem of the multiply sets split feasibility problem to study the strong convergence theorems of the above problems. We apply our results to mathematical programming and quadratic programming. Our result improve recent result of Moudafi [9].

2. Preliminaries

Throughout this paper, let \mathbb{N} be the set of positive integers and let \mathbb{R} be the set of real numbers, H_1 be a (real) Hilbert space with inner product $\langle \cdot, \cdot \rangle$ and norm $||\cdot||$, and C be a nonempty closed convex subset of H_1 . We denote the strong convergence of $\{x_n\}$ to $x \in H$ by $x_n \to x$.

Let $T: C \to H_1$ be a mapping, and let $Fix(T) := \{x \in C : Tx = x\}$ denote the set of fixed points of T. A mapping $T: C \to H_1$ is called

- (i) firmly nonexpansive if $||Tx Ty||^2 \le ||x y||^2 ||(I T)x (I T)y||^2$ for every $x, y \in C$.
- (ii) quasi-nonexpansive if $Fix(T) \neq \emptyset$ and $||Tx p|| \leq ||x p||$ for all $x \in C$, $p \in Fix(T)$.
- (iii) strongly monotone if there exists $\bar{\gamma} > 0$ such that $\langle x-y, Tx-Ty \rangle \geq \bar{\gamma} ||x-y||^2$ for all $x, y \in C$.
- (iv) Lipschitzian continuous if there exists L > 0 such that $||Tx Ty|| \le L||x y||$ for all $x, y \in C$.
- (v) α -inverse-strongly monotone if $\langle x-y, Vx-Vy \rangle \geq \alpha \|Tx-Ty\|^2$ for all $x,y\in C$ and $\alpha>0$.
- (vi) demiclosed if $\{x_n\}$ is any sequence in C such that $\lim_{n\to\infty} ||x_n Tx_n|| = 0$ and $x_n \to w \in C$, then Tw = w.

Let B be a mapping of H_1 into 2^{H_1} . The effective domain of B is denoted by D(B), that is, $D(B) = \{x \in H : Bx \neq \emptyset\}$. A multi-valued mapping B is said to be a monotone operator on H_1 if $\langle x - y, u - v \rangle \geq 0$ for all $x, y \in D(B), u \in Bx$, and $v \in By$. A monotone operator B on H_1 is said to be maximal if its graph is not properly contained in the graph of any other monotone operator on H_1 . For a maximal monotone operator B on H_1 and r > 0, we may define a single-valued operator $J_r = (I + rB)^{-1} : H_1 \to D(B)$, which is called the resolvent of B for r, and let $B^{-1}0 = \{x \in H : 0 \in Bx\}$.

A mapping $T: C \to C$ is said to be averaged if $T = (1 - \alpha)I + \alpha S$, where $\alpha \in (0,1)$ and $S: C \to C$ is a nonexpansive mapping. In this case, we also say

that T is α -averaged. A firmly nonexpansive mapping is $\frac{1}{2}$ -averaged. The follows lemmas are needed in this paper.

Lemma 2.1 ([6]). Let C be a nonempty closed convex subset of a real Hilbert space H_1 , and let $T: C \to C$ be a mapping. Then the following satisfied:

- (i) T is nonexpansive if and only if the complement (I-T) is 1/2-ism.
- (ii) If S is v-ism, then for $\gamma > 0$, γS is v/γ -ism.
- (iii) S is averaged if and only if the complement I-S is v-ism for some v>1/2.
- (iv) If S and T are both averaged, then the product (composite) ST is averaged.
- (v) If the mappings $\{T_i\}_{i=1}^n$ are averaged and have a common fixed point, then $\bigcap_{i=1}^n Fix(T_i) = Fix(T_1 \cdots T_n).$

For solving the equilibrium problem, let us assume that the bifunction $g: C \times C \to \mathbb{R}$ satisfies the following conditions:

- (A1) g(x,x) = 0 for each $x \in C$;
- (A2) g is monotone, i.e., $g(x,y) + g(y,x) \le 0$ for any $x,y \in C$;
- (A3) for each $x, y, z \in C$, $\limsup_{t \to 0} g(tz + (1-t)x, y) \le g(x, y)$;
- (A4) for each $x \in C$, the scalar function $y \to g(x,y)$ is convex and lower semicontinuous.

Theorem 2.2 ([1]). Let C be a nonempty closed convex subset of a real Hilbert space H_1 . Let $g: C \times C \to \mathbb{R}$ be a bifunction which satisfies conditions (A1)-(A4). Then for each r > 0 and each $x \in H$, there exists $z \in C$ such that

$$g(z,y) + \frac{1}{r}\langle y - z, z - x \rangle \ge 0$$

for all $y \in C$.

Theorem 2.3 ([7]). Let C be a nonempty closed convex subset of a real Hilbert space H_1 and let $g: C \times C \to \mathbb{R}$ be a function satisfying conditions (A1)-(A4). For r > 0, define $T_r^g: H_1 \to C$ by

$$T_r^g x = \left\{ z \in C : g(z, y) + \frac{1}{r} \left\langle y - z, z - x \right\rangle \ge 0, \ \forall \ y \in C \right\}$$

for all $x \in H_1$. Then the following hold:

- (i) T_r^g is single-valued;
- (ii) T_r^g is firmly nonexpansive, that is, $||T_r^g x T_r^g y||^2 \le \langle x y, T_r^g x T_r^g y \rangle$ for all $x, y \in H_1$;
- (iii) $\{x \in H_1: T_r^g x = x\} = \{x \in C: g(x,y) \ge 0, \forall y \in C\};$
- (iv) $\{x \in C : g(x,y) \ge 0, \forall y \in C\}$ is a closed and convex subset of C.

We call such T_r^g the resolvent of g for r > 0.

Lemma 2.4 ([12]). Let C be a nonempty closed convex subset of a Hilbert space H_1 and let $g: C \times C \to \mathbb{R}$ be a bifunction satisfying the conditions (A1)-(A4). Define A_g as follows:

(2.1)
$$A_g x = \begin{cases} \{z \in H : g(x, y) \ge \langle y - x, z \rangle, \forall y \in C\}, \forall x \in C \\ \emptyset, \forall x \notin C. \end{cases}$$

Then, $EP(g) = A_g^{-1}0$ and A_g is a maximal monotone operator with the domain of $A_q \subset C$. Furthermore, for any $x \in H_1$ and r > 0, the resolvent T_r^g of g coincides with the resolvent of A_q , i.e., $T_r^g x = (I + rA_q)^{-1} x$.

3. Convergence theorems of Hierarchical Problems

For each i = 1, 2, 3, let H_i be a real Hilbert space, G_i be a maximal monotone mapping on H_1 such that the domain of G_i is included in C. Let $J_{\lambda}^{G_i} = (I + \lambda G_i)^{-1}$ for each $\lambda > 0$. Let $\{\theta_n\} \subset H_1$ be a sequence. Let V be a $\bar{\gamma}$ - strongly monotone and L- Lipschitzian continuous operator with $\bar{\gamma} > 0$ and L > 0. Let $T: C \to H_1$ be a quasi-nonexpansive mapping with demiclosed. Let C and Q be nonempty closed convex subsets of real Hilbert spaces H_1 and H_2 , respectively. Let $F_1: H_2 \to H_2$ and $F_2: H_3 \to H_3$ be firmly nonexpansive mappings. Let $A_1: H_1 \to H_2$ and $A_2: H_1 \to H_3$ be bounded linear operators. Let A_1^* be the adjoint of A_1 and A_2^* be the adjoint of A_2 . Let $I: H_1 \to H_1$ be a identity mapping, and let $I_i: H_{i+1} \to \overline{H}_{i+1}$ be a identity mapping for i = 1, 2. Throughout this paper, we use these notations and assumptions unless specify otherwise. In the following, we say that conditions (D) hold if

- (i) $0 < \liminf_{n \to \infty} \alpha_n \le \limsup_{n \to \infty} \alpha_n < 1;$ (ii) $\lim_{n \to \infty} \beta_n = 0$, and $\sum_{n=1}^{\infty} \beta_n = \infty;$
- (iii) $0 < a \le \lambda_n \le b < \frac{2}{\|A_1\|^2 + 2}$, and $0 < a \le r_n \le b < \frac{2}{\|A_2\|^2 + 2}$;
- (iv) $\lim_{n\to\infty} \theta_n = \theta$ for some $\theta \in H$.

Now, we recall the following multiple sets split feasibility problem (MSSFP - firmily):

Find $\bar{x} \in H_1$ such that $A_1\bar{x} \in Fix(F_1)$ and $A_2\bar{x} \in Fix(F_2)$.

Let Ω is a solution of (MSSFP – firmily).

With the same proof as Theorem 3.3 in [14], we have the following theorem which is slightly different from Theorem 3.3 in [14] is an important tool in this paper.

Theorem 3.1 ([14]). Suppose that $\Delta =: Fix(T) \cap \Omega \cap Fix(J_{\lambda_n}^{G_1}) \cap Fix(J_{r_n}^{G_2}) \neq \emptyset$. A sequence $\{x_n\} \subset H$ is defined as follows: $x_1 \in C$ chosen arbitrarily and

(3.1)
$$\begin{cases} y_n = J_{\lambda_n}^{G_1} (I - \lambda_n A_1^* (I_1 - F_1) A_1) J_{r_n}^{G_2} (I - r_n A_2^* (I_2 - F_2) A_2) x_n, \\ s_n = T y_n, \\ x_{n+1} = \alpha_n x_n + (1 - \alpha_n) (\beta_n \theta_n + (I - \beta_n V) s_n) \end{cases}$$

for each $n \in \mathbb{N}$, $\{\lambda_n\} \subset (0,\infty)$, $\{\alpha_n\} \subset (0,1)$, $\{\beta_n\} \subset (0,1)$, and $\{r_n\} \subset (0,\infty)$. Assume that conditions (D) hold.

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Delta}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical problem: Find $\bar{x} \in \Delta$ such that

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0 \text{ for all } q \in \Delta.$$

Remark 3.2. Theorem 3.3 [14] assumes that F_2 is a firmly nonexpansive on H_2 and $A_2: H_1 \to H_2$ ia a bounded linear operator, but Theorem 3.1 assumes that F_2 is a firmly nonexpansive on H_3 and $A_2: H_1 \to H_3$ is a bounded linear operator.

Now, we recall the following split fixed point problem (SFP-nonexpansive):

Find
$$\bar{x} \in H_1$$
 such that $\bar{x} \in Fix(\Psi)$ and $A_1\bar{x} \in Fix(\Psi_1)$.

where Ψ_1 is a nonexpansive mapping of H_2 into H_2 and Ψ is a nonexpansive mapping of H_1 into H_1 . Let Ω_1 be a solution set of (SFP – nonexpansive).

Theorem 3.3. Let Ψ_1 be a nonexpansive mapping of H_2 into H_2 , let Ψ be a nonexpansive mapping of H_1 into H_1 . Suppose that

$$\Delta_1 =: Fix(T) \bigcap \Omega_1 \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

A sequence $\{x_n\} \subset H$ is defined as follows: $x_1 \in C$ chosen arbitrarily, and

(3.2)
$$\begin{cases} y_n = J_{\lambda_n}^{G_1} (I - \lambda_n A_1^* (I_1 - \Psi_1) A_1) J_{r_n}^{G_2} (I - r_n (I - \Psi)) x_n, \\ s_n = T y_n, \\ x_{n+1} = \alpha_n x_n + (1 - \alpha_n) (\beta_n \theta_n + (1 - \beta_n V) s_n), \end{cases}$$

for each $n \in \mathbb{N}$, $\{\lambda_n\} \subset (0,\infty)$, $\{\alpha_n\} \subset (0,1)$, $\{\beta_n\} \subset (0,1)$, and $\{r_n\} \subset (0,\infty)$. Assume that conditions (D) hold.

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Delta_1}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical problem: Find $\bar{x} \in \Delta_1$ such that

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0$$
, for all $q \in \Delta_1$.

Proof. Put $H_3=H_1$, $A_2=I$, $F_1=\frac{I_1+\Psi_1}{2}$ and $F_2=\frac{I+\Psi}{2}$ in Theorem 3.1. Since Ψ_1 , Ψ are nonexpansive mappings, it easy see that $F_1=\frac{I_1+\Psi_1}{2}:H_2\to H_2$ is a firmly nonexpansive mapping and $F_2 = \frac{I+\Psi}{2}: H_1 \to H_1$ is a firmly nonexpansive mapping. This implies that $I_1 - F_1 = \frac{I_1 - \Psi_1}{2}$ and $I - F_2 = \frac{I-\Psi}{2}$. Then algorithm (3.1) in Theorem 3.1 follows immediately from algorithm (3.2) in Theorem 3.3. Since $F_1 = \frac{I_1 + \Psi_1}{2}$ and $F_2 = \frac{I+\Psi}{2}$, it easy see that $Fix(F_1) = Fix(\Psi_1)$ and $Fix(F_2) = Fix(\Psi)$. This implies that $\Omega = \Omega_1$. Since

$$\Delta_1 =: Fix(T) \bigcap \Omega_1 \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset$$

and $\Omega = \Omega_1$, it follows that

$$\Delta =: Fix(T) \bigcap \Omega \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

It follow from Theorem 3.1 that $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Delta}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also a unique solution of the following hierarchical variational inequality:

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \ge 0$$
, for all $q \in \Delta$.

Since $\Omega = \Omega_1$, we have $\Delta = \Delta_1$ and the proof is completed.

4. Applications to general system of split monotonic variational INCLUSION PROBLEMS

In this following theorem, an iteration is used to find solution to the problem (**GSSMVIP**). Let $GSSMVI(\Phi_1, \Phi_2, G, G')$ be the solution set of the problem (GSSMVIP).

Theorem 4.1. Suppose that

$$\Pi_1 =: Fix(T) \bigcap GSSMVI(\Phi_1, \Phi_2, G, G') \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

A sequence $\{x_n\} \subset H$ is defined as follows: $x_1 \in C$ chosen arbitrarily and

$$\begin{cases} y_n = J_{\lambda_n}^{G_1} (I - \lambda_n A_1^* (I_1 - \Psi_1) A_1) J_{r_n}^{G_2} (I - r_n (I - \Psi)) x_n, \\ s_n = T y_n, \\ x_{n+1} = \alpha_n x_n + (1 - \alpha_n) (\beta_n \theta_n + (1 - \beta_n V) s_n), \end{cases}$$

where $\Psi_1 = J_{\sigma}^G(I_1 - \sigma B)J_{\rho}^{G'}(I_1 - \rho B')$, $\Psi = J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1)J_r^{\Phi_2}(I - r\Upsilon_2)$ for each $n \in \mathbb{N}$, $\{\lambda_n\} \subset (0, \infty)$, $\{\alpha_n\} \subset (0, 1)$, $\{\beta_n\} \subset (0, 1)$, and $\{r_n\} \subset (0, \infty)$. Assume that

- (i) conditions (D) hold;
- (ii) $0 < \lambda < 2\varepsilon_1$, $0 < r < 2\varepsilon_2$, $0 < \sigma < 2\delta$, and $0 < \rho < 2\delta'$.

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_1}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical problem: Find $\bar{x} \in \Pi_1$ such that

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0 \text{ for all } q \in \Pi_1.$$

Proof. Since Υ_i is ε_i —ism, $0 < \lambda < 2\varepsilon_1$, $0 < r < 2\varepsilon_2$ for each i = 1, 2, it follows from lemma 2.1(ii),(iii), we know that

(4.1)
$$(I - \lambda \Upsilon_1)$$
 and $(I - r\Upsilon_2)$ are averaged.

On the other hand, since $J_{\lambda}^{\Phi_1}$ and $J_r^{\Phi_2}$ are firmly nonexpansive mappings,

(4.2)
$$J_{\lambda}^{\Phi_1}$$
 and $J_r^{\Phi_2}$ are $\frac{1}{2}$ averaged.

By Lemma 2.1(iv), we see that

(4.3)
$$J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1) J_r^{\Phi_2}(I - r \Upsilon_2) \text{ is averaged.}$$

This implies that,

(4.4) $\Psi = J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1)J_r^{\Phi_2}(I - r\Upsilon_2)$ is a nonexpansive mapping of H_1 into H_1 .

Following the same argument as (4.1), (4.2), (4.3) and (4.4), we know that

$$\Psi_1 = J_{\sigma}^G(I_1 - \sigma B)J_{\rho}^{G'}(I_1 - \rho B')$$
 is a nonexpansive mapping of H_2 into H_2 .

Since $\Psi = J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1)J_r^{\Phi_2}(I - r\Upsilon_2)$ and $\Psi_1 = J_{\sigma}^G(I_1 - \sigma B)J_{\rho}^{G'}(I_1 - \rho B')$, it is easy to see that $Fix(\Psi) = Fix(J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1)J_r^{\Phi_2}(I - r\Upsilon_2))$ and $Fix(\Psi_1) = Fix(J_{\sigma}^G(I_1 - \sigma B)J_{\rho}^{G'}(I_1 - \rho B'))$. This implies that $GSSMVI(\Phi_1, \Phi_2, G, G') = \Omega_1$.

Since $\Pi_1 =: Fix(T) \cap GSSMVI(\Phi_1, \Phi_2, G, G') \cap Fix(J_{\lambda_n}^{G_1}) \cap Fix(J_{r_n}^{G_2}) \neq \emptyset$, it follows that

$$\Delta_1 = Fix(T) \bigcap \Omega_1 \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

It follow from Theorem 3.3 that $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Delta_1}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical problem: Find $\bar{x} \in \Delta_1$ such that $\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0$ for all $q \in \Delta_1$. Since $GSSMVI(\Phi_1, \Phi_2, G, G') = \Omega_1$, we have $\Pi_1 = \Delta_1$ and the proof is completed.

In the following theorem, an iteration is used to find solution to the problem (**GSSEP**). Let $GSSEP(f_1, f_2, \Upsilon_1, \Upsilon_2, g_1, g_2, B, B')$ be the solution set to the problem (**GSSEP**).

Theorem 4.2. For each i=1,2, let A_{f_i}, A_{g_i} be defined as (L4.1) in Lemma 2.4. Suppose that $\Pi_2 =: Fix(T) \cap GSSEP(f_1, f_2, \Upsilon_1, \Upsilon_2, g_1, g_2, B, B') \cap Fix(J_{\lambda_n}^{G_1}) \cap Fix(J_{r_n}^{G_2}) \neq \emptyset$. A sequence $\{x_n\} \subset H$ is defined as follows: $x_1 \in C$ chosen arbitrarily and

$$\begin{cases} y_n = J_{\lambda_n}^{G_1} (I - \lambda_n A_1^* (I_1 - \Psi_1) A_1) J_{r_n}^{G_2} (I - r_n (I - \Psi)) x_n, \\ s_n = T y_n, \\ x_{n+1} = \alpha_n x_n + (1 - \alpha_n) (\beta_n \theta_n + (1 - \beta_n V) s_n), \end{cases}$$

where $\Psi_1 = J_{\sigma}^{A_{g_1}}(I_1 - \sigma B)J_{\rho}^{A_{g_2}}(I_1 - \rho B'), \ \Psi = J_{\lambda}^{A_{f_1}}(I - \lambda \Upsilon_1)J_{r}^{A_{f_2}}(I - r\Upsilon_2) \ for \ each \ n \in \mathbb{N}, \ \{\lambda_n\} \subset (0, \infty), \ \{\alpha_n\} \subset (0, 1), \ \{\beta_n\} \subset (0, 1), \ and \ \{r_n\} \subset (0, \infty). \ Assume \ that$

- (i) conditions (D) hold;
- (ii) $0 < \lambda < 2\varepsilon_1$, $0 < r < 2\varepsilon_2$, $0 < \sigma < 2\delta$, and $0 < \rho < 2\delta'$.

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_2}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical problem: Find $\bar{x} \in \Pi_2$ such that

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0 \text{ for all } q \in \Pi_2.$$

Proof. For each i=1,2, by Lemma 2.4, we know that $EP(f_i)=A_{f_i}^{-1}0$, $EP(g_i)=A_{g_i}^{-1}0$, A_{f_i} and A_{g_i} are maximal monotone operators with the domain of $A_{f_i} \subset C$ and the domain of $A_{g_i} \subset Q$.

Put $G = A_{g_1}$, $G' = A_{g_2}$, $\Phi_1 = A_{f_1}$ and $\Phi_2 = A_{f_2}$ in Theorem 4.2. Since $\Pi_2 \neq \emptyset$, there exist $\bar{x}_1 \in H_1$, $\bar{y}_1 \in H_1$ such that

$$\begin{cases}
f_2(\bar{y}_1, x) + \frac{1}{r} \langle \bar{y}_1 - x, \bar{x}_1 - \bar{y}_1 \rangle - \langle \bar{y}_1 - x, \Upsilon_2 \bar{x}_1 \rangle \ge 0, \\
f_1(\bar{x}_1, x) + \frac{1}{\lambda} \langle \bar{x}_1 - x, \bar{y}_1 - \bar{x}_1 \rangle - \langle \bar{x}_1 - x, \Upsilon_1 \bar{y}_1 \rangle \ge 0.
\end{cases}$$

for all $x \in C$, and $\bar{u}_1 = A\bar{x}_1 \in H_2$, $\bar{v}_1 \in H_2$ such that

$$\begin{cases} g_{2}(\bar{v}_{1}, u) + \frac{1}{\rho} \langle \bar{v}_{1} - u, \bar{u}_{1} - \bar{v}_{1} \rangle - \langle \bar{v}_{1} - u, B' \bar{u}_{1} \rangle \geq 0, \\ g_{1}(\bar{u}_{1}, u) + \frac{1}{\sigma} \langle \bar{u}_{1} - u, \bar{v}_{1} - \bar{u}_{1} \rangle - \langle \bar{u}_{1} - u, B\bar{v}_{1} \rangle \geq 0 \end{cases}$$

for all $u \in Q$. Hence, there exist $\bar{x}_1 \in H_1$, $\bar{y}_1 \in H_1$ such that

$$\bar{x}_1 = J_{\lambda}^{A_{f_1}} (I - \lambda \Upsilon_1) \bar{y}_1, \bar{y}_1 = J_r^{A_{f_2}} (I - r \Upsilon_2) \bar{x}_1,$$

and $\bar{u}_1 = A\bar{x}_1 \in H_2$, $\bar{v}_1 \in H_2$ such that

$$\bar{u}_1 = J_{\sigma}^{A_{g_1}}(I_1 - \sigma B)\bar{v}_1, \bar{v}_1 = J_{\rho}^{A_{g_2}}(I_1 - \rho B')\bar{u}_1.$$

That is, there exist $\bar{x}_1 \in H_1$ such that

$$\bar{x}_1 \in Fix(J_{\lambda}^{A_{f_1}}(I - \lambda \Upsilon_1)J_r^{A_{f_2}}(I - r\Upsilon_2)),$$

and $\bar{u}_1 = A\bar{x}_1 \in H_2$ such that

$$\bar{u}_1 \in Fix(J_{\sigma}^{A_{g_1}}(I_1 - \sigma B)J_{\rho}^{A_{g_2}}(I_1 - \rho B')).$$

This implies that

$$GSSEP(f_1, f_2, \Upsilon_1, \Upsilon_2, g_1, g_2, B, B') = GSSMVI(\Phi_1, \Phi_2, G, G')$$

and

$$\Pi_1 =: Fix(T) \bigcap GSSMVI(\Phi_1, \Phi_2, G, G') \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

It follow from Theorem 4.1 that $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_1}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical variational inequality: $\langle V\bar{x}-\theta,q-\bar{x}\rangle\geq 0$ for all $q\in\Pi_1$.

Since $GSSEP(f_1, f_2, \Upsilon_1, \Upsilon_2, g_1, g_2, B, B') = GSSMVI(\Phi_1, \Phi_2, G, G')$, it follows that $\Pi_1 = \Pi_2$ and the proof is completed.

In the following theorem, an iteration is used to find solution to the problem (SMEP). Let $SMEP(f_1, f_2, g_1, g_2)$ be the solution set of the problem (SMEP).

Theorem 4.3. For each i = 1, 2, let A_{f_i} , A_{g_i} be defined as (L4.1) in Lemma 2.4. Suppose that

$$\Pi_3 =: Fix(T) \bigcap SMEP(f_1, f_2, g_1, g_2) \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

a sequence $\{x_n\} \subset H$ is defined as follows: $x_1 \in C$ chosen arbitrarily, and

$$\begin{cases} y_n = J_{\lambda_n}^{G_1} (I - \lambda_n A_1^* (I_1 - \Psi_1) A_1) J_{r_n}^{G_2} (I - r_n (I - \Psi)) x_n, \\ s_n = T y_n, \\ x_{n+1} = \alpha_n x_n + (1 - \alpha_n) (\beta_n \theta_n + (1 - \beta_n V) s_n), \end{cases}$$

where $\Psi_1 = J_{\sigma}^{A_{g_1}} J_{\rho}^{A_{g_2}}$, $\Psi = J_{\lambda}^{A_{f_1}} J_{r}^{A_{f_2}}$ for each $n \in \mathbb{N}$, $\{\lambda_n\} \subset (0, \infty)$, $\{\alpha_n\} \subset (0, 1)$, $\{\beta_n\} \subset (0, 1)$, and $\{r_n\} \subset (0, \infty)$. Assume that conditions (D) hold. Then $\lim_{n \to \infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_3}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique

solution to the following hierarchical problem: Find $\bar{x} \in \Pi_3$ such that

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0 \text{ for all } q \in \Pi_3.$$

Proof. By assumption, $\Pi_3 \neq \emptyset$. This implies hat

$$\Pi_2 =: Fix(T) \bigcap GSSEP(f_1, f_2, 0, 0, g_1, g_2, 0, 0) \bigcap Fix(J_{\lambda_n}^{G_1}) \bigcap Fix(J_{r_n}^{G_2}) \neq \emptyset.$$

It follow from Theorem 4.2 that $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_2}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical variational inequality: $\langle V\bar{x}-\theta,q-\bar{x}\rangle\geq 0$ for all $q\in\Pi_2$.

On the other hand, by assumption, there exists $w \in \Pi_3$ and $w \in$ $SMEP(f_1, f_2, g_1, g_2)$. This implies that

$$(4.5) \quad w \in Fix(J_{\lambda}^{A_{f_1}}) \bigcap Fix(J_r^{A_{f_2}}) \neq \emptyset \text{ and } A_1w \in Fix(J_{\sigma}^{A_{g_1}}) \bigcap Fix(J_{\rho}^{A_{g_2}}) \neq \emptyset.$$

Since $J_{\lambda}^{A_{f_1}}$ and $J_{r}^{A_{f_2}}$ are $\frac{1}{2}$ -averaged, by (4.5) and Lemma 2.1(v), we have that $Fix(J_{\lambda}^{A_{f_1}}J_{r}^{A_{f_2}}) = Fix(J_{\lambda}^{A_{f_1}}) \cap Fix(J_{r}^{A_{f_2}})$ and $Fix(J_{\sigma}^{A_{g_1}}J_{\rho}^{A_{g_2}}) = Fix(J_{\sigma}^{A_{g_1}}) \cap Fix(J_{\rho}^{A_{g_2}})$. That is, $SMEP(f_1, f_2, g_1, g_2) = SSEP(f_1, f_2, g_1, g_2)$ and therefore, $\Pi_3 = \Pi_2$. The proof is completed.

By Theorem 4.3, we study a strong convergence convergence to the solution of split bilevel equilibrium problem.

Theorem 4.4. Under the assumptions of Theorem 4.3, then there exists $\bar{x} \in C$, $\bar{u} = A\bar{x}$ such that $\bar{x} \in EP(EP(C, f_1), f_2)$ and $\bar{u} \in EP(EP(Q, g_1), g_2)$.

Proof. By Theorem 4.3, there exists $\bar{x} \in C$, $\bar{u} = A\bar{x} \in H_2$ such that $\bar{x} \in EP(C, f_1) \cap EP(C, f_2)$, and $\bar{u} \in EP(Q, g_1) \cap EP(Q, g_2)$. Therefore,

$$\bar{x} \in EP(C, f_1) \subset C$$
 and $f_2(\bar{x}, y) \geq 0$ for all $y \in C$.

This shows that

$$\bar{x} \in EP(C, f_1) \subset C$$
 and $f_2(\bar{x}, y) \geq 0$ for all $y \in EP(C, f_1)$.

Hence, $\bar{x} \in EP(EP(C, f_1), f_2)$. Similarly, we can show that $\bar{u} \in EP(EP(Q, g_1), g_2)$ and the proof is completed.

Remark 4.5. Mondafi [9] gave an iteration to find the solution to the bilevel equilibrium problem, he proved a weak convergence theorem of this problem, while Theorem 4.4 is a strong convergence theorem for split bilevel equilibrium problem.

In the following theorem, an iteration is used to find solution to the problem (GSSVIP).

Let $GSSVI(\Upsilon_1, \Upsilon_2, B, B')$ be the solution set of the problem (**GSSVIP**).

Theorem 4.6. Suppose that

$$\Pi_{5} =: Fix(T) \bigcap GSSVI(\Upsilon_{1}, \Upsilon_{2}, B, B') \bigcap Fix(J_{\lambda_{n}}^{G_{1}}) \bigcap Fix(J_{r_{n}}^{G_{2}}) \neq \emptyset.$$

A sequence $\{x_n\} \subset H$ is defined as follows: $x_1 \in C$ chosen arbitrarily, and

$$\begin{cases} y_n = J_{\lambda_n}^{G_1}(I - \lambda_n A_1^*(I_1 - \Psi_1)A_1)J_{r_n}^{G_2}(I - r_n(I - \Psi))x_n, \\ s_n = Ty_n, \\ x_{n+1} = \alpha_n x_n + (1 - \alpha_n)(\beta_n \theta_n + (1 - \beta_n V)s_n), \end{cases}$$

where $\Psi_1 = P_Q(I_1 - \sigma B)P_Q(I_1 - \rho B')$, $\Psi = P_C(I - \lambda \Upsilon_1)P_C(I - r\Upsilon_2)$ for each $n \in \mathbb{N}$, $\{\lambda_n\} \subset (0, \infty)$, $\{\alpha_n\} \subset (0, 1)$, $\{\beta_n\} \subset (0, 1)$, and $\{r_n\} \subset (0, \infty)$. Assume that

- (i) conditions (D) hold;
- (ii) $0 < \lambda < 2\varepsilon_1$, $0 < r < 2\varepsilon_2$, $0 < \sigma < 2\delta$, and $0 < \rho < 2\delta'$;

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_5}(\bar{x} - V\bar{x} + \theta)$. This point \bar{x} is also the unique solution to the following hierarchical problem: Find $\bar{x} \in \Pi_5$ such that

$$\langle V\bar{x} - \theta, q - \bar{x} \rangle \geq 0$$
 for all $q \in \Pi_5$.

Proof. For i=1,2, let $f_i:C\times C\to\mathbb{R}$ be a bifunction defined by $f_i(x,y)=0, \forall x,y\in C$, then f_i satisfies the conditions (A1)-(A4). Let $g_i:Q\times Q\to\mathbb{R}$ be a bifunction defined by $g_i(x,y)=0, \forall x,y\in Q$, then g_i satisfies the conditions (A1)-(A4). It easy see that $J_{\sigma}^{Ag_i}=P_Q$ and $J_{\sigma}^{Af_i}=P_C$ for i=1,2. Then Theorem 4.6 follows immediately from Theorem 4.2.

By Theorem 4.1, we obtain that mathematical programming with fixed point, zero points and the general system of split monotonic variational inclusion problem (**GSSMVIP**) constraints.

Theorem 4.7. In Theorem 4.1, let $h: C \to \mathbb{R}$ be a convex Gâteaux differential function with Gâteaux derivative V. Let

$$\Pi_{1} =: Fix(T) \bigcap GSSMVI(\Phi_{1}, \Phi_{2}, G, G^{'}) \bigcap Fix(J_{\lambda_{n}}^{G_{1}}) \bigcap Fix(J_{r_{n}}^{G_{2}}) \neq \emptyset.$$

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_1}(\bar{x} - V\bar{x})$. This point \bar{x} is also the unique solution to the mathematical programming with fixed point, zero points and multiple sets split feasibility constraints:

$$\min_{q \in \Pi_1} h(q).$$

Proof. Apply Theorem 4.1 and argue as in the proof of Theorem 4.1 in [14], we can prove Theorem 4.7. \Box

Corollary 4.8. In Theorem 4.1, replace $x_{n+1} = \alpha_n x_n + (1-\alpha_n)(\beta_n \theta_n + (I-\beta_n V)s_n)$ in algorithm (4.1) by $x_{n+1} = \alpha_n x_n + (1-\alpha_n)(\beta_n \theta_n + (1-\beta_n)s_n)$. Let

$$\Pi=:Fix(T)\bigcap GSSMVI(\Phi_{1},\Phi_{2},G,G^{'})\bigcap Fix(J_{\lambda_{n}}^{G_{1}})\bigcap Fix(J_{r_{n}}^{G_{2}})\neq\emptyset.$$

Then $\lim_{n\to\infty} x_n = \bar{x}$, where $\bar{x} = P_{\Pi_1}(0)$. This point \bar{x} is also the unique solution to the mathematical programming with fixed point, zero points and multiple sets split feasibility constraints: $\min_{q\in\Pi_1} ||q||$.

Proof. Let $h(x) = \frac{1}{2}||x||^2$, and let V be the Gâteaux derivative of h. It is easy to see V(x) = x for each $x \in H$. Then Corollary 4.8 follows immediately from Theorem 4.7.

We can apply Theorem 4.7 to study the mathematical programming of quadratic function with fixed point, zero points and the general system of split monotonic variational inclusion problem (**GSSMVIP**) constraints.

Theorem 4.9. In Theorem 4.1, let $V_1: C \to C$ be a strongly positive self adjoint bounded linear operator and $a \in H$. Let

$$\Pi_{1} =: Fix(T) \bigcap GSSMVI(\Phi_{1}, \Phi_{2}, G, G^{'}) \bigcap Fix(J_{\lambda_{n}}^{G_{1}}) \bigcap Fix(J_{r_{n}}^{G_{2}}) \neq \emptyset.$$

Let $\{x_n\} \subset H$ be defined by

(4.6)
$$\begin{cases} x_{1} \in C \text{ chosen arbitrarily,} \\ y_{n} = J_{\lambda_{n}}^{G_{1}}(I - \lambda_{n}A_{1}^{*}(I_{1} - \Psi_{1})A_{1})J_{r_{n}}^{G_{2}}(I - r_{n}(I - \Psi))x_{n}, \\ s_{n} = Ty_{n}, \\ x_{n+1} = \alpha_{n}x_{n} + (1 - \alpha_{n})(\beta_{n}\theta_{n} + (s_{n} - \beta_{n}(V_{1}(s_{n}) - a))), \end{cases}$$

where $\Psi_1 = J_{\sigma}^G(I_1 - \sigma B)J_{\rho}^{G'}(I_1 - \rho B')$, $\Psi = J_{\lambda}^{\Phi_1}(I - \lambda \Upsilon_1)J_r^{\Phi_2}(I - r\Upsilon_2)$ for each $n \in \mathbb{N}$, $\{\lambda_n\} \subset (0,\infty)$, $\{\alpha_n\} \subset (0,1)$, $\{\beta_n\} \subset (0,1)$, and $\{r_n\} \subset (0,\infty)$. Assume that

- (i) conditions (D) hold;
- (ii) $0 < \lambda < 2\varepsilon_1$, $0 < r < 2\varepsilon_2$, $0 < \sigma < 2\delta$, and $0 < \rho < 2\delta'$;

Then $\lim_{n\to\infty} x_n = \bar{x}$, This point \bar{x} is also the unique solution to the mathematical programming of quadratic function with fixed point, zero points and multiple sets split feasibility constraints:

$$\min_{q \in \Pi} \frac{1}{2} \langle V_1 q, q \rangle - \langle a, q \rangle.$$

Proof. Apply Theorem 4.7 and argue as in the proof of Theorem 4.2 in [14], we can prove Theorem 4.9. \Box

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