

A NEW ACCURACY CRITERION FOR THE CONTRACTION PROXIMAL POINT ALGORITHM WITH TWO MONOTONE OPERATORS

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This paper is dedicated to Professor Sompong Dhompongsa on the occasion of his 65th Birthday

ABSTRACT. An iterative algorithm is proposed to find a common zero of two maximal monotone operators A and B in a Hilbert space. This algorithm is a two-step procedure which alternates the operators A and B . The features of this algorithm are its combination of regularization and contraction for the proximal point algorithm, and its strong convergence under different accuracy criteria on the errors.

1. INTRODUCTION

von Neumann (1933) initiated the study of finding a point in the intersection of two closed subspaces of a Hilbert space H by the method of alternating projections. More precisely, let K_1 and K_2 be closed subspaces of H . Then von Neumann proved that, for each $x \in H$, the sequence (x_n) defined by the alternating projections

$$(1.1) \quad x_0 := x, \quad x_{2k-1} := P_{K_1}x_{2k-2}, \quad x_{2k} := P_{K_2}x_{2k-1}, \quad k = 1, 2, \dots$$

converges in norm to $P_{K_1 \cap K_2}x$. [Here P_K denotes the orthogonal projection from H onto a closed subspace K of H .] A proof to this classic result of von Neumann can be found in [2].

Bregman [9] (1965) extended von Neumann's result to the case where K_1 and K_2 are two intersecting closed convex subsets by proving that the sequence (x_n) generated by the same method (1.1) of alternating projections converges weakly to a point of the intersection $K_1 \cap K_2$, namely, a point x^* that solves the convex feasibility problem

$$(1.2) \quad x^* \in K_1 \cap K_2.$$

[Note that in the case of Bregman's method, P_{K_i} denotes the nearest point projection from H onto the closed convex subset K_i ($i = 1, 2$).]

It had been an outstanding question whether or not the weak convergence of Bregman's alternating projection method above-mentioned can be in norm in the infinite-dimensional case. This question was eventually solved in the negative in 2004 by Hundal's counterexample [13]. This example is also useful in constructing other counterexamples (see [16, 23]).

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It is therefore an interesting topic of designing iterative methods that generate sequences converging in the norm topology to a point in the intersection $K_1 \cap K_2$. The study of this topic has connections to the work of [15, 17, 19, 22].

Another interesting extension of the convex feasibility problem (1.3) is the problem of finding a common zero of two maximal monotone operators, that is, the problem

$$(1.3) \quad x^* \in A^{-1}(0) \cap B^{-1}(0) \quad \text{or} \quad 0 \in Ax^* \cap Bx^*,$$

where A and B are two maximal monotone operators in H .

The most well-known method for finding a zero of a maximal monotone operator A is Rochafellar’s proximal point algorithm (PPA) [18] which has weak convergence, but no strong convergence [11], in general. Strongly convergent modifications of PPA can be found in [15, 17, 19, 22]. Note that the PPA essentially iterates the resolvent of the maximal monotone operator A .

Recently, in order to solve the problem (1.3) by strongly convergent resolvent methods, Boikanyo and Morosanu proposed several modifications of the PPA in their papers [4, 5, 7]. In particular, they considered in [7] the following alternating resolvent method that generates a sequence (x_n) according to the rule

$$(1.4) \quad x_{2n+1} = J_{\beta_n}^A(\alpha_n u + (1 - \alpha_n)x_{2n} + e_n), \quad n \geq 0,$$

$$(1.5) \quad x_{2n} = J_{\mu_n}^B(\lambda_n u + (1 - \lambda_n)x_{2n-1} + e'_n), \quad n \geq 1,$$

where $u, x_0 \in H$, A and B are maximal monotone operators, (e_n) and (e'_n) are sequences of errors, and $\alpha_n, \lambda_n \in (0, 1)$ and $\beta_n, \mu_n \in (0, \infty)$ are sequences of parameters. Here $J_{\beta}^A := (I + \beta A)^{-1}$ denotes the resolvent of A of index $\beta > 0$. Boikanyo and Morosanu showed that the sequence (x_n) generated by the algorithm (1.4)-(1.5) converges strongly to a solution of (1.3) which is nearest to the point u from the common solution set $A^{-1}(0) \cap B^{-1}(0)$ provided the parameter sequences $(\alpha_n), (\lambda_n), (\beta_n)$ and (μ_n) , and the error sequences (e_n) and (e'_n) satisfy certain appropriate conditions. The alternating resolvent method (1.4)-(1.5) extends the method given in [1] and also uses regularization of proximal point algorithm. In [21], Wang and Cui investigated the the contraction proximal point algorithm (CPPA) which generates a sequence (x_n) by the recursion process (for a single maximal monotone operator A):

$$(1.6) \quad x_{n+1} = \alpha_n u + \delta_n x_n + \gamma_n J_{\beta_n}^A x_n + e_n, \quad n = 0, 1, \dots,$$

where $\alpha_n, \delta_n, \gamma_n \in (0, 1)$ with $\alpha_n + \delta_n + \gamma_n = 1$. They proved that the sequence (x_n) thus generated converges strongly to a zero of A (if any). Boikanyo and Morosanu [6] extended Wang and Cui’s algorithm to the case of two maximal monotone operators. More precisely, they introduced the following algorithm

$$(1.7) \quad x_{2n+1} = \alpha_n u + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A x_{2n} + e_n, \quad n = 0, 1, \dots,$$

$$(1.8) \quad x_{2n} = \lambda_n u + \rho_n x_{2n-1} + \sigma_n J_{\mu_n}^B x_{2n-1} + e'_n, \quad n = 1, 2, \dots,$$

where $\alpha_n, \delta_n, \gamma_n \in (0, 1)$ are such that $\alpha_n + \delta_n + \gamma_n = 1$ and $\lambda_n, \rho_n, \sigma_n \in (0, 1)$ such that $\lambda_n + \rho_n + \sigma_n = 1$. Note that this algorithm unifies the results in [21, 24, 3].

Recall in [18], to solve the inclusion problem

$$(1.9) \quad 0 \in Ax$$

where A is a maximal monotone operator in H such that (1.9) is solvable, Rockafellar proposed the proximal point algorithm (PPA) that generates, with an initial guess $x_0 \in H$, the sequence (x_n) via the resolvent iteration procedure

$$(1.10) \quad x_{n+1} = J_{\beta_n}^A(x_n + e_n),$$

where $J_{\beta_n}^A$ stands for the resolvent of A of index β_n and (e_n) is the error sequence. In general, the following accuracy criterion on the error sequence (e_n) applies:

$$(I) \quad \|e_n\| \leq \varepsilon_n \quad \text{with} \quad \sum_{n=0}^{\infty} \varepsilon_n < \infty$$

in order to ensure the convergence of PPA. In [18], Rockafellar also presented another accuracy criterion on the error sequence,

$$\|e_n\| \leq \eta_n \|\tilde{x}_n - x_n\| \quad \text{with} \quad \sum_{n=0}^{\infty} \eta_n < \infty,$$

where $\tilde{x}_n = J_{\beta_n}^A(x_n + e_n)$.

This criterion is improved by Han and He [12] as follows

$$(II) \quad \|e_n\| \leq \eta_n \|\tilde{x}_n - x_n\| \quad \text{with} \quad \sum_{n=0}^{\infty} \eta_n^2 < \infty.$$

Under the criterion (I), Boikanyo and Morosanu proposed some iterative algorithms to ensure the strong convergence for the method of alternating resolvents [4, 6].

Let us turn our attention to the criterion (II). In the present paper, under the criterion (II), we will investigate the iterative algorithm as below

$$(1.11) \quad x_{2n+1} = \alpha_n u + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n), \quad n = 0, 1, \dots,$$

$$(1.12) \quad x_{2n} = \lambda_n u + \rho_n x_{2n-1} + \sigma_n J_{\mu_n}^B(x_{2n-1} + e'_n), \quad n = 1, 2, \dots,$$

where $u, x_0 \in H$, $\alpha_n, \delta_n, \gamma_n \in (0, 1)$ are such that $\alpha_n + \delta_n + \gamma_n = 1$, $\lambda_n, \rho_n, \sigma_n \in (0, 1)$ such that $\lambda_n + \rho_n + \sigma_n = 1$, and $\beta_n, \mu_n \in (0, \infty)$. This algorithm extends and unifies the algorithms of [8, 20].

2. PRELIMINARIES

Let H be a Hilbert space and let $x \in H$ and (x_n) a sequence in H . In what follows, we always denote by ' $x_n \rightarrow x$ ' and ' $x_n \rightharpoonup x$ ' the strong and respectively, weak convergence to x of the sequence (x_n) . Recall that an operator A with domain $\mathcal{D}(A)$ and range $\mathcal{R}(A)$ in H is said to monotone if

$$\langle u - v, x - y \rangle \geq 0, \quad x, y \in \mathcal{D}(A), \quad u \in Ax, \quad v \in Ay.$$

A monotone operator A is said to maximal monotone if its graph

$$\mathcal{G}(A) = \{(x, y) : x \in \mathcal{D}(A), \quad y \in Ax\}$$

is not properly contained in the graph of any other monotone operator.

Associated with a monotone operator A is its resolvent of index $\beta > 0$ which is defined by J_β^A

$$J_\beta^A = (I + \beta A)^{-1}.$$

It is easily known that J_β^A is single-valued.

Assume now C is a nonempty closed and convex subset of H . We then use P_C to denote the projection from H to C . Thus, for $x \in H$, $P_C x$ is the unique point in C with the property: $\|x - P_C x\| = \min_{y \in C} \|x - y\|$.

It is well known that $P_C x$ is characterized by

$$(2.1) \quad P_C x \in C, \quad \langle x - P_C x, z - P_C x \rangle \leq 0, \quad z \in C.$$

If $T : C \rightarrow H$ is a mapping, then say that

- (a) T is nonexpansive if $\|Tx - Ty\| \leq \|x - y\|$ for all $x, y \in C$;
- (b) T is firmly nonexpansive if

$$\|Tx - Ty\|^2 \leq \|x - y\|^2 - \|(I - T)x - (I - T)y\|^2 \quad \text{for all } x, y \in C.$$

We next collect some nice properties of the resolvent of a monotone operator.

Lemma 2.1. *Let A be a maximal monotone operator in H . Then*

- (i) $J_\beta^A : H \rightarrow H$ is single-valued and firmly nonexpansive;
- (ii) $\text{Fix}(J_\beta^A) = \{x \in \mathcal{D}(A) : 0 \in Ax\} = A^{-1}(0)$;
- (iii) $\|x - J_\beta^A x\| \leq 2\|x - J_{\beta'}^A x\|$ for all $0 < \beta \leq \beta'$ and for all $x \in H$ [15].

Lemma 2.2 ([10]). *Let C be a nonempty closed convex subset of H and $T : C \rightarrow H$ a nonexpansive mapping with $\text{Fix}(T) \neq \emptyset$. If (x_n) is a sequence in C such that $x_n \rightarrow x$ and $(I - T)x_n \rightarrow 0$, then $(I - T)x = 0$, i.e. $x \in \text{Fix}(T)$.*

Lemma 2.3 ([22]). *Let $\{s_n\}, \{c_n\} \subset \mathbb{R}^+, \{\lambda_n\} \subset (0, 1)$ and $\{b_n\} \subset \mathbb{R}$ be sequences such that*

$$s_{n+1} \leq (1 - \lambda_n)s_n + b_n + c_n, \quad n \geq 0.$$

If $\lambda_n \rightarrow 0, \sum_{n=0}^\infty \lambda_n = \infty, \sum_{n=0}^\infty c_n < \infty$ and $\limsup_{n \rightarrow \infty} (b_n/\lambda_n) \leq 0$, then $\lim_{n \rightarrow \infty} s_n = 0$.

Lemma 2.4 ([14]). *Let (s_n) be a real sequence that does not decrease at the infinity in the sense that there exists a subsequence (s_{n_k}) so that*

$$s_{n_k} \leq s_{n_{k+1}}, \quad k \geq 0.$$

For every $n > n_0$ define a sequence of integers, $(\tau(n))$, by

$$\tau(n) = \max\{n_0 \leq k \leq n : s_k < s_{k+1}\}.$$

Then $\tau(n) \rightarrow \infty$ as $n \rightarrow \infty$ and for all $n > n_0$,

$$(2.2) \quad \max(s_{\tau(n)}, s_n) \leq s_{\tau(n)+1}.$$

Lemma 2.5. *Let $x, y \in H$ and let $t, s \geq 0$. Then*

- (i) $\|x + y\|^2 \leq \|x\|^2 + 2\langle y, x + y \rangle$;
- (ii) $\|tx + sy\|^2 = t(t + s)\|x\|^2 + s(t + s)\|y\|^2 - st\|x - y\|^2$.

We now include two lemmas which play a role in proving the boundedness of the sequences generated by our iterative algorithms in Section 3.

Lemma 2.6. *Let $\beta > 0$ and let (s_n) be a nonnegative real sequence so that, for $n \geq 0$,*

$$(2.3) \quad \begin{aligned} s_{n+1} &\leq (1 - \alpha_n)(1 - \lambda_n)(1 + \varepsilon_n)(1 + \varepsilon'_n)s_n \\ &\quad + [1 - (1 - \alpha_n)(1 - \lambda_n)](1 + \varepsilon_n)\beta, \end{aligned}$$

where $(\lambda_n) \subset (0, 1)$, $(\alpha_n) \subset (0, 1)$ and $(\varepsilon_n), (\varepsilon'_n) \in l_1$ are real sequences. Then (s_n) is bounded; more precisely,

$$(2.4) \quad s_n \leq \max\{\beta, s_0\} \exp\left(\sum_{k=0}^{\infty} \varepsilon_k + \sum_{k=0}^{\infty} \varepsilon'_k\right), \quad n \geq 0.$$

Proof. Setting $a_n = (1 - \alpha_n)(1 - \lambda_n) \in (0, 1)$, we can rewrite (2.3) as

$$(2.5) \quad s_{n+1} \leq a_n(1 + \varepsilon_n)(1 + \varepsilon'_n)s_n + (1 - a_n)(1 + \varepsilon_n)\beta.$$

It turns out obviously that

$$\begin{aligned} s_{n+1} &\leq (1 + \varepsilon_n)(1 + \varepsilon'_n)(a_n s_n + (1 - a_n)\beta) \\ &\leq (1 + \varepsilon_n)(1 + \varepsilon'_n) \max\{s_n, \beta\} \\ &\leq (1 + \varepsilon_n)(1 + \varepsilon'_n) \max\{(1 + \varepsilon_{n-1})(1 + \varepsilon'_{n-1}) \max\{s_{n-1}, \beta\}, \beta\} \\ &\leq (1 + \varepsilon_n)(1 + \varepsilon'_n)(1 + \varepsilon_{n-1})(1 + \varepsilon'_{n-1}) \max\{s_{n-1}, \beta\}. \end{aligned}$$

Continuing this way yields the following inequality from which (2.4) follows.

$$s_{n+1} \leq \max\{\beta, s_0\} \prod_{k=0}^n (1 + \varepsilon_k)(1 + \varepsilon'_k), \quad n \geq 0.$$

□

Lemma 2.7. *Let $\beta > 0$ and let (s_n) be a sequence of nonnegative real numbers such that*

$$(2.6) \quad \begin{aligned} s_{n+1} &\leq (1 - \alpha_n)(1 - \lambda_n)(1 + \varepsilon_n)(1 + \varepsilon'_n)s_n \\ &\quad + [1 - (1 - \alpha_n)(1 - \lambda_n)](1 + \varepsilon_n)\beta, \end{aligned}$$

where $(\alpha_n), (\lambda_n) \subset (0, 1)$ and $(\varepsilon_n), (\varepsilon'_n) \subset [0, \infty)$ are real sequences. Set $b_n = 1 - (1 - \alpha_n)(1 - \lambda_n)$. If there holds

$$(2.7) \quad b_n \varepsilon_n + 2(1 - b_n)(\varepsilon_n + \varepsilon'_n + \varepsilon_n \varepsilon'_n) \leq b_n,$$

then (s_n) is bounded. As a matter of fact, we have that $s_n \leq \max\{2\beta, s_0\}$.

Proof. Denote $\tau_n = b_n - (1 - b_n)(\varepsilon_n + \varepsilon'_n + \varepsilon_n \varepsilon'_n)$. Then $\tau_n \in (0, 1)$ and it follows from (2.6) that

$$(2.8) \quad \begin{aligned} s_{n+1} &\leq b_n(1 + \varepsilon_n)\beta + (1 - b_n)(1 + \varepsilon_n)(1 + \varepsilon'_n)s_n \\ &= \tau_n \left(\frac{b_n(1 + \varepsilon_n)}{\tau_n}\right) \beta + (1 - \tau_n)s_n. \end{aligned}$$

Due to the assumption (2.7), we deduce that

$$\frac{b_n(1 + \varepsilon_n)}{\tau_n} = \frac{b_n(1 + \varepsilon_n)}{b_n - (1 - b_n)(\varepsilon_n + \varepsilon'_n + \varepsilon_n \varepsilon'_n)} \leq 2.$$

Therefore, (2.8) yields that

$$s_{n+1} \leq 2\beta\tau_n + (1 - \tau_n)s_n \leq \max\{2\beta, s_n\} \leq \dots \leq \max\{2\beta, s_0\}.$$

□

3. ALGORITHMS AND STRONG CONVERGENCE

In this section, we propose an iterative algorithm for finding a common zero of two maximal monotone operators A and B . To this end, we assume the set of common zeros of A and B , $S := A^{-1}(0) \cap B^{-1}(0)$, is nonempty. The feature of our algorithm is that it generate strongly convergent sequences under distinct accuracy criteria on the errors. We begin with the following lemma.

Lemma 3.1 ([12, 20]). *Let $\eta \in (0, 1/2)$, $x, e \in H$ and $\tilde{x} := J_{\beta}^A(x + e)$. If $\|e\| \leq \eta\|x - \tilde{x}\|$, then*

$$\|\tilde{x} - z\|^2 \leq (1 + (2\eta)^2)\|x - z\|^2 - \frac{1}{2}\|\tilde{x} - x\|^2, \quad \forall z \in S.$$

Theorem 3.2. *Let $x_0 \in H$. Consider the sequence (x_n) generated by the algorithm:*

$$(3.1) \quad x_{2n+1} = \alpha_n u + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n), \quad n = 0, 1, \dots,$$

$$(3.2) \quad x_{2n} = \lambda_n u + \rho_n x_{2n-1} + \sigma_n J_{\mu_n}^B(x_{2n-1} + e'_n), \quad n = 1, 2, \dots$$

where $u, x_0 \in H$, $\alpha_n, \delta_n, \gamma_n \in (0, 1)$ are such that $\alpha_n + \delta_n + \gamma_n = 1$, $\lambda_n, \rho_n, \sigma_n \in (0, 1)$ such that $\lambda_n + \rho_n + \sigma_n = 1$, and $\beta_n, \mu_n \in (0, \infty)$.

Suppose there hold the conditions:

- (i) $\beta_n \geq \beta > 0$, $\mu_n \geq \mu > 0$, $\gamma_n \geq \gamma > 0$, $\sigma_n \geq \sigma > 0$;
- (ii) $\lim_{n \rightarrow \infty} \alpha_n = 0$ and $\lim_{n \rightarrow \infty} \lambda_n = 0$;
- (iii) $\sum_{n=0}^{\infty} \alpha_n = \infty$ or $\sum_{n=0}^{\infty} \lambda_n = \infty$;
- (iv) $\|e_n\| \leq \eta_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|$, $\sum_{n=0}^{\infty} \eta_n^2 < \infty$,
 $\|e'_n\| \leq \eta'_n \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|$, $\sum_{n=0}^{\infty} (\eta'_n)^2 < \infty$.

Then (x_n) converges strongly to $P_S(u)$.

Proof. Let $z = P_S(u)$. By our hypothesis, we may assume without loss of generality that $\eta_n \in (0, 1/2)$ and $\eta'_n \in (0, 1/2)$. Then by Lemma 3.1, we have,

$$(3.3) \quad \|J_{\beta_n}^A(x_{2n} + e_n) - z\|^2 \leq (1 + \varepsilon_n)\|x_{2n} - z\|^2 - \frac{1}{2}\|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2,$$

$$(3.4) \quad \|J_{\mu_n}^B(x_{2n-1} + e'_n) - z\|^2 \leq (1 + \varepsilon'_n)\|x_{2n-1} - z\|^2 - \frac{1}{2}\|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2,$$

where $\varepsilon_n := (2\eta_n)^2$ and $\varepsilon'_n := (2\eta'_n)^2$ satisfying $\sum_{n=0}^{\infty} \varepsilon_n < \infty$ and $\sum_{n=0}^{\infty} \varepsilon'_n < \infty$. By (3.3), (3.4) and (3.1), we deduce

$$\begin{aligned}
\|x_{2n+1} - z\|^2 &= \|\alpha_n u + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n) - z\|^2 \\
&= \|\alpha_n(u - z) + \delta_n(x_{2n} - z) + \gamma_n(J_{\beta_n}^A(x_{2n} + e_n) - z)\|^2 \\
&\leq \alpha_n \|u - z\|^2 + (1 - \alpha_n) \left\| \frac{\delta_n}{\delta_n + \gamma_n} (x_{2n} - z) \right. \\
&\quad \left. + \frac{\gamma_n}{\delta_n + \gamma_n} (J_{\beta_n}^A(x_{2n} + e_n) - z) \right\|^2 \\
&\leq \alpha_n \|u - z\|^2 + \delta_n \|x_{2n} - z\|^2 + \gamma_n \|J_{\beta_n}^A(x_{2n} + e_n) - z\|^2 \\
&\leq \alpha_n \|u - z\|^2 + \delta_n \|x_{2n} - z\|^2 + \gamma_n (1 + \varepsilon_n) \|x_{2n} - z\|^2 \\
&\quad - \frac{\gamma_n}{2} \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 \\
&\leq \alpha_n \|u - z\|^2 + [\delta_n + \gamma_n(1 + \varepsilon_n)] \|x_{2n} - z\|^2.
\end{aligned}$$

Similarly, we can also get

$$(3.5) \quad \|x_{2n} - z\|^2 \leq \lambda_n \|u - z\|^2 + [\rho_n + \sigma_n(1 + \varepsilon'_n)] \|x_{2n-1} - z\|^2.$$

Hence,

$$\begin{aligned}
\|x_{2n+1} - z\|^2 &\leq \alpha_n \|u - z\|^2 + [\delta_n + \gamma_n(1 + \varepsilon_n)] [\lambda_n \|u - z\|^2 \\
&\quad + (\rho_n + \sigma_n(1 + \varepsilon'_n)) \|x_{2n-1} - z\|^2] \\
&= \alpha_n \|u - z\|^2 + \lambda_n [\delta_n + \gamma_n(1 + \varepsilon_n)] \|u - z\|^2 \\
&\quad + [\delta_n + \gamma_n(1 + \varepsilon_n)] [\rho_n + \sigma_n(1 + \varepsilon'_n)] \|x_{2n-1} - z\|^2 \\
&\leq [\alpha_n + \lambda_n \delta_n + \lambda_n \gamma_n(1 + \varepsilon_n)] \|u - z\|^2 \\
&\quad + (\delta_n + \gamma_n)(\rho_n + \sigma_n)(1 + \varepsilon_n)(1 + \varepsilon'_n) \|x_{2n-1} - z\|^2 \\
&\leq (\alpha_n + \lambda_n \delta_n + \lambda_n \gamma_n)(1 + \varepsilon_n) \|u - z\|^2 \\
&\quad + (1 - \alpha_n)(1 - \lambda_n)(1 + \varepsilon_n)(1 + \varepsilon'_n) \|x_{2n-1} - z\|^2 \\
&= (\alpha_n + \lambda_n - \alpha_n \lambda_n)(1 + \varepsilon_n) \|u - z\|^2 \\
&\quad + (1 - \alpha_n)(1 - \lambda_n)(1 + \varepsilon_n)(1 + \varepsilon'_n) \|x_{2n-1} - z\|^2 \\
&= [1 - (1 - \alpha_n)(1 - \lambda_n)](1 + \varepsilon_n) \|u - z\|^2 \\
&\quad + (1 - \alpha_n)(1 - \lambda_n)(1 + \varepsilon_n)(1 + \varepsilon'_n) \|x_{2n-1} - z\|^2.
\end{aligned}$$

Applying Lemma 2.6 to the last inequality, we conclude that (x_{2n+1}) is bounded. By (3.5), we find that (x_{2n}) is bounded as well. In a summary, (x_n) is bounded.

It follows from Lemma 2.5 that,

$$\begin{aligned}
\|x_{2n+1} - z\|^2 &= \|\alpha_n u + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n) - z\|^2 \\
&= \|\alpha_n(u - z) + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n) - (\delta_n + \gamma_n)z\|^2 \\
&\leq \|\delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n) - (\delta_n + \gamma_n)z\|^2 + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle \\
&= \delta_n(\delta_n + \gamma_n) \|x_{2n} - z\|^2 + \gamma_n(\delta_n + \gamma_n) \|J_{\beta_n}^A(x_{2n} + e_n) - z\|^2
\end{aligned}$$

$$\begin{aligned}
& -\delta_n \gamma_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle \\
\leq & \delta_n(\delta_n + \gamma_n) \|x_{2n} - z\|^2 + \gamma_n(\delta_n + \gamma_n) [(1 + \varepsilon_n) \|x_{2n} - z\|^2 \\
& - \frac{1}{2} \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2] - \delta_n \gamma_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 \\
& + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle \\
= & (1 - \alpha_n)^2 \|x_{2n} - z\|^2 + \varepsilon_n \gamma_n (\delta_n + \gamma_n) \|x_{2n} - z\|^2 \\
& - \frac{1}{2} (3\gamma_n \delta_n + \gamma_n^2) \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle \\
\leq & (1 - \alpha_n) \|x_{2n} - z\|^2 + M_1 \varepsilon_n \\
& - \frac{1}{2} (3\gamma_n \delta_n + \gamma_n^2) \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 \\
& + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle,
\end{aligned}$$

where $M_1 > 0$ such that $\gamma_n(\delta_n + \gamma_n) \|x_{2n} - z\|^2 \leq M_1$. Similarly,

$$\begin{aligned}
\|x_{2n} - z\|^2 & \leq (1 - \lambda_n)^2 \|x_{2n-1} - z\|^2 + \varepsilon'_n \sigma_n (\rho_n + \sigma_n) \|x_{2n-1} - z\|^2 \\
& - \frac{1}{2} (3\rho_n \sigma_n + \sigma_n^2) \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 + 2\lambda_n \langle u - z, x_{2n} - z \rangle \\
\leq & (1 - \lambda_n) \|x_{2n-1} - z\|^2 + M_2 \varepsilon'_n \\
& - \frac{1}{2} (3\rho_n \sigma_n + \sigma_n^2) \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 + 2\lambda_n \langle u - z, x_{2n} - z \rangle,
\end{aligned}$$

where $M_2 > 0$ such that $\sigma_n(\rho_n + \sigma_n) \|x_{2n-1} - z\|^2 \leq M_2$. Therefore,

$$\begin{aligned}
\|x_{2n+1} - z\|^2 & \leq (1 - \alpha_n) [(1 - \lambda_n) \|x_{2n-1} - z\|^2 + M_2 \varepsilon'_n \\
& - \frac{1}{2} (3\rho_n \sigma_n + \sigma_n^2) \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 \\
& + 2\lambda_n \langle u - z, x_{2n} - z \rangle] + M_1 \varepsilon_n \\
& - \frac{1}{2} (3\gamma_n \delta_n + \gamma_n^2) \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle \\
= & (1 - \alpha_n) (1 - \lambda_n) \|x_{2n-1} - z\|^2 + M_2 (1 - \alpha_n) \varepsilon'_n \\
& - \frac{1}{2} (1 - \alpha_n) (3\rho_n \sigma_n + \sigma_n^2) \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 \\
& + 2\lambda_n (1 - \alpha_n) \langle u - z, x_{2n} - z \rangle + M_1 \varepsilon_n \\
& - \frac{1}{2} (3\gamma_n \delta_n + \gamma_n^2) \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 \\
& + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle \\
\leq & (1 - \alpha_n) (1 - \lambda_n) \|x_{2n-1} - z\|^2 - \frac{1}{2} a \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 \\
& - \frac{1}{2} b \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 + M(\varepsilon_n + \varepsilon'_n) \\
& + 2\lambda_n (1 - \alpha_n) \langle u - z, x_{2n} - z \rangle + 2\alpha_n \langle u - z, x_{2n+1} - z \rangle,
\end{aligned}$$

where $3\gamma_n\delta_n + \gamma_n^2 \geq a > 0$, $(1 - \alpha_n)(3\rho_n\sigma_n + \sigma_n^2) \geq b > 0$ (by condition (i) and (ii)), and $M = \max\{M_1, M_2\}$. It turns out that

$$(3.6) \quad \begin{aligned} & \|x_{2n+1} - z\|^2 - \|x_{2n-1} - z\|^2 + (\alpha_n + \lambda_n - \alpha_n\lambda_n)\|x_{2n-1} - z\|^2 \\ & + \frac{1}{2}a\|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + \frac{1}{2}b\|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 \\ & \leq 2\lambda_n(1 - \alpha_n)\langle u - z, x_{2n} - z \rangle + 2\alpha_n\langle u - z, x_{2n+1} - z \rangle + M(\varepsilon_n + \varepsilon'_n). \end{aligned}$$

Setting

$$s = \sum_{k=0}^{\infty} \varepsilon_k + \sum_{k=0}^{\infty} \varepsilon'_k < \infty, \quad t_n = s - \sum_{k=0}^{n-1} \varepsilon_k - \sum_{k=0}^{n-1} \varepsilon'_k, \quad s_n = \|x_{2n-1} - z\|^2 + Mt_n,$$

we can rewrite (3.6) as

$$(3.7) \quad \begin{aligned} & s_{n+1} - s_n + (\alpha_n + \lambda_n - \alpha_n\lambda_n)\|x_{2n-1} - z\|^2 \\ & + \frac{1}{2}a\|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + \frac{1}{2}b\|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 \\ & \leq 2\lambda_n(1 - \alpha_n)\langle u - z, x_{2n} - z \rangle + 2\alpha_n\langle u - z, x_{2n+1} - z \rangle. \end{aligned}$$

It is obviously clear that $s_n \rightarrow 0 \Leftrightarrow \|x_{2n-1} - z\| \rightarrow 0$.

We next verify that $s_n \rightarrow 0$ as $n \rightarrow \infty$ by considering two possible cases for the sequence (s_n) .

Case 1: (s_n) is eventually decreasing (i.e. there exists $N > 0$ such that (s_n) is decreasing for $n \geq N$). In this case, (s_n) is convergent. Then passing to the limit in (3.7), we get

$$\|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| \rightarrow 0, \quad \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\| \rightarrow 0.$$

So it follows that

$$\begin{aligned} \|x_{2n+1} - x_{2n}\| &= \|\alpha_n u + \delta_n x_{2n} + \gamma_n J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| \\ &\leq \alpha_n \|u - x_{2n}\| + \gamma_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| \rightarrow 0. \\ \|x_{2n} - x_{2n-1}\| &= \|\lambda_n u + \rho_n x_{2n-1} + \sigma_n J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\| \\ &\leq \lambda_n \|u - x_{2n-1}\| + \sigma_n \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\| \rightarrow 0. \end{aligned}$$

That is, $\|x_{n+1} - x_n\| \rightarrow 0$.

Now take a subsequence (x_{n_k}) of (x_n) so that (x_{n_k}) converges weakly to \hat{x} and

$$(3.8) \quad \limsup_{n \rightarrow \infty} \langle u - z, x_n - z \rangle = \lim_{k \rightarrow \infty} \langle u - z, x_{n_k} - z \rangle.$$

Since

$$\begin{aligned} \|J_{\beta_n}^A(x_{2n} + e_n) - (x_{2n} + e_n)\| &\leq \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| + \|e_n\| \\ &\leq \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| + \eta_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| \\ &\rightarrow 0 \end{aligned}$$

and by Lemma 2.1, $\|J_{\beta}^A(x_{2n} + e_n) - (x_{2n} + e_n)\| \leq 2\|J_{\beta_n}^A(x_{2n} + e_n) - (x_{2n} + e_n)\|$, we obtain that $\|J_{\beta}^A(x_{2n} + e_n) - (x_{2n} + e_n)\| \rightarrow 0$. Thus we can apply Lemma 2.2 to find that $\omega_w(x_{2n}) \subset A^{-1}(0)$. By a similar argument, we have $\omega_w(x_{2n-1}) \subset B^{-1}(0)$.

Since $\lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = 0$, we conclude that $\omega_w(x_n) \subset S$; in particular, $\hat{x} \in S$. Moreover, we have by (3.8)

$$(3.9) \quad \limsup_{n \rightarrow \infty} \langle u - z, x_n - z \rangle = \langle u - P_S u, \hat{x} - P_S u \rangle \leq 0.$$

Now from (3.6), we derive that

$$\begin{aligned} & \|x_{2n+1} - z\|^2 \\ & \leq (1 - \alpha_n)(1 - \lambda_n)\|x_{2n-1} - z\|^2 + 2\lambda_n(1 - \alpha_n)\langle u - z, x_{2n} - z \rangle \\ & \quad + 2\alpha_n\langle u - z, x_{2n+1} - z \rangle + M(\varepsilon_n + \varepsilon'_n) \\ & = (1 - \alpha_n)(1 - \lambda_n)\|x_{2n-1} - z\|^2 + 2(\alpha_n + \lambda_n - \alpha_n\lambda_n)\langle u - z, x_{2n} - z \rangle \\ & \quad + 2\alpha_n\langle u - z, x_{2n+1} - x_{2n} \rangle + M(\varepsilon_n + \varepsilon'_n) \\ & = (1 - \alpha_n)(1 - \lambda_n)\|x_{2n-1} - z\|^2 + (\alpha_n + \lambda_n - \alpha_n\lambda_n)[2\langle u - z, x_{2n} - z \rangle \\ & \quad + \frac{2\alpha_n}{\alpha_n + \lambda_n - \alpha_n\lambda_n}\langle u - z, x_{2n+1} - x_{2n} \rangle] + M(\varepsilon_n + \varepsilon'_n) \\ & \leq (1 - \alpha_n)(1 - \lambda_n)\|x_{2n-1} - z\|^2 + (\alpha_n + \lambda_n - \alpha_n\lambda_n)[2\langle u - z, x_{2n} - z \rangle \\ & \quad + 2\|u - z\|\|x_{2n+1} - x_{2n}\|] + M(\varepsilon_n + \varepsilon'_n). \end{aligned}$$

Conditions (ii) and (iii) trivially imply that

$$\lim_{n \rightarrow \infty} (\alpha_n + \lambda_n - \alpha_n\lambda_n) = 0 \quad \text{and} \quad \sum_{n=0}^{\infty} (\alpha_n + \lambda_n - \alpha_n\lambda_n) = \infty.$$

Hence we can apply Lemma 2.3 to conclude that $\|x_{2n-1} - z\| \rightarrow 0$. According to (3.5), we also get $\|x_{2n} - z\| \rightarrow 0$, and therefore, $\|x_n - z\| \rightarrow 0$.

Case 2: (s_n) is not eventually decreasing. In this case, we can find a subsequence (s_{n_k}) of (s_n) so that $s_{n_k} \leq s_{n_k+1}$ for all $k \geq 0$. Define a sequence of integers $(\tau(n))$ as in Lemma 2.4. Since $s_{\tau(n)} \leq s_{\tau(n)+1}$ for all $n > n_0$ and by (3.7), we have

$$\|J_{\beta_{\tau(n)}}^A(x_{2\tau(n)} + e_{\tau(n)}) - x_{2\tau(n)}\| \rightarrow 0, \quad \|J_{\mu_{\tau(n)}}^B(x_{2\tau(n)-1} + e'_{\tau(n)}) - x_{2\tau(n)-1}\| \rightarrow 0.$$

On the other hand, from (3.1) and (3.2), we deduce that

$$\|x_{2\tau(n)+1} - x_{2\tau(n)}\| \rightarrow 0, \quad \|x_{2\tau(n)} - x_{2\tau(n)-1}\| \rightarrow 0.$$

By an analogous argument to the proof of (3.9), we have

$$(3.10) \quad \limsup_{n \rightarrow \infty} \langle u - z, x_{2\tau(n)-1} - z \rangle \leq 0, \quad \limsup_{n \rightarrow \infty} \langle u - z, x_{2\tau(n)} - z \rangle \leq 0.$$

Thus we get $\limsup_{n \rightarrow \infty} \langle u - z, x_{2\tau(n)+1} - z \rangle \leq 0$. Noticing $s_{\tau(n)+1} - s_{\tau(n)} \geq 0$ and by (3.7), we deduce that

$$\begin{aligned} & (\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)})\|x_{2\tau(n)-1} - z\|^2 \\ & \leq 2\lambda_{\tau(n)}(1 - \alpha_{\tau(n)})\langle u - z, x_{2\tau(n)} - z \rangle + 2\alpha_{\tau(n)}\langle u - z, x_{2\tau(n)+1} - z \rangle \\ & = 2(\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)})\langle u - z, x_{2\tau(n)} - z \rangle \\ & \quad + 2\alpha_{\tau(n)}\langle u - z, x_{2\tau(n)+1} - x_{2\tau(n)} \rangle \\ & \leq 2(\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)})\langle u - z, x_{2\tau(n)} - z \rangle \end{aligned}$$

$$+ 2\alpha_{\tau(n)}\|u - z\|\|x_{2\tau(n)+1} - x_{2\tau(n)}\|.$$

It turns out that

$$\begin{aligned} \|x_{2\tau(n)-1} - z\|^2 &\leq 2\langle u - z, x_{2\tau(n)} - z \rangle \\ &\quad + 2\frac{\alpha_{\tau(n)}}{\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)}}\|u - z\|\|x_{2\tau(n)+1} - x_{2\tau(n)}\| \\ &\leq 2\langle u - z, x_{2\tau(n)} - z \rangle + 2\|u - z\|\|x_{2\tau(n)+1} - x_{2\tau(n)}\|. \end{aligned}$$

This implies that $\limsup_{n \rightarrow \infty} \|x_{2\tau(n)-1} - z\| \leq 0$ and hence

$$\lim_{n \rightarrow \infty} \|x_{2\tau(n)-1} - z\| = 0 \quad \text{or} \quad \lim_{n \rightarrow \infty} s_{\tau(n)} = 0.$$

Similarly, by (3.7) and noticing the fact that $s_{\tau(n)+1} - s_{\tau(n)} \geq 0$, we can also derive that $\lim_{n \rightarrow \infty} (s_{\tau(n)+1} - s_{\tau(n)}) = 0$ so that $\lim_{n \rightarrow \infty} s_{\tau(n)+1} = 0$. Now by (2.2) in Lemma 2.4, we obtain $s_n \rightarrow 0$, yielding

$$\lim_{n \rightarrow \infty} (\|x_{2n-1} - z\| + Mt_n) = 0.$$

This together with the fact that $t_n \rightarrow 0$ immediately implies that $\lim_{n \rightarrow \infty} \|x_{2n-1} - z\| = 0$ which in turns implies from (3.5) that $\lim_{n \rightarrow \infty} \|x_{2n} - z\| = 0$. Therefore, $\lim_{n \rightarrow \infty} \|x_n - z\| = 0$. \square

Next we consider the strong convergence of the algorithm (3.1)-(3.2) under an accuracy criterion on the errors distinct from condition (iv) of Theorem 3.2.

Theorem 3.3. *Let (x_n) be generated by the algorithm (3.1)-(3.2). Assume the same conditions (i)-(iii) in Theorem 3.2. Assume, in addition, condition (iv) in Theorem 3.2 is replaced with the following condition:*

$$\begin{aligned} \text{(iv)'} \quad \|e_n\| &\leq \eta_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|, \quad \lim_{n \rightarrow \infty} \frac{\eta_n^2}{\alpha_n} = 0, \\ \|e'_n\| &\leq \eta'_n \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|, \quad \lim_{n \rightarrow \infty} \frac{(\eta'_n)^2}{\lambda_n} = 0. \end{aligned}$$

Then (x_n) converges in norm to $P_S(u)$.

Proof. Let $z = P_S(u)$. Repeating the argument for estimating $\|x_{2n+1} - z\|^2$ in the proof of Theorem 3.2, we can get

$$\begin{aligned} \|x_{2n+1} - z\|^2 &\leq [1 - (1 - \alpha_n)(1 - \lambda_n)](1 + \varepsilon_n)\|u - z\|^2 \\ &\quad + (1 - \alpha_n)(1 - \lambda_n)(1 + \varepsilon_n)(1 + \varepsilon'_n)\|x_{2n-1} - z\|^2, \end{aligned}$$

where $\varepsilon_n := (2\eta_n)^2$ and $\varepsilon'_n := (2\eta'_n)^2$ which are easily seen to satisfy two conditions:

$$\frac{\varepsilon_n}{\alpha_n} \rightarrow 0 \quad \text{and} \quad \frac{\varepsilon'_n}{\lambda_n} \rightarrow 0.$$

Set $b_n = 1 - (1 - \alpha_n)(1 - \lambda_n)$. Without loss of generality, we assume that

$$b_n\varepsilon_n + 2(1 - b_n)(\varepsilon_n + \varepsilon'_n + \varepsilon_n\varepsilon'_n) \leq b_n.$$

We claim that the sequence (x_n) is bounded. In fact, the boundedness of (x_{2n+1}) is guaranteed by Lemma 2.7 and the boundedness of (x_{2n}) is then a consequence of (3.5). Further from (3.6), we obtain that

$$(3.11) \quad \begin{aligned} & s_{n+1} - s_n + (\alpha_n + \lambda_n - \alpha_n \lambda_n) s_n \\ & \quad + \frac{1}{2} a \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + \frac{1}{2} b \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 \\ & \leq 2\lambda_n(1 - \alpha_n)\langle u - z, x_{2n} - z \rangle + 2\alpha_n\langle u - z, x_{2n+1} - z \rangle + M(\varepsilon_n + \varepsilon'_n), \end{aligned}$$

where we define $s_n := \|x_{2n-1} - z\|^2$.

To see the strong convergence of (x_n) , we again distinguish two cases for (s_n) .

Case 1: (s_n) is eventually decreasing (i.e. there exists $N \geq 0$ such that $(s_n)_{n \geq N}$ is decreasing); thus (s_n) must converge. We have

$$\begin{aligned} & \frac{1}{2} a \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\|^2 + \frac{1}{2} b \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\|^2 \\ & \leq 2\lambda_n(1 - \alpha_n)\langle u - z, x_{2n} - z \rangle + 2\alpha_n\langle u - z, x_{2n+1} - z \rangle \\ & \quad + M\alpha_n \left(\frac{\varepsilon_n}{\alpha_n}\right) + M\lambda_n \left(\frac{\varepsilon'_n}{\lambda_n}\right) + (s_n - s_{n+1}) - (\alpha_n + \lambda_n - \alpha_n \lambda_n) s_n \\ & \leq \lambda_n M' + \alpha_n M'' + M\alpha_n \left(\frac{\varepsilon_n}{\alpha_n}\right) + M\lambda_n \left(\frac{\varepsilon'_n}{\lambda_n}\right) \\ & \quad + (s_n - s_{n+1}) - (\alpha_n + \lambda_n - \alpha_n \lambda_n) s_n \rightarrow 0, \end{aligned}$$

where $M' > 0$ and $M'' > 0$ are constants such that

$$2(1 - \alpha_n)\|u - z\|\|x_{2n} - z\| \leq M' \quad \text{and} \quad 2\|u - z\|\|x_{2n+1} - z\| \leq M''.$$

It turns out that

$$(3.12) \quad \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| \rightarrow 0, \quad \|J_{\mu_n}^B(x_{2n-1} + e'_n) - x_{2n-1}\| \rightarrow 0,$$

and consequently, $\|x_{2n+1} - x_{2n}\| \rightarrow 0$ and $\|x_{2n} - x_{2n-1}\| \rightarrow 0$. Namely, we have proven that $\|x_{n+1} - x_n\| \rightarrow 0$. We also get by (3.12)

$$\begin{aligned} \|J_{\beta_n}^A(x_{2n} + e_n) - (x_{2n} + e_n)\| & \leq \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| + \|e_n\| \\ & \leq \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| + \eta_n \|J_{\beta_n}^A(x_{2n} + e_n) - x_{2n}\| \\ & \rightarrow 0. \end{aligned}$$

Similarly, we also have

$$\|J_{\mu_n}^B(x_{2n-1} + e'_n) - (x_{2n-1} + e'_n)\| \rightarrow 0.$$

Therefore,

$$\omega_w(x_{2n}) \subset A^{-1}(0) \quad \text{and} \quad \omega_w(x_{2n-1}) \subset B^{-1}(0).$$

This together with the fact that $\|x_{n+1} - x_n\| \rightarrow 0$ yields that $\omega_w(x_n) \subset S$. Analogous to the proof of (3.9) for Theorem 3.2, we have

$$\limsup_{n \rightarrow \infty} \langle u - z, x_n - z \rangle \leq 0.$$

It now turns out that

$$s_{n+1} \leq (1 - \alpha_n)(1 - \lambda_n) s_n + 2\lambda_n(1 - \alpha_n)\langle u - z, x_{2n} - z \rangle$$

$$\begin{aligned}
 &+ 2\alpha_n \langle u - z, x_{2n+1} - z \rangle + M(\varepsilon_n + \varepsilon'_n) \\
 = &(1 - \alpha_n)(1 - \lambda_n)s_n + 2(\alpha_n + \lambda_n - \alpha_n\lambda_n) \langle u - z, x_{2n} - z \rangle \\
 &+ 2\alpha_n \langle u - z, x_{2n+1} - x_{2n} \rangle + M(\varepsilon_n + \varepsilon'_n) \\
 \leq &(1 - \alpha_n)(1 - \lambda_n)s_n + 2(\alpha_n + \lambda_n - \alpha_n\lambda_n) \langle u - z, x_{2n} - z \rangle \\
 &+ 2\alpha_n \|u - z\| \|x_{2n+1} - x_{2n}\| + M(\varepsilon_n + \varepsilon'_n) \\
 = &(1 - \alpha_n)(1 - \lambda_n)s_n + (\alpha_n + \lambda_n - \alpha_n\lambda_n) \left[2 \langle u - z, x_{2n} - z \rangle \right. \\
 &+ 2 \frac{\alpha_n}{\alpha_n + \lambda_n - \alpha_n\lambda_n} \|u - z\| \|x_{2n+1} - x_{2n}\| \\
 &\left. + M \frac{\varepsilon_n}{\alpha_n + \lambda_n - \alpha_n\lambda_n} + M \frac{\varepsilon'_n}{\alpha_n + \lambda_n - \alpha_n\lambda_n} \right] \\
 \leq &(1 - \alpha_n)(1 - \lambda_n)s_n + (\alpha_n + \lambda_n - \alpha_n\lambda_n) \left[2 \langle u - z, x_{2n} - z \rangle \right. \\
 &\left. + 2 \|u - z\| \|x_{2n+1} - x_{2n}\| + M \frac{\varepsilon_n}{\alpha_n} + M \frac{\varepsilon'_n}{\lambda_n} \right].
 \end{aligned}$$

Again we have the trivial relations from conditions (ii) and (iii)

$$\lim_{n \rightarrow \infty} (\alpha_n + \lambda_n - \alpha_n\lambda_n) = 0 \quad \text{and} \quad \sum_{n=0}^{\infty} (\alpha_n + \lambda_n - \alpha_n\lambda_n) = \infty.$$

Applying Lemma 2.3, we get $s_n \rightarrow 0$, that is, $\|x_{2n-1} - z\| \rightarrow 0$, which together with (3.5) yields $\|x_{2n} - z\| \rightarrow 0$; hence, $\|x_n - z\| \rightarrow 0$ and $x_n \rightarrow z$.

Case 2: (s_n) is not eventually decreasing. In this case, define a sequence $(\tau(n))$ of integers as in Lemma 2.4. Since $s_{\tau(n)} \leq s_{\tau(n)+1}$ for all $n > n_0$, it follows from (3.11) that

$$\begin{aligned}
 &\|J_{\beta_{\tau(n)}}^A(x_{2\tau(n)} + e_{\tau(n)}) - x_{2\tau(n)}\| \rightarrow 0, \\
 &\|J_{\mu_{\tau(n)}}^B(x_{2\tau(n)-1} + e'_{\tau(n)}) - x_{2\tau(n)-1}\| \rightarrow 0.
 \end{aligned}$$

Furthermore, repeating the main argument for Case 2 of the proof of Theorem 3.2, we get

$$\begin{aligned}
 &\|x_{2\tau(n)+1} - x_{2\tau(n)}\| \rightarrow 0 \quad \text{and} \quad \|x_{2\tau(n)} - x_{2\tau(n)-1}\| \rightarrow 0, \\
 &\limsup_{n \rightarrow \infty} \langle u - z, x_{2\tau(n)+1} - z \rangle \leq 0 \quad \text{and} \quad \limsup_{n \rightarrow \infty} \langle u - z, x_{2\tau(n)} - z \rangle \leq 0.
 \end{aligned}$$

We deduce from (3.11), for all $n > n_0$,

$$\begin{aligned}
 &(\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)})s_{\tau(n)} \\
 &\leq 2\lambda_{\tau(n)}(1 - \alpha_{\tau(n)}) \langle u - z, x_{2\tau(n)} - z \rangle + 2\alpha_{\tau(n)} \langle u - z, x_{2\tau(n)+1} - z \rangle \\
 &\quad + M(\varepsilon_{\tau(n)} + \varepsilon'_{\tau(n)}) \\
 &= 2(\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)}) \langle u - z, x_{2\tau(n)} - z \rangle \\
 &\quad + 2\alpha_{\tau(n)} \langle u - z, x_{2\tau(n)+1} - x_{2\tau(n)} \rangle + M(\varepsilon_{\tau(n)} + \varepsilon'_{\tau(n)}) \\
 &\leq 2(\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)}) \langle u - z, x_{2\tau(n)} - z \rangle
 \end{aligned}$$

$$+ 2\alpha_{\tau(n)}\|u - z\|\|x_{2\tau(n)+1} - x_{2\tau(n)}\| + M(\varepsilon_{\tau(n)} + \varepsilon'_{\tau(n)}).$$

Consequently,

$$\begin{aligned} s_{\tau(n)} &\leq 2\langle u - z, x_{2\tau(n)} - z \rangle \\ &\quad + 2\frac{\alpha_{\tau(n)}}{\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)}}\|u - z\|\|x_{2\tau(n)+1} - x_{2\tau(n)}\| \\ &\quad + M\left(\frac{\varepsilon_{\tau(n)}}{\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)}} + \frac{\varepsilon'_{\tau(n)}}{\alpha_{\tau(n)} + \lambda_{\tau(n)} - \alpha_{\tau(n)}\lambda_{\tau(n)}}\right). \\ &\leq 2\langle u - z, x_{2\tau(n)} - z \rangle + 2\|u - z\|\|x_{2\tau(n)+1} - x_{2\tau(n)}\| + M\left(\frac{\varepsilon_{\tau(n)}}{\alpha_{\tau(n)}} + \frac{\varepsilon'_{\tau(n)}}{\lambda_{\tau(n)}}\right). \end{aligned}$$

We arrive at $\lim_{n \rightarrow \infty} s_{\tau(n)} = 0$. As $\lim_{n \rightarrow \infty} \varepsilon_n = 0$ and $\lim_{n \rightarrow \infty} \varepsilon'_n = 0$, and by (3.11), we find that $\lim_{n \rightarrow \infty} (s_{\tau(n)+1} - s_{\tau(n)}) = 0$. Hence,

$$\lim_{n \rightarrow \infty} s_{\tau(n)+1} = 0.$$

Finally, by (2.2) in Lemma 2.4, we obtain $\|x_{2n-1} - z\| \rightarrow 0$, which together with (3.5) immediately implies that $\|x_{2n} - z\| \rightarrow 0$, and so $x_n \rightarrow z$, as required. \square

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