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The convergence of Mann iteration with errors is equivalent to the convergence of Ishikawa iteration with errors

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ABSTRACT. We prove that the convergence of Mann iteration with errors and the convergence of Ishikawa iteration with errors are equivalent when dealing with Lipschitzian strongly pseudocontractive maps.

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RESUMEN. Se demuestra que en un espacio de Banach real la convergencia de la iteración de Mann con errores es equivalente la convergencia de la iteración de Ishikawa con errores cuando se trabaja con aplicaciones lipschitzianas fuertemente seudocontractivas, fuertemente acretivas y acretivas.

1. Preliminaries

Let X be a real Banach space and B be a nonempty, convex subset of X . Let $T : B \rightarrow X$ be a map and $u_1, x_1 \in B$. Let us denote by $F(T)$

the fixed points of T . We consider the iteration (see [10]):

$$u_{n+1} = (1 - \alpha_n)u_n + \alpha_n Tu_n + e_n. \quad (\text{M})$$

The sequence $(\alpha_n)_n \subset (0, 1)$, is such that $\lim_{n \rightarrow \infty} \alpha_n = 0$ and $\sum_{n=1}^{\infty} \alpha_n = \infty$. A prototype is $\alpha_n = 1/n$, $n \geq 1$. The errors $(e_n) \subset X$ satisfy $\sum_{n=1}^{\infty} \|e_n\| < \infty$. This iteration is known as *Mann iteration with errors*. We consider the following iteration (see [10]):

$$\begin{aligned} x_{n+1} &= (1 - \alpha_n)x_n + \alpha_n Ty_n + p_n, \\ y_n &= (1 - \beta_n)x_n + \beta_n Tx_n + q_n, \quad n = 1, 2, \dots . \end{aligned} \quad (\text{I})$$

The sequences $(\alpha_n), (\beta_n) \subset (0, 1)$, are such that $\lim_{n \rightarrow \infty} \alpha_n = 0$, $\lim_{n \rightarrow \infty} \beta_n = 0$, and $\sum_{n=1}^{\infty} \alpha_n = \infty$. Furthermore, the sequence (α_n) is the same (M) and (I). For $\beta_n = 0$, $n \in N$ we get Mann iteration with errors. The errors (p_n) and $(q_n) \subset X$ satisfy $\sum_{n=1}^{\infty} \|p_n\| < \infty$, $\sum_{n=1}^{\infty} \|q_n\| < \infty$. When $p_n = q_n = 0$, $n \in N$, we deal with Ishikawa iteration (see [7]).

Mann and Ishikawa iterations with errors (M) and (I) were criticized in [17]. The main argument was that the errors should be bounded sequences without being necessary convergent to zero. New iteration types were introduced in [17]. According to [5], these new iterations are redundant (i.e. lead us to (M) and (I)), when the operator T has a bounded range.

In [12] an example can be found in which iteration (I) but not (M) converges. The map T is a Lipschitz pseudocontraction, without being strongly pseudocontractive. In this note we prove that the convergence of Mann iteration is actually equivalent to the convergence of Ishikawa iteration when dealing with Lipschitz strong pseudocontractions.

The following definition is in [9].

Definition 1. Let X be a real Banach space and let B be a nonempty subset of X . A map $T : B \rightarrow B$ is called strongly pseudocontractive if there exists $k \in (0, 1)$ such that, denoting with I the identity map of X , we have

$$\|x - y\| \leq \|x - y + r[(I - T - kI)x - (I - T - kI)y]\|, \quad (1)$$

for all $x, y \in B$, and all $r > 0$.

The following lemma is in [10].

Lemma 2. Let (a_n) be a nonnegative sequence satisfying

$$a_{n+1} \leq (1 - \lambda_n)a_n + \sigma_n + c_n, \quad (2)$$

where $\lambda_n \in (0, 1)$, $\sigma_n = \varepsilon_n \lambda_n$, and $\varepsilon_n \geq 0$, for all $n \in N$, $\lim_{n \rightarrow \infty} \varepsilon_n = 0$, $\sum_{n=1}^{\infty} \lambda_n = \infty$ and $\sum_{n=1}^{\infty} c_n < \infty$. Then $\lim_{n \rightarrow \infty} a_n = 0$.

2. The convergence of Mann iteration with errors is equivalent to the convergence of Ishikawa iteration with errors

We are now able to establish our the main result:

Theorem 3. Let X be a Banach space, B be a nonempty, bounded, convex and closed subset of X , and $T : B \rightarrow X$ be a Lipschitzian, with $L > 1$ strongly pseudocontractive map with $T(B)$ bounded and $F(T) \neq \emptyset$. If $u_1 = x_1 \in B$, then the following assertions are equivalent:

- (i) Mann iteration with errors (M) converges to $x^* \in F(T)$.
- (ii) Ishikawa iteration with errors (I) converges to $x^* \in F(T)$.

Proof. The proof is similar to the proof of Theorem 4 from [15]. From (M) it follows that

$$\begin{aligned}
u_n &= u_{n+1} + \alpha_n u_n - \alpha_n T u_n - e_n \\
&= (1 + \alpha_n) u_{n+1} + \alpha_n (I - T - kI) u_{n+1} \\
&\quad - (2 - k) \alpha_n x_{un+1} + \alpha_n u_n + \alpha_n (T u_{n+1} - T u_n) - e_n \\
&= (1 + \alpha_n) u_{n+1} + \alpha_n (I - T - kI) u_{n+1} \\
&\quad - (2 - k) \alpha_n [(1 - \alpha_n) u_n + \alpha_n T u_n] + \alpha_n u_n + \alpha_n (T u_{n+1} - T u_n) - e_n \\
&= (1 + \alpha_n) u_{n+1} + \alpha_n (I - T - kI) u_{n+1} \\
&\quad - (1 - k) \alpha_n u_n + (2 - k) \alpha_n^2 (u_n - T u_n) + \alpha_n (T u_{n+1} - T u_n) - e_n.
\end{aligned}$$

Therefore

$$\begin{aligned}
u_n &= (1 + \alpha_n) u_{n+1} + \alpha_n (I - T - kI) u_{n+1} \\
&\quad - (1 - k) \alpha_n u_n + (2 - k) \alpha_n^2 (u_n - T u_n) + \alpha_n (T u_{n+1} - T u_n) - e_n. \tag{3}
\end{aligned}$$

Similarly, from (I) we obtain

$$\begin{aligned}
x_n &= x_{n+1} + \alpha_n x_n - \alpha_n T y_n - p_n \\
&= (1 + \alpha_n) x_{n+1} + \alpha_n (I - T - kI) x_{n+1} \\
&\quad - (2 - k) \alpha_n x_{n+1} + \alpha_n x_n + \alpha_n (T x_{n+1} - T y_n) - p_n \\
&= (1 + \alpha_n) x_{n+1} + \alpha_n (I - T - kI) x_{n+1} \\
&\quad - (2 - k) \alpha_n [(1 - \alpha_n) x_n + \alpha_n T y_n] + \alpha_n x_n + \alpha_n (T x_{n+1} - T y_n) - p_n \\
&= (1 + \alpha_n) x_{n+1} + \alpha_n (I - T - kI) x_{n+1} \\
&\quad - (1 - k) \alpha_n x_n + (2 - k) \alpha_n^2 (x_n - T y_n) + \alpha_n (T x_{n+1} - T y_n) - p_n,
\end{aligned}$$

and therefore

$$\begin{aligned}
x_n &= (1 + \alpha_n) x_{n+1} + \alpha_n (I - T - kI) x_{n+1} \\
&\quad - (1 - k) \alpha_n x_n + (2 - k) \alpha_n^2 (x_n - T y_n) + \alpha_n (T x_{n+1} - T y_n) - p_n. \tag{4}
\end{aligned}$$

From (3) and (4) we finally get

$$\begin{aligned}
x_n - u_n &= (1 + \alpha_n)(x_{n+1} - u_{n+1}) \\
&\quad + \alpha_n ((I - T - kI)x_{n+1} - (I - T - kI)u_{n+1}) \\
&\quad - (1 - k)\alpha_n(x_n - u_n) + (2 - k)\alpha_n^2(x_n - u_n - T y_n + T u_n) \\
&\quad + \alpha_n(T x_{n+1} - T u_{n+1} - T y_n + T u_n) + e_n - p_n. \tag{5}
\end{aligned}$$

Now,

$$\begin{aligned} & \|(1 + \alpha_n)(x_{n+1} - u_{n+1}) + \alpha_n ((I - T - kI)x_{n+1} - (I - T - kI)u_{n+1})\| \\ &= (1 + \alpha_n) \left\| (x_{n+1} - u_{n+1}) + \frac{\alpha_n}{1 + \alpha_n} ((I - T - kI)x_{n+1} - (I - T - kI)u_{n+1}) \right\|, \end{aligned}$$

and using (1) with $x = x_{n+1}$ and $y = u_{n+1}$ produces

$$\begin{aligned} & \|(1 + \alpha_n)(x_{n+1} - u_{n+1}) + \alpha_n ((I - T - kI)x_{n+1} - (I - T - kI)u_{n+1})\| \\ & \geq (1 + \alpha_n) \|x_{n+1} - u_{n+1}\| \end{aligned} \quad (6)$$

Taking norms in (5) and then using (6) yields

$$\begin{aligned} \|x_n - u_n\| & \geq \|(1 + \alpha_n)(x_{n+1} - u_{n+1}) \\ & \quad + \alpha_n ((I - T - kI)x_{n+1} - (I - T - kI)u_{n+1})\| \\ & \quad - (1 - k)\alpha_n \|x_n - u_n\| - (2 - k)\alpha_n^2 \|x_n - u_n - Ty_n + Tu_n\| \\ & \quad - \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| - \|e_n - p_n\| \\ & \geq (1 + \alpha_n) \|x_{n+1} - u_{n+1}\| - (1 - k)\alpha_n \|x_n - u_n\| \\ & \quad - (2 - k)\alpha_n^2 \|x_n - u_n - Ty_n + Tu_n\| \\ & \quad - \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| - \|e_n - p_n\| \\ & \geq (1 + \alpha_n) \|x_{n+1} - u_{n+1}\| - (1 - k)\alpha_n \|x_n - u_n\| - (2 - k)\alpha_n^2 \cdot 4D \\ & \quad - \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| - \|e_n - p_n\|, \end{aligned}$$

where $D = \text{diam}(B, T(B)) < \infty$ (recall that the sets B and $T(B)$ are bounded). Thus the following inequality holds

$$\begin{aligned} (1 + \alpha_n) \|x_{n+1} - u_{n+1}\| & \leq (1 + (1 - k)\alpha_n) \|x_n - u_n\| + 4D(2 - k)\alpha_n^2 + \\ & \quad + \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| + \|e_n - p_n\|. \end{aligned}$$

Finally, noting that $(1 + \alpha_n)^{-1} \leq 1 - \alpha_n + \alpha_n^2$ and $(1 + \alpha_n)^{-1} \leq 1$ leads to

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq (1 + (1 - k)\alpha_n)(1 + \alpha_n)^{-1} \|x_n - u_n\| \\ &\quad + 4D(2 - k)\alpha_n^2(1 + \alpha_n)^{-1} \\ &\quad + \alpha_n(1 + \alpha_n)^{-1} \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| \\ &\quad + (1 + \alpha_n)^{-1} \|e_n - p_n\| \\ &\leq (1 + (1 - k)\alpha_n)(1 - \alpha_n + \alpha_n^2) \|x_n - u_n\| + 4D(2 - k)\alpha_n^2 \\ &\quad + \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| + \|e_n - p_n\| \\ &\leq (1 - k\alpha_n) \|x_n - u_n\| + 4D(2 - k)\alpha_n^2 \\ &\quad + \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| + \|e_n - p_n\|. \end{aligned}$$

For short,

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq (1 - k\alpha_n) \|x_n - u_n\| + 4D(2 - k)\alpha_n^2 + \\ &\quad + \alpha_n \|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| + \|e_n - p_n\|. \end{aligned} \quad (7)$$

We now estimate $\|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\|$. Using (M) and (I), we get for some Lipschitzian constant L that

$$\begin{aligned} &\|Tx_{n+1} - Tu_{n+1} - Ty_n + Tu_n\| \\ &\leq \|Tx_{n+1} - Ty_n\| + \|Tu_{n+1} - Tu_n\| \\ &\leq L \|x_{n+1} - y_n\| + L \|u_{n+1} - u_n\| \\ &\leq L \|(1 - \alpha_n)(x_n - y_n) + \alpha_n(Ty_n - y_n) + p_n\| + L\alpha_n \|Tu_n - u_n\| \\ &\leq L(1 - \alpha_n) \|x_n - y_n\| + L\alpha_n \|Ty_n - y_n\| + L \|p_n\| + L\alpha_n \|Tu_n - u_n\| \\ &\leq L \|\beta_n(Tx_n - x_n) + q_n\| + L\alpha_n \|Ty_n - y_n\| + L \|p_n\| + L\alpha_n \|Tu_n - u_n\| \\ &\leq L\beta_n \|Tx_n - x_n\| + L \|q_n\| + L\alpha_n \|Ty_n - y_n\| + L \|p_n\| + L\alpha_n \|Tu_n - u_n\| \\ &\leq 2DL\beta_n + L \|q_n\| + 2DL\alpha_n + L \|p_n\| + 2DL\alpha_n \\ &\leq L[2D(\beta_n + 2\alpha_n) + \|q_n\| + \|p_n\|]. \end{aligned}$$

Using (7) yields

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq (1 - k\alpha_n) \|x_n - u_n\| + 4D(2 - k)\alpha_n^2 \\ &\quad + \alpha_n L[2D(\beta_n + 2\alpha_n) + \|q_n\| + \|p_n\|] + \|e_n - p_n\| , \end{aligned}$$

or the same,

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq (1 - k\alpha_n) \|x_n - u_n\| \\ &+ \alpha_n \{4D(2 - k)\alpha_n + L[2D(\beta_n + 2\alpha_n) + \|q_n\| + \|p_n\|]\} \\ &+ \|e_n - p_n\|. \end{aligned}$$

Let

$$\begin{aligned} a_n &:= \|x_n - u_n\|, \\ \lambda_n &:= k\alpha_n, \\ \sigma_n &:= \alpha_n \{4D(2 - k)\alpha_n + L[2D(\beta_n + 2\alpha_n) + \|q_n\| + \|p_n\|]\}, \\ c_n &:= \|e_n - p_n\|. \end{aligned}$$

The conditions $\sum_{n=1}^{\infty} \|p_n\| < \infty$ and $\sum_{n=1}^{\infty} \|q_n\| < \infty$ imply that $\lim_{n \rightarrow \infty} \|p_n\| = 0$ and $\lim_{n \rightarrow \infty} \|q_n\| = 0$, so that $\sigma_n = o(\lambda_n)$. Also

$$\sum_{n=1}^{\infty} c_n = \sum_{n=1}^{\infty} \|e_n - p_n\| \leq \sum_{n=1}^{\infty} \|e_n\| + \sum_{n=1}^{\infty} \|p_n\| < \infty.$$

So, from relation (2) in Lemma 2 we get $\lim_{n \rightarrow \infty} a_n = 0$. Hence, t

$$\lim_{n \rightarrow \infty} \|x_n - u_n\| = 0. \quad (9)$$

Now assume that $\lim_{n \rightarrow \infty} u_n = x^*$. Then

$$\|x_n - x^*\| \leq \|x_n - u_n\| + \|u_n - x^*\|, \rightarrow 0, (n \rightarrow \infty).$$

Thus, we get $\lim_{n \rightarrow \infty} x_n = x^*$. For the converse we suppose that $\lim_{n \rightarrow \infty} x_n = x^*$. Relation (9) and the following inequality

$$\|u_n - x^*\| \leq \|x_n - u_n\| + \|x_n - x^*\| \rightarrow 0, (n \rightarrow \infty),$$

lead us to $\lim_{n \rightarrow \infty} u_n = x^*$. \checkmark

A map S is (strongly) accretive if and only if $I - S$ is (strongly) pseudocontractive. Using the same argumentation as in [15] one can see that the above equivalence holds when we deal with a Lipschitz, strongly accretive and accretive map S . Cases in which we take the operators $Tx = f + (x - Sx)$ and $Tx = f - Sx$ in (M) and (I). A

fixed point for the above T are solutions for $Sx = f$ and $x + Sx = f$, with f given. The assumption that $T(B)$ is bounded will change into $(I - S)(B)$ bounded for the strongly accretive case and $S(B)$ bounded for the accretive case. All our results will hold in the set-valued case, if the operators admit a selection.

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