NEW ITERATIVE METHODS OF KRASNOSEL’SKII-MANN TYPE FOR THE MULTIPLE-SETS SPLIT FEASIBILITY PROBLEM

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Abstract

In this paper, for solving the multiple-sets split feasibility problem (MSSFP) in Hilbert spaces, a new iterative method of Krasno sel’skii-Mann type and its combination with the steepest-descent algorithm are presented. In particular, the step size in these methods is calculated directly from the iteration procedure without prior knowledge of operator norms. A numerical example is given for illustrating the introduced methods.

1. Introduction

Let $H_1$ and $H_2$ be two real Hilbert spaces with inner products and norms, denoted by $\langle \cdot, \cdot \rangle$ and $\| \cdot \|$, respectively, and let $A$ be a bounded linear mapping from $H_1$ into $H_2$. Let $C_i$ and $Q_j$ be closed convex subsets in $H_1$ and $H_2$, respectively, for each $i \in J_1 = \{1, 2, \ldots, p\}$ and $j \in J_2 = \{1, 2, \ldots, r\}$ where $p$ and $r$ are two fixed positive integers.

The MSSFP is to find a point

$$ x \in C := \cap_{i \in J_1} C_i \quad \text{such that} \quad Ax \in Q := \cap_{j \in J_2} Q_j. \quad (1.1) $$

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Denote by $\Gamma$ the solution of (1.1). Throughout this paper, we assume that $\Gamma \neq \emptyset$.

Problem (1.1) was first introduced by Censor and Elfving [4] in finite-dimensional Hilbert spaces for modeling inverse problems that arise from phase retrievals and in image reconstruction [2]. Recently, the MSSFP can also be used to model the intensity-modulated radiation therapy [5-8]. Many iterative methods have been developed to solve this problem. See, for example, [1, 3, 9-11, 13-16, 20-22, 25-28, 30-35, 37, 40-44] and references therein.

In [5], Censor et al defined the proximity function $p(x)$ to measure the distance of a point $x \in H_1$ to all sets $C_i$ and $Q_j$ by
\[
p(x) = g(x) + q(x), \quad g(x) = \frac{1}{2} \sum_{i=1}^{p} \alpha_i \| (I - P_{C_i})x \|^2, \quad q(x) = \frac{1}{2} \sum_{j=1}^{r} \beta_j \| (I - P_{Q_j})Ax \|^2,
\]
where $I$ denotes the identity mapping in $H_m$, $m = 1, 2$, $\alpha_i > 0$, $\beta_j > 0$ for all $i$ and $j$, respectively, with $\sum_{i=1}^{p} \alpha_i + \sum_{j=1}^{r} \beta_j = 1$, and considered the constrained MSSFP as follows:
\[
\text{find } z_* \in \Omega \text{ such that } z_* \text{ solves (1.1)},
\]
where $\Omega$ is an auxiliary, simple, nonempty, closed and convex subset in $H_1$ such that $\Gamma \cap \Omega \neq \emptyset$. For solving (1.2), they proposed the projection-gradient method,
\[
x^{k+1} = P_{\Omega}(x^k - s \nabla p(x^k)), \quad x^1 \in H_1,
\]
for all $k \in \mathbb{N}_+$, the set of all positive integers, where $s$ is a positive number and
\[
\nabla p(x) = \sum_{i=1}^{p} \alpha_i (I - P_{C_i})x + \sum_{j=1}^{r} \beta_j A^*(I - P_{Q_j}A)x,
\]
where $A^*$ denotes the adjoint of $A$. They proved global convergence of (1.3)-(1.4) under condition $0 < s < 2/L$ with $L = \sum_{i=1}^{p} \alpha_i + \|A\|^2 \sum_{j=1}^{r} \beta_j$, being the Lipschitz constant of $\nabla p(x)$. In infinite dimensional Hilbert spaces, basing on the Krasnosel’skii-Mann algorithm (see, [24]),
\[
x^{k+1} = (1 - \gamma_k)x^k + \gamma_k Tx^k,
\]
to find a fixed point of a self-nonexpansive mapping $T$ of a closed convex subset, Xu [37] introduced some weak convergent methods, one of which is a method of Krasnosel’skii-Mann type,
\[
x^{k+1} = (1 - \gamma_k)x^k + \gamma_k P_{\Omega_i} \left( x^k - s \left( \sum_{i=1}^{p} \alpha_i (I - P_{C_{i,k}})x^k + \sum_{j=1}^{r} \beta_j A^*(I - P_{Q_{j,k}})Ax^k \right) \right),
\]
where $\gamma_k \in (0, 1)$ with $\sum_{k=1}^{\infty} \gamma_k(1-\gamma_k) = \infty$ and the perturbations $\Omega_k, C_{ik}, Q_{jk}$ of the sets $\Omega, C_i, Q_j$ satisfy some approximation properties. Next, He et al [20], combining three iterative methods in [37] with the Krasnosel’skii-Mann algorithm, obtained the following weakly convergent iterative methods:

$$ x^{k+1} = (1 - \gamma_k)x^k + \gamma_k T_{k-1} \cdots T_1 x^k, \quad T_i = P_{C_i}(I - s\nabla q), $$

$$ x^{k+1} = (1 - \gamma_k)x^k + \gamma_k \sum_{i=1}^{p} \alpha_i P_{C_i} \left( I - s \sum_{j=1}^{r} \beta_j A^*(I - P_{Q_j})A \right) x^k, \quad (1.6) $$

$$ x^{k+1} = (1 - \gamma_k)x^k + \gamma_k T_{k+1} x^k, $$

where $T_{[k]} = T_{k \mod p}$, the mod function takes values in $\{1, 2, \ldots, p\}$, $\alpha_i$ satisfies condition 

(1) $\alpha_i > 0$ for each $i \in J_1$ such that $\sum_{i=1}^{p} \alpha_i = 1$,

(2) $0 < s < 2/L$ with $L = \|A\|^2 \sum_{j=1}^{r} \beta_j$. A strong convergent method of Krasnosel’skii-Mann type,

$$ x^{k+1} = (1 - \gamma_k)x^k + \gamma_k P_{C_{[k]}}[(1 - t_k)(I - \tau_k A^*(I - P_{Q_{[k]}})A)]x^k \quad (1.7) $$

in the case that $p = r$, was introduced by Wang et al [33], where $t_k$ has the properties

(1) $t_k \in (0, 1)$ for all $k \in \mathbb{N}_+$, \( \lim_{k \to \infty} t_k = 0 \) and $\sum_{k=1}^{\infty} t_k = \infty$,

(2) $P_{C_{[k]}} = P_{C_{k \mod p}}$ and $P_{Q_{[k]}} = P_{Q_{k \mod p}}$ with $0 < \lim \inf_{k \to \infty} \tau_k \leq \lim \sup_{k \to \infty} \tau_k < 1/\|A\|^2$. In order to obtain a strong convergent iterative method, Dang and Gao [13] combined the Krasnosel’skii-Mann algorithm with the Byrne’s CQ algorithm [2] for the split feasibility problem (SFP), that is (1.1) with $p = r = 1$.

Very recently, for solving the SFP Yu et al [41] presented an iterative method of Krasnosel’skii-Mann type,

$$ x^{k+1} = (1 - \gamma_k)x^k + \gamma_k [P_C - \tau_k A^*(I - P_Q)A] x^k \quad (1.8) $$

with conditions: $0 < \lim \inf_{k \to \infty} \gamma_k \leq \lim \sup_{k \to \infty} \gamma_k < 1$ and $\gamma_k \in (0, 1/(\gamma_k \|A\|^2))$.

A simpler method was presented by Wang [34],

$$ x^{k+1} = (1 - \gamma_k)x^k + \gamma_k [P_C - A^*(I - P_Q)A] x^k \quad (1.9) $$

where $\gamma_k$ has the properties: $\sum_{k=1}^{\infty} \gamma_k = \infty$ and $\sum_{k=1}^{\infty} \gamma_k^2 < \infty$. At this time, Ng. Buong [1] proposed several weak convergent methods

$$ x^{k+1} = T x^k, \quad T = P_1(I - sA^*(I - P_2)A), \quad (1.10) $$

where $P_1$ and $P_2$ are defined by one of the conditions (c):

(c1) $P_1 = P_{C_1} \cdots P_{C_i}$ and $P_2 = P_{Q_1} \cdots P_{Q_1};$

(c2) $P_1 = \sum_{i=1}^{p} \alpha_i P_{C_i}$ and $P_2 = \sum_{j=1}^{r} \beta_j P_{Q_j};$

(c3) $P_1 = P_{C_{[k]}}$ and $P_2 = \sum_{j=1}^{r} \beta_j P_{Q_{[k]}};$

(c4) $P_1 = \sum_{i=1}^{p} \alpha_i P_{C_i}$ and $P_2 = P_{Q_1} \cdots P_{Q_1}.$
with \( s \in (0, 1/\|A\|^2) \), (\( \alpha \)) and (\( \beta \)) \( \beta_j > 0 \) for \( 1 \leq j \leq r \) such that \( \sum_{j=1}^{r} \beta_j = 1 \).

In order to obtain a strong convergence sequence \( \{x^k\} \) from (1.10), he also proposed the method
\[
x^{k+1} = (I - t_k \mu F)Tx^k,
\]
(1.11)

where \( F \) is an \( \eta \)-strongly monotone and \( \tilde{L} \)-Lipschitz continuous mapping on \( H_1 \), \( \mu \) is a fixed number in \((0, 2\eta/L^2)\) and \( t_k \) has property (t).

Weak and strong convergence theorems for the MSSFP in Banach spaces were obtained in [26, 27] and references therein.

Methods (1.3)-(1.4), (1.5), (1.6), (1.7), (1.8), (1.10) and (1.11) use a fixed step size restricted by the constants which depend on the largest eigenvalue (spectral radius) of the operator \( A^*A \). Computing the largest eigenvalue may be very hard and conservative estimate of the constants usually results in slow convergence. Motivated by a self-adaptive strategy given by He et al [19], Zhang et al [42], Zhao et al [43] and Zhao with Yang [44] proposed several self-adaptive projection-gradient methods. Two modifications of a method in [43] were studied in [10] and [40]. These methods, at each iteration step, need an inner iteration numbers to obtain a suitable step size. To exclude the drawback in solving the SFP, López et al [22] suggested a new self-adaptive way to compute directly the step size in each iteration. By considering the constrained optimization problem \( \min_{x \in C} q(x) \), they proposed the weakly convergent projection-gradient method
\[
x^{k+1} = P_C(x^k - \tau_k \nabla q(x^k)),
\]
(1.12)

where
\[
\tau_k = \frac{\rho_k q(x^k)}{\|\nabla q(x^k)\|^2},
\]
(1.13)

(\( \rho \)) \( \rho_k \in (0, 4) \) for all \( k \in \mathbb{N}_+ \) and \( \liminf_{k \to \infty} \rho_k > 0 \).

Here, they also introduced strongly convergent methods, by combining (1.12)-(1.13) with the hybrid method in mathematical programming [29] and Halpern method [18]. Recently, in infinite-dimensional Hilbert spaces, Tang et al [30] and Wen et al [35] proposed also weakly convergent methods.

It is not difficult to see that when \( \alpha_i \) and \( \beta_j \) satisfy conditions (\( \alpha \)) and (\( \beta \)), we have
\[
\sum_{i=1}^{p} \alpha_i (I - P_{C_i}) = I - \sum_{i=1}^{p} \alpha_i P_{C_i} \quad \text{and} \quad \sum_{j=1}^{r} \beta_j A^*(I - P_{Q_j})A = A^* \left( I - \sum_{j=1}^{r} \beta_j P_{Q_j} \right)A,
\]
since \( A \) is a linear mapping. This changes decrease the computational time for methods (1.3)-(1.4), (1.5) and (1.6) because the number of operations for the
left-hand side of the equalities at any point is more than that for the right-hand side. By the same reason, it will be better if we can replace \( \sum_{i=1}^{p} \alpha_i P_{C_i} \) and \( \sum_{j=1}^{r} \beta_j P_{Q_j} \) in the equalities above by \( P_{C_p} \cdots P_{C_1} \) and \( P_{Q_r} \cdots P_{Q_1} \), respectively, in constructing algorithms for (1.1).

In this paper, motivated by the results in the listed works and the above remarks, we give a new iterative method of Krasnosel’skii-Mann type,

\[
x^{k+1} = (1 - \gamma_k)x^k + \gamma_k T_k x^k, \quad T_k = P_1 - \tau_k A^*(I - P_2)A,
\]

where \( P_1 \) and \( P_2 \) are defined by (c1) and (c2), respectively, the parameter \( \gamma_k \) satisfies condition 

(\( \gamma \)) \( \gamma_k \in [a, b] \subset (0, (p + 1)/(2p)) \),

\( \tau_k \) is determined by

\[
\tau_k = \frac{\rho_k f(x^k)}{\|u^k\|^2 + \lambda_k^2}
\]

with \( u^k = A^*(I - P_2)Ax^k \),

(\( \rho' \)) \( \rho_k \in [\varepsilon, (r + 1)/r - \varepsilon] \) for all \( k \in \mathbb{N}_+ \), where \( \varepsilon \) is a small positive number,

(\( \lambda \)) \( \lambda_k \in [c, d] \subset (0, \infty) \) for all \( k \in \mathbb{N}_+ \) and \( f(x) = \|(I - P_2)Ax\|^2/2 \). Next, from (1.14), we can design a strong convergent sequence \( \{x^k\} \) by

\[
x^{k+1} = (I - t_k \mu F)((1 - \gamma_k)I + \gamma_k T_k)x^k,
\]

that is a combination of the Krasnosel’skii-Mann type algorithm with the steepest-descent one, where \( t_k \) satisfies condition (t).

The rest of this paper is organized as follows. In Section 2, we list some related facts, that will be used in the proof of our results. In Section 3, we prove weak and strong convergences of our methods under suitable conditions. As consequences, we obtain some modifications of the Krasnosel’skii-Mann and Halpern algorithms. Finally, in Section 4, we give some numerical experiments for testing our theoretical results.

2. Preliminaries

Let \( H \) be a real Hilbert space with inner product and norm, denoted, respectively, also by \( \langle \cdot, \cdot \rangle \) and \( \| \cdot \| \). Then,

\[
\|x + y\|^2 \leq \|x\|^2 + 2\langle y, x + y \rangle \quad \forall x, y \in H.
\]

**Definitions 2.1** A mapping \( T \) from a subset \( C \) of \( H \) into \( H \) is called:

(i) nonexpansive, if \( \|Tx - Ty\| \leq \|x - y\| \) for all \( x, y \in C \);

(ii) contractive, if \( \|Tx - Ty\| \leq \bar{a}\|x - y\| \) for a fixed \( \bar{a} \in [0, 1) \) and for all \( x, y \in C \);
(iii) $\gamma$-inverse strongly monotone, if $\gamma\|Tx - Ty\|^2 \leq \langle Tx - Ty, x - y \rangle$ for all $x, y \in C$, where $\gamma$ is a positive number;
(iv) firmly nonexpansive, if there holds (iii) with $\gamma = 1$;
(v) averaged, if $T = (1-\omega)I + \omega N$ for some fixed $\omega \in (0, 1)$ and a nonexpansive mapping $N$ and we say $T$ is $\omega$-averaged.

We denote by $Fix(T)$ the set of all fixed points of $T$, i.e.,

$$Fix(T) = \{x \in C : x = Tx\}.$$ 

**Lemma 2.1** [17] Let $C$ be a closed convex subset of a real Hilbert space $H$ and let $T$ be a nonexpansive mapping from $C$ into $H$ with $Fix(T) \neq \emptyset$. If $\{x^k\}$ is a sequence in $C$ weakly converging to $x$ and if $(I - T)x^k$ converges strongly to $y$, then $(I - T)x = y$. In particular, if $y = 0$, then $x \in Fix(T)$.

**Lemma 2.2** [38, 12] We have:

(i) $T$ is $\omega$-averaged, if and only if $I - T$ is $(1/2\omega)$-inverse strongly monotone;
(ii) Let $D$ be a nonempty set of $H$ and let $m \geq 2$ be an integer. Set

$$\omega = 1 \left(1 + \frac{1}{\sum_{i=1}^{m} \omega_i / (1 - \omega_i)} \right), \omega_i \in (0, 1) \forall i \in \{1, 2, \ldots, m\}$$

and let $T_i : D \to D$ be $\omega_i$-averaged. Set $T := T_m T_{m-1} \cdots T_1$. Then, $T$ is $\omega$-averaged;
(iii) Let $D, \omega, T_i$ be as the above and let $\alpha_i$ be satisfied condition (a) with $p = m$. Then, the mapping $T$, defined by $T = \sum_{i=1}^{m} \alpha_i T_i$, is $\omega$-averaged, where $\omega = \sum_{i=1}^{m} \omega_i$.

For a closed convex subset $C$ of $H$, there exists a mapping $P_C : H$ onto $C$ such that $P_C(x) = \inf_{z \in C} \|y - x\|$ for each $x \in H$. The mapping $P_C$ is called the metric projection onto $C$. We know that $P_C$ is firmly nonexpansive (hence, nonexpansive), $I - P_C$ is also firmly nonexpansive and

$$\|P_C x - z\|^2 \leq \|x - z\|^2 - \|x - P_C x\|^2 \forall x \in H, z \in C. \quad (2.1)$$

Recall that a sequence $\{x^k\}$ in $H$ is said to be Fejér monotone with respect to (w.r.t.) a nonempty, closed and convex subset $S$ in $H$, if

$$\|x^{k+1} - z\| \leq \|x^k - z\| \forall k \in \mathbb{N}_+, z \in S.$$ 

**Lemma 2.3** [22] Let $S$ be a nonempty, closed and convex subset in $H$. If the sequence $\{x^k\}$ is Fejér monotone w.r.t. $S$, then $\{x^k\}$ converges weakly to a point in $S$ if and only if all weak cluster points of $\{x^k\}$ belong to $S$.

A mapping $F$, defined on $H$, is said to be $\eta$-strongly monotone and $\bar{L}$-Lipschitz continuous, if $F$ satisfies, respectively, the following conditions:

$$\langle Fx - Fy, x - y \rangle \geq \eta\|x - y\|^2 \quad \text{and} \quad \|Fx - Fy\| \leq \bar{L}\|x - y\| \forall x, y \in H,$$

where $\eta$ and $\bar{L}$ are fixed positive numbers.
Lemma 2.4 [39] Let $F$ be an $\eta$-strongly monotone and $L$-Lipschitz continuous mapping on a real Hilbert space $H$. Then, for two fixed numbers $\mu \in (0, 2\eta/L^2)$ and $t \in (0, 1)$, we have $\|F^t x - F^t y\| \leq (1 - tr)\|x - y\|$ $\forall x, y \in H$, where $F^t = I - t\mu F$ and constant $\tau = 1 - \sqrt{1 - \mu(2\eta - \mu L^2)} \in (0, 1)$.

Lemma 2.5 [36] Let $\{a_k\}$, $\{t_k\}$ and $\{c_k\}$ be sequences of real numbers such that

(i) $a_{k+1} \leq (1 - t_k)a_k + t_kc_k$;
(ii) $a_k \geq 0$;
(iii) $t_k$ satisfies condition (t);
(iv) $\limsup_{k \to \infty} c_k \leq 0$.

Then, $\lim_{k \to \infty} a_k = 0$.

Lemma 2.6 [23] Let $\{a_k\}$ be a sequence of real numbers with a subsequence $\{k_i\}$ of $\{k\}$ such that $a_{k_i} < a_{k_i+1}$ for all $l \in \mathbb{N}_+$. Then, there exists a nondecreasing sequence $\{m_k\} \subseteq \mathbb{N}_+$ such that $m_k \to \infty, a_{m_k} \leq a_{m+1}$ and $a_k \leq a_{m_k+1}$ for all (sufficiently large) numbers $k \in \mathbb{N}_+$. In fact, $m_k = \max\{l \leq k : a_l \leq a_{l+1}\}$.

3. Main Results

We have the following results.

Theorem 3.1 Let $H_1$ and $H_2$ be two real Hilbert spaces and let $A$ be a bounded linear mapping from $H_1$ into $H_2$. Let $C_i$ and $Q_j$ be closed convex subsets in $H_1$ and $H_2$, respectively, for each $i \in I_1 = \{1, 2, \cdots, p\}$ and $j \in I_2 = \{1, 2, \cdots, r\}$. Assume that $\Gamma \neq \emptyset$ and there hold conditions $(\gamma)$, $(\rho')$ and $(\lambda)$. Then, the sequence $\{x^k\}$, defined by (1.14)-(1.15), and one of the cases in condition $(c)$, as $k \to \infty$, converges weakly to a point in $\Gamma$.

Proof. Clearly, $P_1z = z$ and $(I - P_2)Az = 0$, for any $z \in \Gamma$.

From (1.14), we deduce immediately that

$$\|x^{k+1} - z\|^2 = \|x^k - z - \gamma_k(x^k - T_k x^k)\|^2$$
$$= \|x^k - z\|^2 - 2\gamma_k\langle x^k - T_k x^k, x^k - z \rangle + \gamma_k^2\|x^k - T_k x^k\|^2$$
$$\leq \|x^k - z\|^2 - 2\gamma_k\langle (I - P_1)x^k, x^k - z \rangle - 2\gamma_k\tau_k\|u^k\|\|x^k - z\|$$
$$+ 2\gamma_k^2\|\|I - P_1\|x^k\|^2 + \tau_k^2\|u^k\|^2).$$

(3.1)

First, we consider the case, when $P_1 = P_{C_p} \cdots P_{C_1}$ and $P_2 = P_{Q_r} \cdots P_{Q_1}$.

Since $P_{C_i}$ is $(1/2)$-averaged (see, [2]), by Lemma 2.2, $P_1$ is $\omega$-averaged with $\omega = p/(p + 1)$. So, $I - P_1$ is $(1/(2\omega))$-inverse strongly monotone, i.e.,

$$\langle (I - P_1)x^k, x^k - z \rangle \geq \frac{p + 1}{2p}\|I - P_1\|x^k\|^2.$$  

(3.2)
Similarly, we have
\[
\langle u^k, x^k - z \rangle = \langle (I - P_2)Ax^k, Ax^k - Az \rangle \\
\geq \frac{r + 1}{2r} \| (I - P_2)Ax^k \|^2 = \frac{r + 1}{r} f(x^k),
\] (3.3)

From (3.1), (3.2) and (3.3) it implies that
\[
\| x^{k+1} - z \|^2 \leq \| x^k - z \|^2 - \gamma_k (p + 1) \| (I - P_1)x^k \|^2 - 2\gamma_k r + 1 \| (I - P_1)x^k \|^2 \\
+ 2\gamma_k^2 \| (I - P_1)x^k \|^2 + \tau_k^2 \| u^k \|^2 \\
\leq \| x^k - z \|^2 - 2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \| (I - P_1)x^k \|^2 \\
- 2\gamma_k r + 1 \rho_k f_2(x^k) + 2\gamma_k^2 \| u^k \|^2 + \lambda_k^2 \\
= \| x^k - z \|^2 - 2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \| (I - P_1)x^k \|^2 \\
- 2\gamma_k \rho_k \left( \frac{r + 1}{r} - \rho_k \right) \| u^k \|^2 + \lambda_k^2 \\
\leq \| x^k - z \|^2 - 2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \| (I - P_1)x^k \|^2 \\
- 2\gamma_k \rho_k \left( \frac{r + 1}{r} - \rho_k \right) \| u^k \|^2 + \lambda_k^2,
\] (3.4)
since \( b < (p + 1)/(2p) \leq 1 \) for any integer \( p \). Taking into account of conditions \((\gamma)\) and \((\rho')\),
\[
\| x^{k+1} - z \| \leq \| x^k - z \|,
\]
\[
2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \| (I - P_1)x^k \|^2 \leq \| x^k - z \|^2 - \| x^{k+1} - z \|^2,
\]
\[
2\gamma_k \rho_k \left( \frac{r + 1}{r} - \rho_k \right) \frac{f_2(x^k)}{\| u^k \|^2 + \lambda_k^2} \leq \| x^k - z \|^2 - \| x^{k+1} - z \|^2.
\] (3.5)

According to the first inequality in (3.5), there exists \( \lim_{k \to \infty} \| x^k - z \|. \) Therefore, \( \{ x^k \} \) is bounded, and hence, \( \{ \| u^k \| \} \) is also bounded. Next, from the second and the last inequalities in (3.5), the existence of \( \lim_{k \to \infty} \| x^k - z \| \), the definition of \( f(x) \), conditions \((\rho')\) and \((\lambda)\) with the boundedness of \( \{ \| u^k \| \} \), it follows that
\[
\lim_{k \to \infty} \| (I - P_1)x^k \| = 0 \quad \text{and} \quad \lim_{k \to \infty} f(x^k) = \frac{1}{2} \lim_{k \to \infty} \| (I - P_2)Ax^k \|/2 = 0.
\] (3.6)

Now, we prove that
\[
\lim_{k \to \infty} \| (I - P_{C_i})x^k \| = 0 \forall i \in J_1 \quad \text{and} \quad \lim_{k \to \infty} \| (I - P_{Q_j})Ax^k \| = 0 \forall j \in J_2.
\] (3.7)
Let $R$ be a positive number such that $R \geq \|x^k - z\|$ for all $k \in \mathbb{N}_+$. Using property (2.1) for $P_C$, with $i = p, p - 1, \ldots, 1$, we get that

$$
\|P_1 x^k - z\|^2 \leq \|x^k - z\|^2 - \sum_{i=1}^{p} \|S_i x^k - S_{i-1} x^k\|^2,
$$

where $S_i = P_{C_i} P_{C_{i-1}} \cdots P_{C_1}$ and $P_{C_0} = I$. On the other hand,

$$
\begin{align*}
\|P_1 x^k - z\|^2 &= \|P_1 x^k - x^k\|^2 + \|x^k - z\|^2 + 2\langle P_1 x^k - x^k, x^k - z\rangle \\
&\geq \|P_1 x^k - x^k\|^2 + \|x^k - z\|^2 - 2R\|I - P_1\|_{[2]}\|x^k\|.
\end{align*}
\tag{3.8}
$$

From two last inequalities and the first limit in (3.6), we know that

$$
\lim_{k \to \infty} \|S_i x - S_{i-1} x^k\| = 0, \ i \in J_1.
\tag{3.9}
$$

Taking $i = 1$ in (3.9), we have immediately $\lim_{k \to \infty} \|(I - P_{C_1}) x^k\| = 0$. In the case that $i = 2$ in (3.9), $\lim_{k \to \infty} \|P_{C_2} P_{C_1} x - P_{C_2} x^k\| = 0$, which together with the conclusion for the case $i = 1$ implies $\lim_{k \to \infty} \|(I - P_{C_2}) x^k\| = 0$. Repeating the process to $i = p$, we have the first limit in (3.7). By the second limit in (3.6) and the similar argument as the above, we know that

$$
\lim_{k \to \infty} \|\tilde{S}_j A x^k - \tilde{S}_{j-1} A x^k\| = 0,
$$

where $\tilde{S}_j = P_{Q_j} P_{Q_{j-1}} \cdots P_{Q_1}$ and $\tilde{S}_0 = I$. Thus, we obtain the second limit in (3.7).

Since $\{x^k\}$ is bounded, there exists a subsequence $\{x^{k_i}\}$ converging weakly to a point $\tilde{z} \in H_1$. From Lemma 2.1, the property of $A$, and (3.7) we deduce immediately that $\tilde{z} \in \cap_{i=1}^{p} \text{Fix}(P_{C_i})$ and $A\tilde{z} \in \cap_{j=1}^{r} \text{Fix}(P_{Q_j})$. It means that $\tilde{z} \in \Gamma$. Similarly, we have that every weak cluster point of the set $\{x^k\}$ belongs to $\Gamma$. Consequently, from Lemma 2.3 with $S = \Gamma$ and the first inequality in (3.5), it follows that all sequence $\{x^k\}$ converges weakly to a point in $\Gamma$.

Now, consider the case when $P_1 = \sum_{i=1}^{p} \alpha_i P_{C_i}$, and $P_2 = \sum_{i=1}^{r} \beta_j P_{Q_j}$, with conditions (α) and (β). Then,

$$
\begin{align*}
\langle (I - P_1) x^k, x^k - z\rangle &= \sum_{i=1}^{p} \alpha_i \langle (I - P_{C_i}) x^k, x^k - z\rangle \\
&\geq \sum_{i=1}^{p} \alpha_i \|(I - P_{C_i}) x^k\|^2 \\
&\geq \frac{1}{\|x^k\|} \sum_{i=1}^{p} \alpha_i \|P_{C_i} x^k\|^2 = \|I - P_1\|_{[2]}\|x^k\|^2,
\end{align*}
$$

$$
\langle u^k, x^k - z\rangle = \langle (I - P_2) A x^k, A x^k - Az\rangle \geq \|(I - P_2) A x^k\|^2.
$$
Thus, instead of (3.4), we have the inequalities
\[
\|x^{k+1} - z\|^2 \leq \|x^k - z\|^2 - 2\gamma_k(1 - \gamma_k)\|(I - P_1)x^k\|^2 \\
- 2\gamma_k\rho_k(2 - \rho_k)\frac{f^2(x^k)}{\|u_k\| + \lambda_k} \\
\leq \|x^k - z\|^2 - 2\gamma_k(1 - \gamma_k)\|(I - P_1)x^k\|^2 \\
- 2\gamma_k\rho_k\left(\frac{r + 1}{r} - \rho_k\right)\frac{f^2(x^k)}{\|u_k\| + \lambda_k}^2,
\]
because \((r + 1)/r \leq 2\) for any \(r \in \mathbb{N}_+\). Consequently, \(\{x^k\}\) is bounded and we obtain the limits in (3.6). Next, let \(R\) be a positive number such that \(\|x^k - z\| \leq R\). By the convexity of the function \(\|x\|^2\) for \(x \in H_1\), (2.1) with condition (\(\alpha\)),
\[
\|P_1 x^k - z\|^2 = \left\| \sum_{i=1}^p \alpha_i (P_{C_i} x^k - z) \right\|^2 \\
\leq \sum_{i=1}^p \alpha_i \|P_{C_i} x^k - z\|^2 \\
\leq \|x^k - z\|^2 - \sum_{i=1}^p \alpha_i \|(I - P_{C_i}) x^k\|^2,
\]
and (3.8), we know that
\[
\frac{1}{R} \sum_{i=1}^p \alpha_i \|(I - P_{C_i}) x^k\|^2 \leq \|(I - P_1)x^k\|.
\]
Therefore, we get the first limit in (3.7). By the similar argument, we also get the second limit in (3.7). The cases, when \(P_1 = P_{C_p} \cdots P_{C_1}\) with \(P_2 = \sum_{j=1}^r \beta_j P_{Q_j}\) and \(P_1 = \sum_{i=1}^p \alpha_i P_{C_i}\) with \(P_2 = P_{Q_r} \cdots P_{Q_1}\), are similar. The proof is completed.

**Theorem 3.2** Let \(H_1, H_2, A, C_i, Q_j\) and \(\Gamma\) be as in Theorem 3.1 and let \(F\) be an \(\eta\)-strongly monotone and \(\tilde{L}\)-Lipschitz continuous mapping on \(H_1\). Let \(\mu \in (0, 2\eta/\tilde{L}^2)\) be a fixed number and let conditions (\(t\)), (\(\gamma\)), (\(\rho^\prime\)) and (\(\lambda\)) be satisfied. Then, as \(k \to \infty\), the sequence \(\{x^k\}\), defined by (1.16), \(T_k\) in (1.14) and \(\tau_k\) in (1.15), converges strongly to a point \(z^*_s\), solving the variational inequality:
\[
z^*_s \in \Gamma : \langle Fz^*_s, z^*_s - z \rangle \leq 0 \quad \forall z \in \Gamma.
\]

**Proof.** First, we also consider the case, when \(P_1 = P_{C_p} \cdots P_{C_1}\) and \(P_2 = P_{Q_r} \cdots P_{Q_1}\).

Set \(z^k := (1 - \gamma_k)x^k + \gamma_k T_kx^k\). By the similar argument as in the proof for
(3.4), taking a fixed point \( z \in \Gamma \), we have that
\[
\|z^k - z\|^2 \leq \|x^k - z\|^2 - 2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \| (I - P_1)x^k \|^2 \\
- 2\gamma_k \rho_k \left( \frac{r + 1}{r} - \rho_k \right) \frac{f^2(x^k)}{\|u^k\|^2 + \lambda_k^2}.
\] (3.11)

First, we prove that \( \{ x^k \} \) is bounded. Indeed, from (1.16), Lemma 2.4, (3.11) and condition \((p')\), it follows that
\[
\|x^{k+1} - z\| = \| (I - t_k F)z^k - (I - t_k F)z - t_k Fz\|
\]
\[
\leq (1 - t_k \tau) \| z^k - z \| + t_k \| F z \|
\]
\[
\leq (1 - t_k \tau) \| x^k - z \| + t_k \| F z \|
\]
\[
\leq \max \{ \| x^1 - z \|, \| F z \| / \tau \}.
\]

Therefore, \( \{ x^k \} \) is bounded. Next, using Lemma 2.4 and (3.11) again, we obtain that
\[
\|x^{k+1} - z\|^2 = \| (I - t_k F)z^k - (I - t_k F)z - t_k Fz\|^2 \\
\leq (1 - t_k \tau) \| z^k - z \|^2 - 2t_k \| F z, x^{k+1} - z \|
\]
\[
\leq (1 - t_k \tau) \| x^k - z \|^2 + 2t_k \| F z, z - x^{k+1} \|
\]
\[
- 2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \| (I - P_1)x^k \|^2 \\
- 2\gamma_k \rho_k \left( \frac{r + 1}{r} - \rho_k \right) \frac{f^2(x^k)}{\|u^k\|^2 + \lambda_k^2}.
\] (3.12)

Obviously, there exist two positive constant \( \tilde{p} \) and \( \tilde{r} \) such that, for all \( k \in \mathbb{N}_+ \),
\[
2\gamma_k \left( \frac{p + 1}{2p} - \gamma_k \right) \geq \tilde{p} \quad \text{and} \quad 2\gamma_k \rho_k \left( \frac{r + 1}{r} - \rho_k \right) \geq \tilde{r}.
\]

Thus, from (3.12) we get that
\[
\|x^{k+1} - z\|^2 \leq (1 - t_k \tau) \| x^k - z \|^2 + 2t_k \| F z, z - x^{k+1} \|
\]
\[
- \tilde{p} \| (I - P_1)x^k \|^2 - \tilde{r} \frac{f^2(x^k)}{\|u^k\|^2 + \lambda_k^2}.
\] (3.13)

We need only discuss two cases.

Case 1. There exists an integer \( k_0 \geq 1 \) such that \( \|x^{k+1} - z\| \leq \|x^k - z\| \) for all \( k \geq k_0 \).
Then, \( \lim_{k \to \infty} \| x^k - z \| \) exists. From (3.13), we can write that
\[
\| x^{k+1} - z \|^2 - \| x^k - z \|^2 + t_k \tau \| x^k - z \|^2 + \tilde{p} ((I - P_1)x^k \| ^2 + \tilde{f} \| u^k \|^2 + \lambda_k)^2 \leq 2t_k \mu M_1,
\]
(3.14)
where \( M_1 \geq \| Fz \| \| z - x^{k+1} \| \). Since \( \lim_{k \to \infty} \| x^k - z \| \) exists and \( t_k \to 0 \), letting \( k \) tend to infinity in (3.14), we get (3.6). By the similar argument as in the proof of Theorem 3.1, the sequence \( \{ x^k \} \) satisfies also (3.7), and hence, it converges weakly to \( \tilde{z} \in \Gamma \). Moreover,
\[
\limsup_{k \to \infty} \langle Fz, z - x^{k+1} \rangle = \lim_{k \to \infty} \langle Fz, z - x^{k+1} \rangle = \langle Fz, z - \tilde{z} \rangle \leq 0,
\]
(3.15)
because \( \tilde{z} \in \Gamma \) and \( z^* \) is the unique solution of (3.10). Now, from (3.13) with \( \tilde{p} > 0 \) and \( \tilde{r} > 0 \), we know that
\[
\| x^{k+1} - z^* \|^2 \leq (1 - t_k \tau) \| x^k - z^* \|^2 + 2t_k \mu \langle Fz, z^* - x^{k+1} \rangle,
\]
which together with Lemma 2.5 and (3.15) implies that \( \| x^k - z^* \| \to 0 \).

Case 2. There exists a subsequence \( \{ k_l \} \) of \( \{ k \} \) such that
\[
\| x_{k_l} - z \| < \| x_{k_l} + 1 - z \|
\]
for all \( l \in \mathbb{N}_+ \).

Hence, by Lemma 2.6, there exists a nondecreasing sequence \( \{ m_k \} \subseteq \mathbb{N}_+ \) such that \( m_k \to \infty \),
\[
\| x^{m_k} - z \| \leq \| x^{m_k+1} - z \| \text{ and } \| x^k - z \| \leq \| x^{m_k+1} - z \| \tag{3.16}
\]
for each \( k \in \mathbb{N}_+ \). Next, according to (3.13) and the first inequality in (3.16),
\[
\| x^{m_k} - z \|^2 \leq \frac{2 \mu}{\tau} \langle Fz, z - x^{m_k+1} \rangle.
\]
(3.17)
As in the proof of Theorem 3.1, the sequence \( \{ x^{m_k} \} \) has a weak cluster point in \( \Gamma \) and every weak convergent subsequence of \( \{ x^{m_k} \} \) converges weakly to an element in \( \Gamma \). Therefore, we have
\[
\lim_{k \to \infty} \sup \langle Fz, z - x^{m_k+1} \rangle \leq 0.
\]
(3.18)
Using (3.17) with \( z \) replaced by \( z^* \) and (3.18), we get that
\[
\lim_{k \to \infty} \| x^{m_k} - z^* \|^2 = 0.
\]
(3.19)
Now, from (3.13) with \( z \) replaced by \( z^* \) and conditions (\( \gamma \)) with (\( \tau \)), we can write that
\[
\| x^{m_k+1} - z^* \|^2 \leq (1 - t_{m_k} \tau) \| x^{m_k} - z^* \|^2 + 2t_{m_k} \mu \langle Fz, z^* - x^{m_k+1} \rangle,
\]
which together with (3.19) and $t_{m_k} \to 0$ implies that $\lim_{k \to \infty} \|x_{m_k+1} - z_*\|^2 = 0$. Then, using this fact and the second inequality in (3.16) with $z$ replaced by $z_*$, we obtain that $\lim_{k \to \infty} \|x^k - z_*\| = 0$.

The other cases of $P_1$ and $P_2$ are considered similarly. This completes the proof. \hfill \Box

**Remarks**

It is easily seen that for a given contraction $h(x)$ with coefficient $\tilde{a} \in [0, 1)$, the mapping $F = I - h$ is $(1 - \tilde{a})$-strongly monotone and $(1 + \tilde{a})$-Lipschitz continuous.

1. Taking a fixed $\tilde{a} \in (0, 1)$ and $h = \tilde{a}I$, replacing $F$ in (1.16) by $I - h = (1 - \tilde{a})I$ and setting $t'_k := t_k \mu (1 - \tilde{a})$, we obtain a new method,

$$x^{k+1} = (1 - t'_k)(1 - \gamma_k)I + \gamma_k T_k^k x^k,$$

that converges strongly to an element in $\Gamma$ under conditions $(t)$, $(\gamma)$, $(\rho')$ and $(\lambda)$. Thus, method (3.20) is an improvement modification of (1.14)-(1.15).

2. Setting $F = I - h$ in (1.16) with $h = \tilde{a}I + (1 - \tilde{a})u$ for a fixed point $u \in H_1$, we get a modified Krasnosel’skii-Mann-Halpern method

$$x^{k+1} = t_k' u + \beta_k' x^k + \gamma_k' T_k^k x^k,$$

that converges strongly under conditions in remark 1, where $\beta_k' = (1 - \gamma_k)(1 - t_k')$ and $\gamma_k' = \gamma_k (1 - t_k')$.

### 4. Numerical Example

Obviously, if $u = 0$ then (3.20) and (3.21) are coincided and in finite dimensional Hilbert spaces weak convergence is equivalent to strong one. So, in this section, we give an example in finite-dimensional Hilbert spaces for illustrating (3.20), and hence, (3.21) when $u = 0$.

We consider MSSFP (1.1) with $C = \cap_{i \in J_1} C_i$ and $Q = \cap_{j \in J_2} Q_j$ where

$$C_i = \{x \in \mathbb{E}^n : a_{i1}^i x_1 + a_{i2}^i x_2 + \cdots + a_{in}^i \leq b_i\},$$

$a_{ij}, b_i \in (-\infty; +\infty)$, for $i \in J_1$ and $1 \leq j \leq n$,

$$Q_j = \left\{ y \in \mathbb{E}^m : \sum_{l=1}^m (y_l - a_{jl}^j)^2 \leq r_j^2 \right\},$$

$a_{ij}, r_j \in (-\infty; +\infty)$, for $1 \leq l \leq m$ and $j \in J_2$, and $A$ is an $m \times n$-matrix.
For computation, we consider the case: $n = 2$ and $m = 3$; $J_1 = \{1, 2, \ldots, 100\}$ and $J_2 = \{1, 2, \ldots, 200\}$; $a_1^i = 1/i$, $a_2^i = -1$ and $b_i = 0$ for all $i \in J_1$;

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix};$$

$a_3 = (1/(j+1), 1/(j+1), 1/(j+1))$ and $r_j = 1$ for all $j \in J_2$. Clearly, $z_* = (0; 0)$ is the unique minimum norm solution.

We use the following values:

$x^1 = (-2.0; -2.0); \rho_k = 0.5 + (1/2k); t_k = 0.25/k; \gamma_k = 0.2 + 1/(5k); \\
\alpha_i = 1/100; \beta_j = 1/200; \lambda_k = 0.01 + 1/k.$

The computational results by algorithm (3.20) with $\tau_k$ defined by (1.15) and different forms of $P_1$ and $P_2$, are presented in 4 following numerical tables.

- $P_1 = P_{C_{100}}P_{C_{99}} \cdots P_{C_1}$ and $P_2 = P_{Q_{200}}P_{Q_{199}} \cdots P_{Q_1}$.

- $P_1 = P_{C_{100}}P_{C_{99}} \cdots P_{C_1}$ and $P_2 = \sum_{j=1}^{200} \beta_j P_{Q_j}$.

- $P_1 = \sum_{i=1}^{100} \alpha_i P_{C_i}$ and $P_2 = \sum_{j=1}^{200} \beta_j P_{Q_j}$.

- $P_1 = \sum_{i=1}^{100} P_{C_i}$ and $P_2 = P_{Q_{200}}P_{Q_{199}} \cdots P_{Q_1}$.

Analyzing the computational results, we see that at the $600^{th}$ step, $|x_1| + |x_2| \approx 0.278; 0.319; 0.185$ and 0.262 for the first, second, third and fourth cases, respectively. So, the first case is the best one, because it is theoretically simpler than the third one.
5. Conclusions

We have proposed some new iterative methods with a self-adaptive step size for solving the multiple-sets split feasibility problem. We have also showed that some special cases of our methods are modifications of the Krasnoselskii-Mann and Halpern type ones. Numerical examples have been done for illustration.

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New iterative methods of...

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