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A modified proximal point algorithm with errors for approximating solution of the general variational inclusion

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A B S T R A C T

In this paper, a modified proximal point algorithm with errors, which consists of a resolvent operator technique step with errors followed by a modified orthogonal projection onto a moving half-space, is constructed for approximating the solution of the general variational inclusion in Hilbert space. The convergence of the iterative sequence is shown under weak assumptions. The results improve and extend some known results.

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1. Introduction and preliminaries

Let \mathcal{H} be a real Hilbert space endowed with a norm $\|\cdot\|$ and an inner product $\langle \cdot, \cdot \rangle$, respectively, and $2^{\mathcal{H}}$ denote the family of all the nonempty subsets of \mathcal{H} . Let $M : \mathcal{H} \to 2^{\mathcal{H}}$ be a set-valued mapping, Graph $(M) = \{(v, u) : u \in M(v)\}$ denote the graph of M, and S denote the root set of M, i.e., $S = \{x \in \mathcal{H} : 0 \in M(x)\}$. Throughout this paper, we assume that $S \neq \emptyset$. We consider the class of general nonlinear variational inclusions: Find $x \in \mathcal{H}$ such that

 $0 \in M(x). \tag{1.1}$

As a matter of fact, problems of minimization or maximization of functions, variational inequality problems, and minimax problems can be unified into the form (1.1) (see [1,11,10,8,4]). This explains why many algorithms have been proposed for its solution, see [11,10,12,13,16,3,2,6,15,5,9,17,14,7]. When *M* is maximal monotone, Rockafellar [11] introduced the proximal point algorithm, and showed that the sequence { x^k }, generated from an initial point x^0 by

$$x^{k+1} = J_k(x^k + e^k), (1.2)$$

converges weakly to a solution to (1.1) in \mathbb{R}^n , provided the approximation is made sufficiently accurate as the iteration proceeds, where $\{e^k\}$ is an error sequence, $J_k = (I + \lambda_k M)^{-1}$ for a sequence $\{\lambda_k\}$ of positive real numbers that is bounded away from zero.

In 1992, Eckstein and Bertsekas [3] introduced the generalized proximal point algorithm and proved that the sequence $\{x^k\}$, generated from an initial point x^0 by

$$x^{k+1} = (1 - \rho_k)x^k + \rho_k w_k, \quad \forall k \ge 0,$$
(1.3)

where $||w_k - J_k(\mathbf{x}^k)|| \le \varepsilon_k$ for sequences $\{\varepsilon_k\}_{k=0}^{\infty}, \{\rho_k\}_{k=0}^{\infty}, \{\lambda_k\}_{k=0}^{\infty}$ satisfying

$$\sum_{k=0}^{\infty} \varepsilon_k < \infty, \qquad \inf_{k \ge 0} \rho_k > 0, \qquad \sup_{k \ge 0} \rho_k < 2 \text{ and}$$
$$\inf_{k > 0} \lambda_k > 0,$$

converges weakly to a solution to (1.1).

In 2003, based on the projection on the domain of M, He et al. [6] presented a new approximate proximal point algorithm in \mathbb{R}^n as follows: for given x^k and $\lambda_k > 0$, set

$$x^{k+1} = P_{\Omega}[\bar{x}^k - e^k], \quad \bar{x}^k = J_k(x^k + e^k),$$

where Ω is the domain of M, and $\{e^k\}$ is an error sequence and obeys $||e^k|| \le \eta_k ||x^k - \bar{x}^k||$ with $\sup_{k\ge 0} \eta_k < 1$ and $\inf_{k\ge 0} \lambda_k > 0$.

In 2005, Yang and He [15], using $\overline{x^k} - x^k$ as the search direction, obtained the inexact iterate $\{x^{k+1}\}$ by

$$\bar{x}^k = J_k(x^k + e^k), \qquad x^{k+1} = P_C(x^k - \rho_k(x^k - \bar{x}^k)),$$

where *C* is a nonempty closed convex subset of \mathbb{R}^n , $\inf_{k\geq 0} \lambda_k > 0$, $\|e^k\| \leq \eta_k \|x^k - \bar{x}^k\|$ with $\sum_{k=0}^{\infty} \eta_k^2 < +\infty$ and $\{\rho_k\} \subset (0, 2)$ is a sequence satisfying $0 < \inf_{k\geq 0} \rho_k$, $\sup_{k\geq 0} \rho_k < 2$, and proved the convergence of the sequence $\{x^{k+1}\}$.

If the set Ω (or *C*) is simple enough, so that projections onto it are easily executed, then the methods due to He et al. [6] and Yang

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et al. [15] are useful; but, if $\Omega(\text{or } C)$ is a general closed and convex set, then a minimal distance problem has to be solved in order to obtain the next iterate. This might seriously affect the efficiency of the approximate proximal point algorithm.

Inspired and motivated by He et al. [6] and Yang et al. [15], in this paper, we replace the projection onto $\Omega(\text{or } C)$ by a projection onto a specific constructible half-space, and propose a modified algorithm with errors, which consists of a resolvent operator technique step with errors followed by a modified orthogonal projection onto a moving half-space, for approximating the solution of Problem (1.1). We also prove that the iterative sequence $\{x^k\}$ converges weakly to a solution of Problem (1.1) under weak assumptions. Our results improve and extend the corresponding results shown by Rockafellar [11], Eckstein and Bertsekas [3], Yang et al. [15], and Han and He [5].

Suppose that $X \subset \mathcal{H}$ is a nonempty closed convex subset and the distance from *z* to *X* is denoted by

$$\operatorname{dist}(z,X) := \inf_{x \in X} \|z - x\|.$$

Let $P_X(z)$ denote the projection of z onto X, that is, $P_X(z)$ satisfies the condition

 $||z - P_X(z)|| = \operatorname{dist}(z, X).$

The following well-known properties of the projection operator will be used in this paper. For any $x, y \in \mathcal{H}$ and $z \in X$

(1) $u = P_X(x) \iff \langle u - x, z - u \rangle \ge 0.$ (2) $||P_X(x) - P_X(y)|| \le ||x - y||.$ (3) $||P_X(x) - z||^2 \le ||x - z||^2 - ||P_X(x) - x||^2$.

Definition 1.1. A multi-valued operator *M* is said to be

(1) monotone if

$$\langle u - v, x - y \rangle \ge 0, \quad \forall x, y \in \mathcal{H}, \ u \in M(x), \ v \in M(y);$$

(2) maximal monotone, if *M* is monotone and $(I + \lambda M)(\mathcal{H}) = \mathcal{H}$ for all $\lambda > 0$, where *I* denotes the identity mapping on \mathcal{H} .

2. Algorithm and convergence

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In this section, we shall construct an iterative sequence $\{x^k\}$ for solving Problem (1.1) involving a maximal monotone mapping, and prove its weak convergence.

Algorithm 2.1. Step 0. Select an initial $x^0 \in \mathcal{H}$ and set k = 0. Step 1. Find $y^k \in \mathcal{H}$ such that

$$y^{\kappa} = J_k(x^{\kappa} + e^{\kappa}),$$
 (2.1)

where the positive sequence $\{\lambda_k\}$ satisfies $\alpha := \inf_{k \ge 0} \lambda_k > 0$ and $\{e^k\}$ is an error sequence. k, a) 1

Step 2. Set
$$K = \{z \in \mathcal{H} : \langle x^{\kappa} - y^{\kappa} + e^{\kappa}, z - y^{\kappa} \rangle \le 0\}$$
 and

$$x^{k+1} = (1 - \beta_k)x^k + \beta_k P_K(x^k - \rho_k(x^k - y^k)),$$
(2.2)

where $\{\beta_k\}_{n=0}^{+\infty} \subset (0, 1]$ and $\{\rho_k\}_{n=0}^{+\infty} \subset [0, 2)$ are real sequences.

Theorem 2.1. Let $\{x^k\}$ be the sequence generated by Algorithm 2.1. If

(i)
$$||e^k|| \le \eta_k ||x^k - y^k||$$
 for $\eta_k \ge 0$ with $\sum_{k=0}^{\infty} \eta_k^2 < +\infty$;

(ii) $\{\beta_k\}_{n=0}^{+\infty} \subset [c, d]$ for some $c, d \in (0, 1)$;

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(iii) $0 < \inf_{k \ge 0} \rho_k$ and $\sup_{k \ge 0} \rho_k < 2$; then the infinite sequence $\{x^k\}$ converges weakly to a solution of Problem (1.1).

Proof. Suppose that $x^* \in \mathcal{H}$ is a solution of Problem (1.1), then we have $0 \in M(x^*)$. We divide the proof of Theorem 2.1 into three steps.

Step 1. We show that $\{x^k\}$ is bounded. From (2.1), it follows that

$$\frac{1}{\lambda_k}(x^k-y^k+e^k)\in M(y^k).$$

By the monotonicity of *M*, we deduce that

$$\left\langle 0-\frac{1}{\lambda_k}(x^k-y^k+e^k),x^*-y^k\right\rangle \geq 0,$$

which leads to

$$\begin{aligned} x^* \in K &= \{z \in H : \langle x^k - y^k + e^k, z - y^k \rangle \le 0\}. \\ \text{Let } t^k &= P_K(x^k - \rho_k(x^k - y^k)), \text{ we deduce that} \\ \langle t^k - (x^k - \rho_k(x^k - y^k)), x^* - t^k \rangle \ge 0, \end{aligned}$$

and

$$\begin{split} \|x^* - t^k\|^2 &\leq \|(x^k - x^*) - \rho_k(x^k - y^k)\|^2 \\ &= \|x^* - x^k\|^2 + \rho_k^2 \|x^k - y^k\|^2 \\ &+ 2\rho_k \langle x^* - x^k, x^k - y^k \rangle \\ &= \|x^* - x^k\|^2 - \rho_k (2 - \rho_k) \|x^k - y^k\|^2 \\ &+ 2\rho_k \langle x^* - y^k, x^k - y^k \rangle \\ &\leq \|x^* - x^k\|^2 - \rho_k (2 - \rho_k) \|x^k - y^k\|^2 \\ &+ 2\rho_k \langle y^k - x^*, e^k \rangle. \end{split}$$

Since $\lim_{k\to\infty} \eta_k = 0$, there exists $k_0 \ge 0$ such that $2\eta_k \le \frac{2-\sup \rho_k}{4} \le \frac{2-\rho_k}{4}$ for all $k \ge k_0$. **F**rom

$$\begin{split} 2\rho_k \langle \mathbf{y}^k - \mathbf{x}^*, \mathbf{e}^k \rangle &= 2\rho_k \langle \mathbf{y}^k - \mathbf{x}^k, \mathbf{e}^k \rangle + 2\rho_k \langle \mathbf{x}^k - \mathbf{x}^*, \mathbf{e}^k \rangle \\ &\leq 2\eta_k \rho_k \|\mathbf{x}^k - \mathbf{y}^k\|^2 + \frac{4\rho_k \eta_k^2}{2 - \rho_k} \|\mathbf{x}^* - \mathbf{x}^k\|^2 \\ &+ \frac{\rho_k (2 - \rho_k)}{4\eta_k^2} \|\mathbf{e}^k\|^2 \\ &\leq \left(\frac{\rho_k (2 - \rho_k)}{4} + 2\eta_k \rho_k\right) \|\mathbf{x}^k - \mathbf{y}^k\|^2 \\ &+ \frac{4\rho_k \eta_k^2}{2 - \rho_k} \|\mathbf{x}^* - \mathbf{x}^k\|^2, \end{split}$$

we have that, for all $k > k_0$,

$$\|x^{*} - t^{k}\|^{2} \leq \left(1 + \frac{4\rho_{k}\eta_{k}^{2}}{2 - \rho_{k}}\right)\|x^{*} - x^{k}\|^{2} - \frac{\rho_{k}(2 - \rho_{k})}{2}\|x^{k} - y^{k}\|^{2}.$$
(2.3)

Therefore, for all $k \ge k_0$,

$$\begin{aligned} \|x^{*} - x^{k+1}\|^{2} &= \|(1 - \beta_{k})(x^{*} - x^{k}) + \beta_{k}(x^{*} - t^{k})\|^{2} \\ &= (1 - \beta_{k})\|x^{*} - x^{k}\|^{2} + \beta_{k}\|x^{*} - t^{k}\|^{2} \\ &- (1 - \beta_{k})\beta_{k}\|x^{k} - t^{k}\|^{2} \\ &\leq \|x^{*} - x^{k}\|^{2} + \beta_{k}\frac{4\rho_{k}\eta_{k}^{2}}{2 - \rho_{k}}\|x^{*} - x^{k}\|^{2} \\ &- \beta_{k}\frac{\rho_{k}(2 - \rho_{k})}{2}\|x^{k} - y^{k}\|^{2}, \\ &\leq \|x^{*} - x^{k}\|^{2} + \frac{4d\rho_{k}\eta_{k}^{2}}{2 - \rho_{k}}\|x^{*} - x^{k}\|^{2} \\ &- \frac{c\rho_{k}(2 - \rho_{k})}{2}\|x^{k} - y^{k}\|^{2}. \end{aligned}$$
(2.4)

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From $\sum_{k=0}^{\infty} \eta_k^2 < +\infty$, it follows that

$$egin{aligned} & arPsi & = \sum_{k=k_0}^\infty rac{4d
ho_k\eta_k^2}{2-
ho_k} < +\infty \quad ext{and} \ & arPsi & = \prod_{k=k_0}^\infty \left(1+rac{4d
ho_k\eta_k^2}{2-
ho_k}
ight) < +\infty, \end{aligned}$$

and thus the sequences $\{||x^* - x^k||\}$ and $\{x^k\}$ are bounded.

Step 2. We show that $\lim_{k\to\infty} ||y^k - x^k|| = 0$. Denoting $\mu = \inf \frac{c\rho_k(2-\rho_k)}{2}$, then $\mu > 0$, and from (2.4), we have

$$\begin{split} \mu \sum_{k=k_0}^{\infty} \|x^k - y^k\|^2 &\leq \sum_{k=k_0}^{\infty} \frac{c\rho_k(2-\rho_k)}{2} \|x^k - y^k\|^2 \\ &\leq \sum_{k=k_0}^{\infty} (\|x^* - x^k\|^2 - \|x^* - x^{k+1}\|^2) \\ &+ \sum_{k=k_0}^{\infty} \frac{4d\rho_k \eta_k^2}{2-\rho_k} \|x^* - x^k\|^2 \\ &\leq \|x^* - x^{k_0}\|^2 + \sum_{k=k_0}^{\infty} \frac{4d\rho_k \eta_k^2}{2-\rho_k} \\ &\times \left(\sup_{k_0 \leq k \leq +\infty} \|x^* - x^k\|^2\right) \\ &\leq (1 + \Phi \Psi) \|x^* - x^{k_0}\|^2 \leq +\infty, \end{split}$$

which yields

 $\lim_{k \to \infty} \|y^k - x^k\| = 0,$ (2.5)

and

$$\lim_{k \to \infty} (y^k - x^k) = 0.$$
(2.6)

It implies that $\{y^k\}$ is bounded also. Moreover, $\{x^k\}$ and $\{y^k\}$ have the same weak accumulation points.

Step 3. We show that $\{x^k\}$ converges weakly to a solution \hat{x} . From the boundedness of $\{x^k\}$, it follows that the sequence has at least one weak accumulation point. Let \hat{x} denote such a point. We can extract a subsequence that weakly converges to \hat{x} . Without loss of generality, let us suppose that $\{x^k\}$ weakly converges to \hat{x} , then \hat{x} is the weak accumulation point of the sequence y^k . For any fixed $v \in \mathcal{H}$, select an arbitrary $u \in M(v)$. It follows from the monotonicity of M that

$$\left\{ \begin{aligned} y^{k} - v, \ \frac{1}{\lambda_{k}} (x^{k} - y^{k} + e^{k}) - u \end{aligned} \right\} \geq 0, \\ \text{and} \\ \langle x^{k} - v, -u \rangle \geq \langle x^{k} - y^{k}, -u \rangle \end{aligned}$$

$$-\left\langle y^{k}-v,\frac{1}{\lambda_{k}}(x^{k}-y^{k}+e^{k})\right\rangle .$$

$$(2.7)$$

From $||e^k|| \le \eta_k ||x^k - y^k||$ and (2.5), it follows that $\lim_{k\to\infty} ||e_k|| = 0$. Therefore, by the boundedness of $\{y^k\}$ and $\{\lambda_k\}$, we have

$$\left\{ y^k - v, \frac{1}{\lambda_k} (x^k - y^k + e^k) \right\} \leq \frac{1}{\alpha} \|y^k - v\|$$
$$\cdot (\|y^k - x^k\| + \|e^k\|) \to 0,$$

when $k \rightarrow \infty$. Taking limits in (2.7),

$$\langle \hat{x} - v, 0 - u \rangle = \lim_{k \to \infty} \langle x^k - v, 0 - u \rangle \ge 0.$$

Since *M* is maximal monotone, and (v, u) is an arbitrary point in Graph(*M*), we conclude that $(\hat{x}, 0) \in \text{Graph}(M)$ and $0 \in M(\hat{x})$. Hence, every weak accumulation point of $\hat{x} \in X$ is a solution of Problem (1.1).

The proof of the uniqueness of weak accumulation point is standard in this setting. Indeed, let us assume that \bar{x} is distinct weak cluster points of $\{x^k\}$ and let

$$\zeta := \|\bar{x} - \hat{x}\| > 0.$$

Since \hat{x} is a weakly cluster point of the sequence $\{x^k\}$, there must exist an index $k_0 > 0$ such that

$$\|x^{k_0}-\hat{x}\|\leq \frac{\zeta}{2\sqrt{\Psi}}.$$

On the other hand, since \hat{x} is a solution of Problem (1.1), it follows from (2.4) that

$$\|x^k - \hat{x}\| \leq \sqrt{\Psi} \|x^{k_0} - \hat{x}\|$$
 for all $k > k_0$,

and

$$\|x^k - \bar{x}\| \ge \|\hat{x} - \bar{x}\| - \|x^k - \hat{x}\| \ge \frac{\zeta}{2}, \quad \forall k > k_0,$$

which contradicts the assumption that \bar{x} is a weak cluster point of $\{x^k\}$, and completes the proof. \Box

Remark 2.2. Theorem 2.1 extends and improves Theorem 2.2 due to Yang and He [15] and Theorem 2 due to Han and He [5]. Also, if $\rho_k = 1$, then Algorithm 2.1 reduces to the generalized proximal point algorithm introduced by Eckstein and Bertsekas [3].

Next, we show the convergence of the iterative sequence when $\rho_k = 0$.

Theorem 2.2. If

(i) $||e^k|| \le \eta_k ||x^k - y^k||$ for $\eta_k \ge 0$ with $\sup_{k\ge 0} \eta_k < 1$;

(ii) $\{\beta_k\}_{n=0}^{+\infty} \subset [c, 1]$, for some c > 0; then the iterative sequence $\{x^k\}$, generated by Algorithm 2.1 for $\rho_k = 0$, converges weakly to a solution of Problem (1.1).

Proof. Let $x^* \in \mathcal{H}$ be a solution of problem (1.1), i.e., $0 \in M(x^*)$. From (2.1), it follows that

$$\frac{1}{\lambda_k}(x^k - y^k + e^k) \in M(y^k).$$

By the monotonicity of M, we have

$$x^* \in K = \{z \in H : \langle x^k - y^k + e^k, z - y^k \rangle \le 0\}.$$

Then, from $||x^* - P_K(x^k)|| \le ||x^k - x^*|| \ (\forall k \ge 0)$, it follows that

$$\|x^{*} - x^{k+1}\| \leq (1 - \beta_{k}) \|x^{*} - x^{k}\| + \beta_{k} \|x^{*} - P_{K}(x^{k})\|$$

$$\leq \|x^{*} - x^{k}\|, \qquad (2.8)$$

which yields that the sequence $\{||x^* - x^k||\}$ is convergent. Hence, the infinite sequences $\{x^k\}$ and $\{P_K(x^k)\}$ are bounded.

By (2.2), (2.8) and property (3) of the projection operator, we have

$$\begin{split} \|x^{k+1} - x^k\|^2 &\leq \beta_k \|P_K(x^k) - x^k\|^2 \\ &\leq \|x^k - x^*\|^2 - \|P_K(x^k) - x^*\|^2 \\ &= (\|x^k - x^*\| - \|P_K(x^k) - x^*\|) \times (\|x^k - x^*\| \\ &+ \|P_K(x^k) - x^*\|) \\ &\leq 2(\|x^k - x^*\| - \|P_K(x^k) - x^*\|) \times \|x^k - x^*\| \\ &\leq \frac{2}{\beta_k} \|x^k - x^*\| (\|x^k - x^*\| - \|x^{k+1} - x^*\|), \end{split}$$

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and then

$$\lim_{k \to \infty} \|x^{k+1} - x^k\| = 0.$$
(2.9)

From $t^k = P_K(x^k) \in K$, it follows that

$$\begin{split} \|x^{k} - y^{k}\|^{2} &\leq \langle x^{k} - t^{k}, x^{k} - y^{k} + e^{k} \rangle + \langle e^{k}, y^{k} - x^{k} \rangle \\ &\leq (\|x^{k} - y^{k}\| + \|e^{k}\|) \cdot \|t^{k} - x^{k}\| \\ &+ \|e^{k}\| \cdot \|x^{k} - y^{k}\| \\ &\leq \frac{1 + \eta_{k}}{\beta_{k}} \|x^{k+1} - x^{k}\| \cdot \|x^{k} - y^{k}\| + \eta_{k} \|x^{k} - y^{k}\|^{2} \\ &\leq \frac{1 + \sup_{k \geq 0} \eta_{k}}{c} \|x^{k+1} - x^{k}\| \cdot \|x^{k} - y^{k}\| \\ &+ (\sup_{k \geq 0} \eta_{k}) \cdot \|x^{k} - y^{k}\|^{2}. \end{split}$$

Therefore,

$$(1 - \sup_{k \ge 0} \eta_k) \cdot \|x^k - y^k\| \le \frac{1 + \sup_{k \ge 0} \eta_k}{c} \|x^{k+1} - x^k\|.$$
(2.10)

It follows from (2.9) that

 $\lim_{k\to\infty}\|x^k-y^k\|=0,$

which implies that $\{y^k\}$ is bounded also. Moreover, $\{x^k\}$ and $\{y^k\}$ have the same weak accumulation points.

Similar to Step 3 in the proof of Theorem 2.1, we can show that the sequence $\{x^k\}$ converges weakly to a solution of Problem (1.1). This completes the proof. \Box

Theorem 2.3. If $\lim_{k\to\infty} ||e^k|| = 0$, and $\{\beta_k\}_{n=0}^{+\infty} \subset [c, 1]$, for some c > 0, then the iterative sequence $\{x^k\}$, generated by Algorithm 2.1 for $\rho_k = 0$, converges weakly to a solution of Problem (1.1).

Proof. Suppose that $x^* \in \mathcal{H}$ is a solution of problem (1.1), then we show that the sequence $\{||x^* - x^k||\}$ is convergent, and the infinite sequences $\{x^k\}$ and $\{P_K(x^k)\}$ are bounded. From

$$||y^{k} - x^{*}|| = ||J_{k}(x^{k} + e^{k}) - x^{*}|| \le ||x^{k} + e^{k} - x^{*}||$$

$$\le ||x^{k} - x^{*}|| + ||e^{k}||,$$

and $||e^k|| \to 0$, it follows that the sequence $\{y^k\}$ is bounded, and so is the sequence $\{||x^k - y^k||\}$.

By (2.2), (2.8) and property (3) of the projection operator, we have

$$\begin{split} \|x^{k+1} - x^k\|^2 &\leq (1 - \beta_k) \|P_K(x^k) - x^k\|^2 \leq \|x^k - x^*\|^2 \\ &- \|P_K(x^k) - x^*\|^2 \\ &= (\|x^k - x^*\| - \|P_K(x^k) - x^*\|) \times (\|x^k - x^*\| \\ &+ \|P_K(x^k) - x^*\|) \\ &\leq 2(\|x^k - x^*\| - \|P_K(x^k) - x^*\|) \times \|x^k - x^*\| \\ &\leq \frac{2}{(1 - \beta_k)} \|x^k - x^*\| (\|x^k - x^*\| \\ &- \|x^{k+1} - x^*\|), \end{split}$$

and then

$$\lim_{k \to \infty} \|x^{k+1} - x^k\| = 0.$$
(2.11)

From $t^k = P_K(x^k) \in K$, it follows that

$$\begin{split} \|x^{k} - y^{k}\|^{2} &\leq \langle x^{k} - t^{k}, x^{k} - y^{k} + e^{k} \rangle + \langle e^{k}, x^{k} - y^{k} \rangle \\ &\leq (\|x^{k} - y^{k}\| + \|e^{k}\|) \cdot \|t^{k} - x^{k}\| \\ &+ \|e^{k}\| \cdot \|x^{k} - y^{k}\| \\ &= \frac{1}{1 - \beta_{k}} \|x^{k+1} - x^{k}\| \cdot (\|x^{k} - y^{k}\| + \|e^{k}\|) \\ &+ \|e^{k}\| \cdot \|x^{k} - y^{k}\| \\ &\leq \frac{1}{1 - c} \|x^{k+1} - x^{k}\| \cdot (\|x^{k} - y^{k}\| + \|e^{k}\|) \\ &+ \|e^{k}\| \cdot \|x^{k} - y^{k}\|. \end{split}$$

Therefore,

 $\lim_{k\to\infty}\|x^k-y^k\|=0.$

Moreover, $\{x^k\}$ and $\{y^k\}$ have the same weak accumulation points. Similar to Step 3 in the proof of Theorem 2.1, we can show that the sequence $\{x^k\}$ converges weakly to a solution of Problem (1.1). This completes the proof. \Box

Corollary 2.4. If $||e^k|| \le \sigma ||x^k - y^k||$ with $\sigma \in [0, 1)$, and $\{\beta_k\}_{n=0}^{+\infty} \subset [c, 1]$, for some c > 0, then the iterative sequence $\{x^k\}$, generated by Algorithm 2.1 for $\rho_k = 0$, converges weakly to a solution of Problem (1.1).

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