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Inertial methods for finding minimum-norm solutions of the split variational inequality problem beyond monotonicity

> Banach Algebras and Applications Conference Granada Spain 2022 O.T. Mewomo

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Acknowledgement

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Let X be a Hilbert or Banach space, C a nonempty closed subset of X and T : C → C a nonlinear operator. We denote by F(T) the set of fixed points of T, i.e. F(T) = {x ∈ C : Tx = x}.



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- Let X be a Hilbert or Banach space, C a nonempty closed subset of X and T : C → C a nonlinear operator. We denote by F(T) the set of fixed points of T, i.e. F(T) = {x ∈ C : Tx = x}.
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Find
$$x \in \mathcal{C}$$
 such that $Tx = x$. (1.1)



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In connection with the FPP are the following questions:Does a fixed point exist?



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 - Does a fixed point exist?
 - If exist, is it unique?



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 - If exist, how can we approximate it?



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Picard iteration process (PIP) and Banach contraction mapping principle (BCMP)

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$$\begin{cases} x_1 \in X, \\ x_{n+1} = Tx_n, \ \forall n \ge 1, \end{cases}$$

$$(1.2)$$



Picard iteration process (PIP) and Banach contraction mapping principle (BCMP)

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• BCMP (see [Ba]): For a complete metric space X and $T: X \to X$ a contraction. Then



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- BCMP (see [Ba]): For a complete metric space X and $T: X \to X$ a contraction. Then
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 - PIP (1.2) converges strongly to the unique fixed point of T.



Picard iteration process (PIP) and Banach contraction mapping principle (BCMP)

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 - T has a unique fixed point
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 - BCMP is the pivot of metric fixed point theory.



Picard iteration process (PIP) and Banach contraction mapping principle (BCMP)

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 - For mappings more general than the contraction mapping, one may not be able to apply the BCMP.



Picard iteration process (PIP) and Banach contraction mapping principle (BCMP)

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Variational inequality problem (VIP)

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• The VIP is defined as finding a point $x^* \in \mathcal{C}$ such that

$$\langle Ax^*, y - x^* \rangle \ge 0, \quad \forall \ y \in \mathcal{H},$$
 (1.3)

 $A: \mathcal{H} \to \mathcal{H}$ is a nonlinear operator, \mathcal{H} is a Hilbert space and $\mathcal{C} \subset \mathcal{H}$ is nonempty, closed, convex.



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- $A: \mathcal{H} \to \mathcal{H}$ is a nonlinear operator, \mathcal{H} is a Hilbert space and $\mathcal{C} \subset \mathcal{H}$ is nonempty, closed, convex.
- It is known that VIP (1.3) is equivalent to the FPP, for all $\gamma > 0,$

$$x^* = P_C(I - \gamma A)x^*.$$
 (1.4)

Thus Fixed point methods can be applied to solve VIP.



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Split variational inequality problem (SVIP)

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• The VIP (1.3) was later generalized to the following SVIP by Censor *et al.*: Find $x \in C$ such that

$$\langle Ax, y - x \rangle \ge 0, \quad \forall \ y \in \mathcal{C},$$
 (1.5)

and $z = Tx \in \mathcal{Q}$ solves

$$\langle Fz, u-z \rangle \ge 0, \quad \forall \ u \in \mathcal{Q},$$
 (1.6)

where C and Q are nonempty, closed and convex subsets of real Hilbert spaces \mathcal{H}_1 and \mathcal{H}_2 respectively, $A: \mathcal{H}_1 \to \mathcal{H}_1, F: \mathcal{H}_2 \to \mathcal{H}_2$ are two operators and $T: \mathcal{H}_1 \to \mathcal{H}_2$ is a bounded linear operator.



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• The SVIP can be viewed as a pair of VIPs in which a solution of one VIP occurs in a given space \mathcal{H}_1 whose image under a given bounded linear operator T is a solution of another VIP in another space \mathcal{H}_2 .



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- The SVIP can be viewed as a pair of VIPs in which a solution of one VIP occurs in a given space \mathcal{H}_1 whose image under a given bounded linear operator T is a solution of another VIP in another space \mathcal{H}_2 .
- Thus SVIP (1.5)-(1.6) is an interesting combination of the VIP.



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- Many practical nonlinear problems arising in applied sciences such as optimization, image recovery, signal processing and machine learning can be formulated as SVIP.



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- Many practical nonlinear problems arising in applied sciences such as optimization, image recovery, signal processing and machine learning can be formulated as SVIP.
- The SVIP has only been studied by very few authors when the operators A and F are not necessarily co-coercive.



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The first known attempt to solve the SVIP when A and F are monotone and Lipschitz continuous was made by Censor *et al.* [C]. First, they transformed the SVIP into an equivalent constrained VIP in the product space H₁ × H₂ (see [Section 4][C]). Then, they employed the well-known subgradient extragradient method to solve the problem.



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- However, the potential difficulty in this approach lies in the computation of the projection onto some new product subspace formulations and the difficulty in translating the method back to the original spaces H₁ and H₂.



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- However, the potential difficulty in this approach lies in the computation of the projection onto some new product subspace formulations and the difficulty in translating the method back to the original spaces H₁ and H₂.
- They obtained weak convergence to a solution of SVIP provided that the solution set of SVIP is nonempty, A, F are L_1, L_2 -co-coercive operators respectively.



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Our interest

Projection & contraction methods for SVIP

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• Our interest in this work is to solve the SVIP when A and F are pseudomonotone and Lipschitz continuous, without any product space reformulation of the original problem, and with minimal number of projections per iteration.



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- Our interest in this work is to solve the SVIP when A and F are pseudomonotone and Lipschitz continuous, without any product space reformulation of the original problem, and with minimal number of projections per iteration.
- To this end, we construct two extensions of the projection and contraction methods for solving the SVIP (1.5)-(1.6).



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- Our methods do not depend on the knowledge of the bounded linear operator norm ||T||.
- The sequence generated by our methods converges strongly to a minimum-norm solution of the SVIP. In many practical problems, it is very important and useful if the minimum-norm solutions of such problems can be found.



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• Let \mathcal{H} be a real Hilbert space with inner product \langle, \rangle and norm $\|.\|$. A mapping $T : \mathcal{H} \to \mathcal{H}$ is said to be



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• Let \mathcal{H} be a real Hilbert space with inner product \langle, \rangle and norm $\|.\|$. A mapping $T : \mathcal{H} \to \mathcal{H}$ is said to be

• L-Lipschitz continuous, if there exists a constant L > 0 such that

$$||Tx - Ty|| \le L||x - y||, \quad x, y \in \mathcal{H};$$



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- a contraction if $L \in [0, 1);$
- nonexpansive if L = 1;
- α -averaged if $\alpha \in (0,1)$ and

$$T = (1 - \alpha)I + \alpha S,$$

where $S: \mathcal{H} \to \mathcal{H}$ is nonexpansive and I is the identity mapping on \mathcal{H} .



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Remark



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- a contraction if $L \in [0, 1);$
- nonexpansive if L = 1;
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where $S:\mathcal{H}\to\mathcal{H}$ is nonexpansive and I is the identity mapping on $\mathcal{H}.$

- Remark
 - Every averaged mapping is nonexpansive.



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- Let \mathcal{H} be a real Hilbert space with inner product \langle, \rangle and norm $\|.\|$. A mapping $T: \mathcal{H} \to \mathcal{H}$ is said to be
 - L-Lipschitz continuous, if there exists a constant L > 0 such that

$$|Tx - Ty|| \le L||x - y||, \quad x, y \in \mathcal{H};$$

- a contraction if $L \in [0, 1);$
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$$F(S) = F(T)$$
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 \bullet T is said to be



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- T is said to be
 - *L-co-coercive (or L-inverse strongly monotone)*, if there exists L > 0 such that

$$\langle Tx - Ty, x - y \rangle \ge L ||Tx - Ty||^2, \quad \forall \ x, y \in \mathcal{H},$$



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• Clearly, *L*-co-coercive operators are $\frac{1}{L}$ -Lipschitz continuous and monotone but the converse is not always true.



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Example

Let $\mathcal{H} = l_2(\mathbb{R})$. Then, the operator $A : \mathcal{H} \to \mathcal{H}$ defined by

$$A(x_1, x_2, x_3, \dots) = (x_1 e^{-x_1^2}, 0, 0, \dots)$$

is pseudomonotone, Lipschitz continuous and sequentially weakly continuous but not monotone.



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Assumption

• The feasible sets C and Q are nonempty closed and convex subsets of the real Hilbert spaces \mathcal{H}_1 and \mathcal{H}_2 , respectively.



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- The feasible sets C and Q are nonempty closed and convex subsets of the real Hilbert spaces \mathcal{H}_1 and \mathcal{H}_2 , respectively.
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- $T : \mathcal{H}_1 \to \mathcal{H}_2$ is a bounded linear operator and the solution set $\Gamma := \{z \in VI(A, \mathcal{C}) : Tz \in VI(F, \mathcal{Q})\}$ is nonempty.



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$$\delta_n \in (0,1), \quad \lim_{n \to \infty} \delta_n = 0, \quad \sum_{n=1}^{\infty} \delta_n = \infty \text{ and } \lim_{n \to \infty} \frac{\tau_n}{\delta_n} = 0.$$



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$$\begin{split} \delta_n &\in (0,1), \quad \lim_{n \to \infty} \delta_n = 0, \quad \sum_{n=1}^{\infty} \delta_n = \infty \text{ and } \lim_{n \to \infty} \frac{\tau_n}{\delta_n} = 0. \\ \bullet \ \{\theta_n\} &\subset (a, 1 - \delta_n) \text{ for some } a > 0. \end{split}$$



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Modified projection and contraction method with fixed stepsize.

Step 0: Choose sequences {δ_n}[∞]_{n=1}, {θ_n}[∞]_{n=1} and {τ_n}[∞]_{n=1} such that the conditions from Assumption 3.1 hold and let η ≥ 0, γ_i ∈ (0, 2), i = 1, 2, μ ∈ (0, 1/L₁), λ ∈ (0, 1/L₂), α ≥ 3 and x₀, x₁ ∈ H₁ be given arbitrarily. Set n := 1.



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- Step 1: Given the iterates x_{n-1} and $x_n \quad (n \ge 1)$, choose α_n such that $0 \le \alpha_n \le \overline{\alpha}_n$, where

$$\bar{\alpha}_{n} := \begin{cases} \min\left\{\frac{n-1}{n+\alpha-1}, \frac{\tau_{n}}{\|x_{n}-x_{n-1}\|}\right\}, & \text{if } x_{n} \neq x_{n-1} \\ \frac{n-1}{n+\alpha-1}, & \text{otherwise.} \end{cases}$$
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Step 2: Compute
$$w_n = x_n + \alpha_n(x_n - x_{n-1})$$
,
 $y_n = P_Q(Tw_n - \lambda FTw_n)$,
 $z_n = Tw_n - \gamma_2 \beta_n r_n$,
where $r_n := Tw_n - y_n - \lambda(FTw_n - Fy_n)$ and
 $\beta_n := \frac{\langle Tw_n - y_n, r_n \rangle}{\|r_n\|^2}$, if $r_n \neq 0$; otherwise, $\beta_n = 0$



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• Step 3: Compute $b_n = w_n + \eta_n T^*(z_n - Tw_n)$, where
 $\epsilon > 0$, $\eta_n \in \left[\epsilon$, $\frac{\|Tw_n - z_n\|^2}{\|T^*(Tw_n - z_n)\|^2} - \epsilon\right]$, if $z_n \neq Tw_n$;
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• Step 4: Compute

$$u_n = P_{\mathcal{C}}(b_n - \mu A b_n),$$

$$t_n = b_n - \gamma_1 \gamma_n v_n,$$

where
$$v_n := b_n - u_n - \mu(Ab_n - Au_n)$$
 and $\gamma_n := \frac{\langle b_n - u_n, v_n \rangle}{\|v_n\|^2}$, if $v_n \neq 0$; otherwise, $\gamma_n = 0$.



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Stop F: Compute

$$x_{n+1} = (1 - \theta_n - \delta_n)b_n + \theta_n t_n.$$

Set n := n + 1 and go back to Step 1.



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Modified projection and contraction method with self adaptive stepsize.

• Step 0: Choose sequences $\{\delta_n\}_{n=1}^{\infty}, \{\theta_n\}_{n=1}^{\infty}$ and $\{\tau_n\}_{n=1}^{\infty}$ such that the conditions from Assumption 3.1 (d)-(e) hold and let $\eta \ge 0, \gamma_i \in (0,2), a_i \in (0,1), i = 1, 2, \lambda_1 > 0,$ $\mu_1 > 0, \alpha \ge 3$ and $x_0, x_1 \in \mathcal{H}_1$ be given arbitrarily. Set n := 1.



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(3.2)



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• Step 3: Compute

$$b_n = w_n + \eta_n T^*(z_n - Tw_n),$$

where the stepsize η_n is chosen such that for small enough $\epsilon > 0$, $\eta_n \in \left[\epsilon, \frac{\|Tw_n - z_n\|^2}{\|T^*(Tw_n - z_n)\|^2} - \epsilon\right]$, if $z_n \neq Tw_n$; otherwise, $\eta_n = \eta$.



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where the stepsize η_n is chosen such that for small enough $\epsilon > 0$, $\eta_n \in \left[\epsilon, \frac{\|Tw_n - z_n\|^2}{\|T^*(Tw_n - z_n)\|^2} - \epsilon\right]$, if $z_n \neq Tw_n$; otherwise, $\eta_n = \eta$.



Algorithm

• Step 4: Compute $u_n = P_C(b_n - \mu_n A b_n)$,

$$t_n = b_n - \gamma_1 \gamma_n v_n,$$

where
$$v_n := b_n - u_n - \mu_n (Ab_n - Au_n)$$
, $\gamma_n = \frac{\langle b_n - u_n, v_n \rangle}{\|v_n\|^2}$,
if $v_n \neq 0$; otherwise, $\gamma_n = 0$; and

$$\mu_{n+1} = \begin{cases} \min\left\{\frac{a_1||b_n - u_n||}{||Au_n - Ab_n||}, \ \mu_n \right\}, & \text{if } Ab_n \neq Au_n \\ \mu_n, & \text{otherwise.} \end{cases}$$
(3.4)

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Algorithm

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$$x_{n+1} = (1 - \theta_n - \delta_n)b_n + \theta_n t_n.$$

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• Our methods can be viewed as modified projection and contraction methods involving one projection onto C per iteration for solving VIP in \mathcal{H}_1 and another projection and contraction methods involving one projection onto Q per iteration under a bounded linear operator T for solving another VIP in another space \mathcal{H}_2 , with no extra projections onto the feasible sets.



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- Another notable advantage of our methods is that the monotonicity assumption on A and F usually used to guarantee convergence, is dispensed with and no extra projections are required under this setting.



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- The stepsizes {λ_n} and {μ_n} given by (3.3) and (3.4), resp. are generated at each iteration by some simple computations. Thus, the second method is easily implemented without the prior knowledge of the Lipschitz constants. L₁ and L₂



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• Step 5 of both algorithms guarantee the strong convergence to a minimum-norm solution of the problem.



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- Step 5 of both algorithms guarantee the strong convergence to a minimum-norm solution of the problem.
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Lemma

The stepsize η_n given in Step 3 of Algorithms 3.2 and 3.5 is well-defined.



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Lemma

The stepsize η_n given in Step 3 of Algorithms 3.2 and 3.5 is well-defined.

Lemma

Let $\{x_n\}$ be a sequence generated by Algorithm 3.2 under Assumption 3.1. Then, $\{x_n\}$ is bounded.



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Let $\{x_n\}$ be a sequence generated by Algorithm 3.2 under Assumption 3.1. Then, $\{x_n\}$ is bounded.

Theorem

Let $\{x_n\}$ be a sequence generated by Algorithm 3.5 under Assumption 3.1. Then, $\{x_n\}$ converges strongly to $p \in \Gamma$, where $||p|| = \min\{||z|| : z \in \Gamma\}$.



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• Let $\mathcal{H}_1 = (l_2(\mathbb{R}), ||.||_{l_2}) = \mathcal{H}_2.$



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• Let
$$\mathcal{H}_1 = (l_2(\mathbb{R}), ||.||_{l_2}) = \mathcal{H}_2.$$

• Define $T : l_2(\mathbb{R}) \to l_2(\mathbb{R})$ by

$$Tx = \left(0, x_1, \frac{x_2}{2}, \frac{x_3}{3}, \dots\right), \ \forall x \in l_2(\mathbb{R}).$$



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• Let $\mathcal{H}_1 = (l_2(\mathbb{R}), ||.||_{l_2}) = \mathcal{H}_2.$ • Define $T : l_2(\mathbb{R}) \rightarrow l_2(\mathbb{R})$ by

$$Tx = \left(0, x_1, \frac{x_2}{2}, \frac{x_3}{3}, \dots\right), \ \forall x \in l_2(\mathbb{R}).$$

• Then, T is a bounded linear operator on $l_2(\mathbb{R})$ with adjoint

$$T^*y = \left(y_2, \frac{y_3}{2}, \frac{y_4}{3}, \dots\right), \ \forall y \in l_2(\mathbb{R}).$$



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- Let $\mathcal{H}_1 = (l_2(\mathbb{R}), ||.||_{l_2}) = \mathcal{H}_2.$ • Define $T : l_2(\mathbb{R}) \to l_2(\mathbb{R})$ by $Tx = \left(0, x_1, \frac{x_2}{2}, \frac{x_3}{3}, \dots\right), \ \forall x \in l_2(\mathbb{R}).$
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- Let $C = Q = \{x \in l_2(\mathbb{R}) : ||x a||_{l_2} \leq r\}$, where $a = (1, \frac{1}{2}, \frac{1}{3}, \cdots)$, r = 3 for C and $a = (\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \cdots)$, r = 1 for Q. Then C, Q are nonempty closed and convex subsets of $l_2(\mathbb{R})$. Thus,

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

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- Let $\mathcal{H}_1 = (l_2(\mathbb{R}), ||.||_{l_2}) = \mathcal{H}_2.$ • Define $T : l_2(\mathbb{R}) \to l_2(\mathbb{R})$ by $Tx = \left(0, x_1, \frac{x_2}{2}, \frac{x_3}{3}, \dots\right), \ \forall x \in l_2(\mathbb{R}).$
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• Define
$$A, F : l_2(\mathbb{R}) \to l_2(\mathbb{R})$$
 by
 $A(x_1, x_2, x_3, \dots) = (x_1 e^{-x_1^2}, 0, 0, \dots),$
 $F(x_1, x_2, x_3, \dots) = (5x_1 e^{-x_1^2}, 0, 0, \dots).$



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• Then, by Example 2.1, *A*, *F* are pseudomonotone, Lipschitz continuous and sequentially weakly continuous but not monotone.



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- Then, by Example 2.1, *A*, *F* are pseudomonotone, Lipschitz continuous and sequentially weakly continuous but not monotone.
- We plot the graph of errors against the number of iterations and compare our methods with some existing methods.



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



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



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

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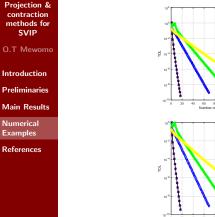
Define
$$A, F : l_2(\mathbb{R}) \to l_2(\mathbb{R})$$
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Example 1: Errors against number of iterations



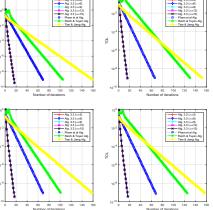


Figure: Top Left: Case 1; Top Right: Case 2; Bottom Left: Case 3; Bottom Right: Case 4.



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• Let $\mathcal{H}_1 = \mathcal{H}_2 = L_2([0,1]).$



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Examples References • Let $\mathcal{H}_1 = \mathcal{H}_2 = L_2([0,1]).$ • Define $T: L_2([0,1]) \to L_2([0,1])$ by

$$Tx(s) = \int_0^1 K(s,t)x(t)dt, \ \forall x \in L_2([0,1]),$$

where K is a continuous real-valued function on $[0,1]\times[0,1].$ Then, T is a bounded linear operator with adjoint

$$T^*x(s) = \int_0^1 K(t,s)x(t)dt, \ \forall x \in L_2([0,1])$$



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$$T^*x(s) = \int_0^1 K(t,s)x(t)dt, \ \forall x \in L_2([0,1]).$$

• In particular, we define $K(s,t) = e^{-st}$ for all $s,t \in [0,1]$.

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- Let $C = \{x \in L_2([0,1]) : \langle y, x \rangle \leq b\}$, where y = t + 1 and b = 1, then C is a nonempty closed and convex subset of $L_2([0,1])$.



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 \bullet Thus, we define the metric projection ${\it P}_{\cal C}$ as:

$$P_{\mathcal{C}}(x) = \begin{cases} \frac{b - \langle y, x \rangle}{||y||^2} y + x, & \text{if } \langle y, x \rangle > b, \\ x, & \text{if } \langle y, x \rangle \le b. \end{cases}$$



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• Thus, we define the metric projection $P_{\mathcal{C}}$ as:

$$P_{\mathcal{C}}(x) = \begin{cases} \frac{b - \langle y, x \rangle}{||y||^2} y + x, & \text{if } \langle y, x \rangle > b, \\ x, & \text{if } \langle y, x \rangle \le b. \end{cases}$$

• Also, let $\mathcal{Q} = \{x \in L_2([0,1]) : ||x|| \le r\}$, where r = 2, then \mathcal{Q} is a nonempty closed and convex subset of $L_2([0,1])$.



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• We consider the following cases in this example:

• Case 1: Take $x_1(t) = 1 + t^2$ and $x_0(t) = t + 5$.



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- Case 1: Take $x_1(t) = 1 + t^2$ and $x_0(t) = t + 5$.
- Case 2: Take $x_1(t) = \sin(t)$ and $x_0(t) = t + 1$.



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 - Case 3: Take $x_1(t) = t + 1$ and $x_0(t) = t + t^3$.



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- Case 3: Take $x_1(t) = t + 1$ and $x_0(t) = t + t^3$.
- Case 4: Take $x_1(t) = 0.7e^{-t} + 1$ and $x_0(t) = t + t^3$.



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Example 2: Errors against number of iterations



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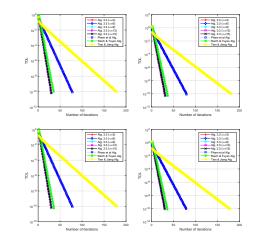


Figure: Top Left: Case 1; Top Right: Case 2; Bottom Left: Case 3; Bottom Right: Case 4.



END OF TALK

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Thank You!