

# Weak convergence of a projection algorithm for variational inequalities with monotone operators defined on the dual space of a Banach space

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# Outline

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  - An existence theorem
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# Hilbert spaces and Banach spaces

## Definition

Let  $E$  be a linear space over the field  $\mathbb{K}$  ( $\mathbb{R}$  or  $\mathbb{C}$ ). A function  $\|\cdot\| : E \rightarrow \mathbb{R}$  is said to be a **norm on  $X$**  if it satisfies the following conditions:

- (1)  $\|x\| \geq 0, \forall x \in E$ ;
- (2)  $\|x\| = 0 \Leftrightarrow x = 0$ ;
- (3)  $\|x + y\| \leq \|x\| + \|y\|, \forall x, y \in E$ ;
- (4)  $\|\alpha x\| = |\alpha| \|x\|, \forall x \in E$  and  $\forall \alpha \in \mathbb{K}$ .

## Definition

Let  $(E, \|\cdot\|)$  be a normed space.

A sequence  $\{x_n\} \subset E$  is said to be **convergent in  $X$**  if there exists  $x \in E$  such that  $\lim_{n \rightarrow \infty} \|x_n - x\| = 0$ . That is, if for any  $\epsilon > 0$  there exists a positive integer  $N$  such that  $\|x_n - x\| < \epsilon, \forall n \geq N$ . We often write  $\lim_{n \rightarrow \infty} x_n = x$  or  $x_n \rightarrow x$  to mean that  $x$  is the limit of the sequence  $\{x_n\}$ .



# Hilbert spaces and Banach spaces

## Definition

Let  $(E, \|\cdot\|)$  be a normed space.

A sequence  $\{x_n\} \subset E$  is said to be a **Cauchy sequence** if for any  $\epsilon > 0$  there exists a positive integer  $N$  such that  $\|x_m - x_n\| < \epsilon, \forall m, n \geq N$ .

That is,  $\{x_n\}$  is a **Cauchy sequence** in  $B$  if and only if  $\|x_m - x_n\| \rightarrow 0$  as  $m, n \rightarrow \infty$ .

## Definition

A normed space  $X$  is called **complete** if every Cauchy sequence in  $X$  converges to an element in  $X$ .

## Definition

A complete normed linear space over field  $\mathbb{K}$  is called **Banach space over  $\mathbb{K}$**



# Hilbert spaces and Banach spaces

## Definition

The real-value function of two variables  $\langle \cdot, \cdot \rangle : X \times X \rightarrow \mathbb{R}$  is called **inner product** on a real vector spaces  $X$  if and only if it satisfies the following conditions

- (1)  $\langle \alpha x + \beta y, z \rangle = \alpha \langle x, z \rangle + \beta \langle y, z \rangle$  for all  $x, y, z \in X$  and all real number  $\alpha$  and  $\beta$ ;
- (2)  $\langle x, y \rangle = \langle y, x \rangle$  for all  $x, y \in X$ ; and
- (3)  $\langle x, x \rangle \geq 0$  for each  $x \in X$  and  $\langle x, x \rangle = 0$  if and only if  $x = 0$ . A **real inner product space** is a real vector spaces equipped with an inner product.

## Definition

A **Hilbert space** is an inner product spaces which is complete under the norm induced by its inner product.



# Uniformly convex and uniformly smooth Banach spaces

## Definition

- (1) A Banach space  $E$  is said to be **strictly convex** if

$$\|x\| = \|y\| = 1, x \neq y \text{ imply } \frac{\|x + y\|}{2} < 1.$$

- (2) A Banach space  $E$  is said to be **uniformly convex** if for all  $\varepsilon \in (0, 2]$  there exists  $\delta_\varepsilon > 0$  such that

$$\|x\| = \|y\| = 1 \text{ with } \|x - y\| \geq \varepsilon \text{ implies } \frac{\|x + y\|}{2} < 1 - \delta_\varepsilon.$$

- (3) The norm of  $E$  is also said to be **Frèchet differentiable** if for each  $x$  in unit sphere  $U = \{x \in E : \|x\| = 1\}$  the limit

$$\lim_{t \rightarrow 0} \frac{\|x + ty\| - \|x\|}{t}$$

is attained uniformly for  $y \in U$ .





# Uniformly convex and uniformly smooth Banach spaces

## Definition

Let  $E$  be a norm linear space with  $\dim E \geq 2$ .

The **modulus of smoothness** of  $E$  is the function  $\rho_E : [0, \infty) \rightarrow [0, \infty)$  defined by

$$\rho_E(\tau) = \sup \left\{ \frac{\|x + y\| + \|x - y\|}{2} - 1 : \|x\| = 1, \|y\| = \tau \right\}.$$

The space  $E$  is said to be **smooth** if  $\rho_E(\tau) > 0$ ,  $\forall \tau > 0$ .  $E$  is called **uniformly smooth** if and only if  $\lim_{t \rightarrow 0^+} \frac{\rho_E(t)}{t} = 0$ . Let  $p > 1$ .  $E$  is said to be  **$p$ -uniformly smooth** if there exists a constant  $c > 0$  such that  $\rho_E(t) \leq ct^p$ ,  $t > 0$ .



# Uniformly convex and uniformly smooth Banach spaces

## Definition

For each  $p > 1$ , the **generalized duality mapping**  $J_p : E \rightarrow 2^{E^*}$  is defined by

$$J_p(x) = \{x^* \in E^* : \langle x, x^* \rangle = \|x\|^p, \|x^*\| = \|x\|^{p-1}\} \quad (1.1)$$

for all  $x \in E$ .

In particular,  $J = J_2$  is called the **normalized duality mapping**. If  $E$  is a Hilbert space, then  $J = I$ , where  $I$  is the identity mapping.



# Uniformly convex and uniformly smooth Banach spaces

Example of  $p$ -uniformly smooth

$$L_p (l_p) \text{ or } (W_m)^p \text{ is } \begin{cases} 2\text{-uniformly smooth} & \text{if } p \geq 2 \\ p\text{-uniformly smooth} & \text{if } 1 < p \leq 2. \end{cases}$$

We observe that every  $p$ -uniformly smooth Banach space is uniformly smooth. Furthermore, from the proof of [16, Remark 5, p.208], we have the following lemma

## Lemma

*Let  $E$  be a 2-uniformly smooth Banach space. Then, for all  $x, y \in E$ , there exists a constant  $c > 0$  such that*

$$\|Jx - Jy\| \leq c\|x - y\|, \quad (1.2)$$

*where  $J$  is the normalized duality mapping of  $E$ .*

# Metric Projection on Hilbert space

## Definition

$H$  : Hilbert space

$C \subset H$ : closed convex

For  $x \in H$ , there exists a unique  $z \in C$  such that

$$\|x - z\| = \min\{\|x - y\| : y \in C\}$$

Putting  $z = P_C x$ , we call such  $P_C$  the **metric projection** onto  $C$ .

For  $x \in H$  and  $z \in C$ ,

$$z = P_C x \iff \langle x - z, z - y \rangle \geq 0, \quad \forall y \in C;$$

# Property of Metric Projection on Hilbert space

## Note:

- (1)  $P_C$  is a nonexpansive mapping of  $H$  onto  $C$ ;
- (2)  $P_C$  is a firmly nonexpansive mapping, i.e.,  
 $\langle x - y, P_Cx - P_Cy \rangle \geq \|P_Cx - P_Cy\|^2$  for all  $x, y \in H$ ;
- (3)  $\langle x - P_Cx, y - P_Cx \rangle \leq 0$  for all  $x, y \in H$ ;
- (4)  $\|x - y\|^2 \geq \|x - P_Cx\|^2 + \|y - P_Cx\|^2$  for all  $x \in H, y \in C$ .

# Metric projection on Banach space

## Definition

$E$  : a reflexive, strictly convex and smooth Banach space

$C \subset E$  : closed and convex

For  $x \in E$ , there exists a unique  $z \in C$  such that

$$\|x - z\| = \min\{\|x - y\| : y \in C\}$$

Putting  $z = P_C x$ , we call such  $P_C$  the **metric projection** onto  $C$ .

For  $x \in E$  and  $x_0 \in C$ ,

$$x_0 = P_C x \iff \langle x_0 - y, J(x - x_0) \rangle \geq 0, \forall y \in C;$$

# Generalized metric projection

## Definition

$E$  : a smooth Banach space

Then,  $\phi$  is the function of  $E$  into  $\mathbb{R}$  define by

$$\phi(x, y) = \|x\|^2 - 2\langle x, Jy \rangle + \|y\|^2 \quad \text{for all } x, y \in E,$$

where

$$J(x) = \{x^* \in E^* : \langle x, x^* \rangle = \|x\|^2 = \|x^*\|^2\}$$

In the case when  $E$  is a Hilbert space,

$$\phi(x, y) = \|x - y\|^2 \quad \text{for all } x, y \in E$$

# Generalized metric projection

Theorem (Alber, Theory and Applications of Nonlinear Operator of Accretive and Monotone Type, 1996 and Kamimura, Takahashi, SIAM J. Optim., 2002)

$E$  : a reflexive, strictly convex and smooth Banach space

$C \subset E$  : closed and convex

For each  $x \in E$ , there exists unique  $x_0 \in C$  such that

$$\phi(x_0, x) = \min_{y \in C} \phi(y, x)$$

## Definition

Putting  $x_0 = \Pi_C(x)$ , we call such  $\Pi_C(x)$  the **generalized projection** onto  $C$

# Generalized metric projection

Lemma (Alber, Theory and Applications of Nonlinear Operator of Accretive and Monotone Type, 1996 and Kamimura, Takahashi, SIAM J. Optim., 2002)

$E$  : a reflexive, strictly convex and smooth Banach space

$C \subset E$  : closed and convex

$x \in E, x_0 \in C$

Then,  $x_0 = \Pi_C x$  if and only if  $\langle x_0 - y, Jx - Jx_0 \rangle \geq 0$  for all  $y \in C$ .

# Sunny nonexpansive retraction

## Definition

$E$  : a Banach space

$C$  : nonempty closed subset of  $E$ .

Then a mapping  $Q : E \rightarrow C$  is said to be **sunny** if

$$Q(Qx + t(x - Qx)) = Qx, \quad \forall t \geq 0.$$

A mapping  $Q : E \rightarrow C$  is said to be a **retraction** if  $Qx = x, \forall x \in C$ .

## Definition

$E$  : a Banach space

$C$  : nonempty subset of  $E$ .

Then a mapping  $T : C \rightarrow E$  is said to be **nonexpansive** if

$$\|Tx - Ty\| \leq \|x - y\|, \quad \forall x, y \in C$$

# Sunny nonexpansive retraction

Theorem (Ibaraki and Takahashi, J. Approx. Theory, 2007)

$E$  : a smooth Banach space

$C$  : a nonempty closed subset of  $E$

$Q_C$  a retraction of  $E$  onto  $C$

Then  $Q_C$  is **sunny and nonexpansive** if and only if for any  $x \in E$ ,

$$\langle x - Q_C x, J(Q_C x - y) \rangle \geq 0, \quad \forall y \in C$$



# Sunny generalized nonexpansive retraction

Lemma (Kohsaka and Takahashi, J. Nonlinear Convex Anal., 2007)

*$E$  : a smooth and strictly convex Banach space*

*$C$  : a nonempty closed subset of  $E$*

*Then there exists a sunny generalized nonexpansive retraction  $R_C$  of  $E$  onto  $C$  if and only if  $J(C)$  is closed and convex.*

In this case  $R_C$  is given by  $R_C = J^{-1}\Pi_{J(C)}J$

# Sunny generalized nonexpansive retraction

Theorem (Ibaraki and Takahashi, J. Approx. Theory, 2007)

$E$  : a smooth Banach space

$C$  : a nonempty closed subset of  $E$

$R_C$  a retraction of  $E$  onto  $C$

Then  $R_C$  is **sunny and generalized nonexpansive** if and only if

$$\langle x - R_C x, J(R_C x) - J(y) \rangle \geq 0, \quad \forall y \in C$$

for each  $x \in E$  and  $y \in C$ .



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# Monotone operators

## Definition

$H$ : Hilbert space

$C \subset H$ : closed convex

$A : C \rightarrow H$ : an operator

$A$  is said to be **monotone**  $\Leftrightarrow \langle Au - Av, u - v \rangle \geq 0, \forall u, v \in C$ .

## Definition

$E$ : a Banach space with the dual space  $E^*$

$C \subset E$ : closed convex

$A : C \rightarrow E^*$ : an operator

$A$  is said to be **monotone**  $\Leftrightarrow \langle u - v, Au - Av \rangle \geq 0, \forall u, v \in C$ .

# Monotone operators

## Definition

$E$ : a Banach space with the dual space  $E^*$

$C^* \subset E^*$ : closed convex

$A : C^* \rightarrow E$ : an operator

$A$  is said to be **monotone**  $\Leftrightarrow \langle Au^* - Av^*, u^* - v^* \rangle \geq 0, \forall u^*, v^* \in C^*$ .

# Variational inequalities for monotone operators on Hilbert spaces.

## Definition

$H$  : a Hilbert space

$C$  : a nonempty closed convex subset of  $H$

$A$  : a monotone operator of  $C$  into  $H$ .

**The variational inequality problem** is to find a point  $u \in C$  such that

$$\langle Au, v - u \rangle \geq 0, \quad \text{for all } v \in C. \quad (2.1)$$

Such a point  $u \in C$  is called a solution of the problem and the set of solutions of the variational inequality problem is denoted by  $VI(C, A)$ .

# Variational inequalities for monotone operators on Banach spaces.

## Definition

$E$  : a Banach space with the dual space  $E^*$

$C$  : a nonempty closed convex subset of  $E$

$A$  : a monotone operator of  $C$  into  $E^*$ .

**The variational inequality problem** is to find a point  $u \in C$  such that

$$\langle v - u, Au \rangle \geq 0, \quad \text{for all } v \in C. \quad (2.2)$$

Such a point  $u \in C$  is called a solution of the problem and the set of solutions of the variational inequality problem is denoted by  $VI(C, A)$ .

# Variational inequalities for monotone operators defined on the dual space of a Banach space.

## Definition

$E$  : a smooth Banach space with the dual space  $E^*$

$C$  : a nonempty closed subset of  $E$  such that  $JC$  is closed and convex subset of  $E^*$ , where  $J$  is the duality mapping on  $E$ .

$A$  : a monotone operator of  $JC$  into  $E$ .

**The variational inequality problem** is to find a point  $u \in C$  such that

$$\langle AJu, Jv - Ju, \rangle \geq 0, \quad \text{for all } v \in C. \quad (2.3)$$

Such a point  $u \in C$  is called a solution of the problem and we denoted the set of solution of the variational inequality problem (2.3) by  $VI(JC, A)$ .



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Using Lemma 3.1 and Lemma 3.2, we obtained the following Theorem

### Theorem (3.3)

*Let  $E$  be a Banach space with the dual space  $E^*$ . Let  $C^*$  be a nonempty, compact, convex subset of  $E^*$  and  $A$  a monotone, hemicontinuous operator of  $C^*$  into  $E$ . Then there exists  $x_0^* \in C^*$  such that*

$$\langle Ax_0^*, x^* - x_0^* \rangle \geq 0, \quad \forall x^* \in C^*.$$

We note from Theorem 3.5 that if  $JC$  is compact and convex and  $A$  is a monotone, hemicontinuous operator of  $JC$  into  $E$ , then  $VI(JC, A)$  is nonempty.



## Some properties



## Lemma (3.4)

*Let  $C$  be a nonempty closed subset of a smooth, strictly convex and reflexive Banach space  $E$  such that  $J_C$  is closed and convex. Let  $A$  be a monotone operator of  $J_C$  in to  $E$ . Then*

$$u \in VI(J_C, A) \text{ if and only if } u = R_C(u - \lambda A J u), \quad \forall \lambda > 0,$$

*where  $R_C$  is sunny generalized nonexpansive retraction of  $E$  onto  $C$ .*





## Some properties

Theorem (R.T. Rockafellar, Trans. Amer. Math. Soc. 149 (1970))

Let  $C$  be a nonempty, closed convex subset of a Banach space  $E$  and  $A$  a monotone, hemicontinuous operator of  $C$  into  $E^*$ . Let  $T \subset E \times E^*$  be an operator defined as follows:

$$Tv = \begin{cases} Av + N_C(v), & v \in C, \\ \emptyset, & v \notin C. \end{cases}$$

Then  $T$  is maximal monotone and  $T^{-1}0 = VI(C, A)$ .



## Some properties

Let  $E$  be a Banach space with the dual space  $E^*$  and let  $C$  be a nonempty closed subset of  $E$  such that  $JC$  is closed and convex. Then we denote by  $N_{JC}(x^*)$  the **normal cone** for  $JC$  at a point  $x^* \in JC$ , that is,

$$N_{JC}(x^*) = \{x \in E : \langle x, x^* - y^* \rangle \geq 0 \text{ for all } y^* \in JC\}$$

### Theorem (3.5)

*Let  $C$  be a nonempty, closed subset of a smooth Banach space  $E$  such that  $JC$  is closed and convex and let  $A$  be a monotone, hemicontinuous operator of  $JC$  into  $E$ . Let  $B \subset E^* \times E$  be an operator defined as follows:*

$$Bv^* = \begin{cases} Av^* + N_{JC}(v^*), & v^* \in JC, \\ \emptyset, & v^* \notin JC. \end{cases}$$

*Then  $B$  is maximal monotone and  $(BJ)^{-1}0 = VI(JC, A)$ .*



# Some properties



## Corollary (3.6)

*Let  $E$  be a reflexive, strictly convex and smooth Banach space with a Fréchet differentiable norm and let  $C$  be a nonempty closed subset of  $E$  such that  $J_C$  is closed and convex and let  $A$  be a monotone, hemicontinuous operator of  $J_C$  into  $E$  such that  $VI(J_C, A) \neq \emptyset$ . Then  $VI(J_C, A)$  is closed and  $JVI(J_C, A)$  is closed and convex.*



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## Definition

$E$  : a real Banach space with the dual space  $E^*$

$A : D(A) \subset E \rightarrow E^*$  : an operator.

- (1)  $A$  is said to be **inverse-strongly-monotone** if there exists a positive real number  $\alpha$  such that
 
$$\langle x - y, Ax - Ay, \rangle \geq \alpha \|Ax - Ay\|^2 \quad \text{for all } x, y \in D(A).$$
 In such a case  $A$  is said to be  **$\alpha$ -inverse-strongly-monotone**.
- (2)  $A$  is said to be **Lipschitz continuous** if there exists  $L \geq 0$  such that
 
$$\|Ax - Ay\| \leq L \|x - y\|, \quad \text{for all } x, y \in D(A).$$

If  $A$  is  $\alpha$ -inverse-strongly-monotone, then  $A$  is Lipschitz continuous, that is,  $\|Ax - Ay\| \leq (\frac{1}{\alpha}) \|x - y\|$ , for all  $x, y \in D(A)$ .

## Theorem (Iiduka and Takahashi, J. Math. Anal. Appl. 339(2008))

$E$  : a 2-uniformly convex and uniformly smooth Banach space whose duality mapping  $J$  is weakly sequentially continuous.

$C$  : a nonempty closed convex subset of  $E$

$A : C \rightarrow E^* : \alpha$ -inverse-strongly-monotone with  $VI(C, A) \neq \emptyset$  and  $\|Ay\| \leq \|Ay - Au\|$  for all  $y \in C$  and  $u \in VI(C, A)$ .

$\{x_n\}$ :  $x_1 = x \in C$  and

$$x_{n+1} = \Pi_C J^{-1}(Jx_n - \lambda_n Ax_n), \quad n = 1, 2, \dots,$$

where  $\Pi_C$  is the generalized projection from  $E$  onto  $C$ ,  $\{\lambda_n\} \subset [a, b]$  for some  $a, b$  with  $0 < a < b < \frac{c^2 \alpha}{2}$ , where  $c$  is the 2-uniformly convex constant of  $E$ .

Then the sequence  $\{x_n\}$  converges weakly to an element  $v$  in  $VI(C, A)$ . Further  $v = \lim_{n \rightarrow \infty} \Pi_{VI(C, A)}(x_n)$ .



# Weak convergence theorem

## Definition

$E$  : a real Banach space with the dual space  $E^*$

$A : D(A) \subset E^* \rightarrow E$  : an operator.

- (1)  $A$  is said to be **inverse-strongly-monotone** if there exists a positive real number  $\alpha$  such that
 
$$\langle Ax^* - Ay^*, x^* - y^* \rangle \geq \alpha \|Ax^* - Ay^*\|^2 \quad \text{for all } x^*, y^* \in D(A).$$
 In such a case  $A$  is said to be  **$\alpha$ -inverse-strongly-monotone**.
- (2)  $A$  is said to be **Lipschitz continuous** if there exists  $L \geq 0$  such that
 
$$\|Ax^* - Ay^*\| \leq L \|x^* - y^*\|, \quad \text{for all } x^*, y^* \in D(A).$$

If  $A$  is  $\alpha$ -inverse-strongly-monotone, then  $A$  is Lipschitz continuous, that is,  $\|Ax^* - Ay^*\| \leq (\frac{1}{\alpha}) \|x^* - y^*\|$ , for all  $x^*, y^* \in D(A)$ .







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# Application

## Definition

$E$  : a real Banach space with the dual space  $E^*$

$f$  : a continuously Fréchet differentiable, convex function on  $E^*$

$x \in E$  and  $x^* \in E^*$

$x^*$  is the **gradient of  $f$**  if  $\langle x^*, y - x \rangle \leq f(y) - f(x)$  for all  $y \in E$

and we denote by  $x^* = \nabla f(x)$

## Lemma (5.1) (J.B. Baillon and G. Haddad, Israel J. Math. 115(1977))

*Let  $E$  be a Banach space,  $f$  a continuously Fréchet differentiable, convex function on  $E^*$  and  $\nabla f$  the gradient of  $f$ . If  $\nabla f$  is  $1/\alpha$ -Lipschitz continuous, then  $\nabla f$  is  $\alpha$ -inverse-strongly-monotone.*



## Theorem (5.2)

Let  $E$  be a uniformly convex and 2-uniformly smooth Banach space whose duality mapping  $J$  is weakly sequentially continuous. Let  $A$  be an  $\alpha$ -inverse-strongly-monotone of  $E^*$  into  $E$  with  $A^{-1}0 \neq \emptyset$ . Let  $x_1 = x \in E$  and  $\{x_n\}$  is given by

$$x_{n+1} = x_n - \lambda_n A J x_n,$$

for every  $n = 1, 2, \dots$ , where  $\{\lambda_n\} \subset [a, b]$  for some  $a, b$  with  $0 < a < b < \frac{\alpha}{c}$ , where  $c$  is a constant in (1.11). Then the sequence  $\{x_n\}$  converges weakly to some element  $z$  in  $(AJ)^{-1}0$ . Further  $z = \lim_{n \rightarrow \infty} R_{(AJ)^{-1}0}(x_n)$ .





# Finish

Thank you



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