Publ. Math. Debrecen
53 / 1-2 (1998), 23–28

Generalized pseudo-contractions and nonlinear variational inequalities

By RAM U. VERMA (Orlando)

Abstract. Based on a modified iterative algorithm, the solvability of a class of nonlinear variational inequality problems involving Lipschitzian generalized pseudo-contractions is presented on convex sets in Hilbert spaces.

1. Introduction

General variational inequalities have been applied to many problems in applied mathematics, physics, engineering sciences, and others. A closely associated notion of the complementarity involves several problems in mathematical programming, game theory, economics, and mechanics. There are situations where both concepts are equivalent, especially on a colsed convex cone. For more details on variational inequalities, we advise to consult [2–4, 7–12].

Let H be a real Hilbert space and let K be a nonempty closed convex subset of H. Let $\langle u, v\rangle$ and $\|u\|$ denote, respectively, the inner product and norm on H for u, v in H. Let P_K be the projection of H onto K. For an operator $T : K \to H$, we consider the nonlinear variational inequality (NVI) problem (Pl): Find an element x in K such that

$$(1) \qquad \langle (I - T)x,\, y - x\rangle \geq 0 \quad \text{for all } y \text{ in } K,$$

where I is the identity.

Mathematics Subject Classification: 49J40, 90C20.
Key words and phrases: generalized pseudocontraction, iterative algorithm, variational inequality problem, complementarity problem.

The NVI problem (1) is equivalent to a complementarity problem when K is a closed convex cone ([9]).

Next, we consider an important concept of the generalized pseudo-contractivity – a mild generalization of the pseudo-contractivity introduced by Browder and Petryshyn in [1]. Generalized pseudo-contractions are more general than Lipschitz continuous operators and unify certain class of operators.

Definition 1.1. An operator $T : H \to H$ is said to be a generalized pseudo-contraction if, for all x, y in H, there exists a constant $r > 0$ such that

$$\|Tx - Ty\|^2 \leq r^2\|x - y\|^2 + \|Tx - Ty - r(x - y)\|^2. \tag{2}$$

It is easy to check that (2) is mutually equivalent to

$$\langle Tx - Ty,\, x - y\rangle \leq r\,\|x - y\|^2. \tag{3}$$

Clearly, this implies that

$$\langle (I - T)x - (I - T)y,\, x - y\rangle \geq (1 - r)\,\|x - y\|^2, \tag{4}$$

that is, $I - T$ is strongly monotone for $r < 1$. Here I is the identity.

For $r = 1$ in (2), we arrive at the usual concept of the pseudo-contractivity of T introduced by Browder and Petryshyn in [1], that is,

$$\|Tx - Ty\|^2 \leq \|x - y\|^2 + \|Tx - Ty - (x - y)\|^2. \tag{5}$$

An operator $T : H \to H$ is called Lipschitz continuous if there is a constant $s > 0$ such that

$$\|Tx - Ty\| \leq s\,\|x - y\| \quad \text{for all } x, y \text{ in } H. \tag{6}$$

Clearly, (6) implies

$$\langle Tx - Ty,\, x - y\rangle \leq s\,\|x - y\|^2. \tag{7}$$

Remark 1.1. We note that (2) and (3) are mutually equivalent, whereas (6) and (7) are not (since (7) does not imply (6)). That is why the generalized pseudo-contractions are more general than the Lipschitz continuous operators.

Here our aim is to present, based on a modified iterative algorithm, the solution of the NVI problem (1) involving the generalized psedudo-contractions which are Lipschitz continuous. The obtained results generalize, especially the results on pseudo-contractive and Lipschitz continuous operators in Hilbert space settings. For selected recent research works on the pseudo-contractivity, we advise [5, 6].

2. Nonlinear variational inequalities

We are just about ready to present the result on the solvability of the NVI problem (1).

Lemma 2.1 [4]**.** *Let K be a nonempty closed convex subset of a real Hilbert space H. Then for an element z in H, an element x in K satisfies*

$$\langle x - z, y - x\rangle \geq 0 \quad \text{for all } y \text{ in } K \qquad \text{iff} \quad x = P_K z. \tag{8}$$

Theorem 2.1. *Let K be a nonemty closed convex subset of a Hilbert space H. Then NVI problem* (1) *has a solution x in K iff x in K satisfies the relation*

$$x = P_K[x - t(x - Tx)], \tag{9}$$

where $t > 0$ is arbitrary.

Proof. Assume an element u in K is a solution of the NVI problem (1). Then u in K is such that

$$\langle u - Tu, y - u\rangle \geq 0 \quad \text{for all } y \text{ in } K. \tag{10}$$

Now for any $t > 0$, it follows that

$$\langle u - (u - t(u - Tu)), y - u\rangle \geq 0 \quad \text{for all } y \text{ in } K. \tag{11}$$

By Lemma 2.1, we find that

$$u = P_K[u - t(u - Tu)]. \tag{12}$$

Conversely, if u satisfies the relation

$$u = P_K[u - t(u - Tu)],$$

then u belongs to K and, by Lemma 2.1, we obtain

$$\langle u - (u - t(u - Tu)),\, y - u\rangle \geq 0 \quad \text{for all } y \text{ in } K.$$

Since $t > 0$, this implies that

$$\langle u - Tu,\, y - u\rangle \geq 0 \quad \text{for all } y \text{ in } K.$$

Hence u is a solution of the NVI problem (1).

Theorem 2.2. *Let H be a real Hilbert space and K be a nonempty closed convex subset of H. Let $T : K \to H$ be generalized pseudo-contractive (with constant $r > 0$) and Lipschitz continuous (with constant $s \geq 1$). Let $\{a_n\}$ be an increasing sequence in $[0, 1)$ such that*

$$\sum_{n=0}^{\infty} a_n = \infty \quad \text{for all } n \geq 0. \tag{13}$$

If, for an element x_0 in K, the sequence $\{x_n\}$ is generated by an iterative algorithm

$$x_{n+1} = (1 - a_n)x_n + a_n P_K\left[(1 - t)x_n + t\,Tx_n\right] \quad \text{for all } n \geq 0, \tag{14}$$

then the sequence $\{x_n\}$ converges to a unique solution of the NVI problem (1) for $0 < t < 2(1 - r)/(1 - 2r + s^2)$, and $r < 1$.

For $\{a_n\} = 1$, Theorem 2.2 reduces to

Corollary 2.1. *Let $T : K \to H$ be generalized pseudo-contractive and Lipschitz continuous, and let $r > 0$ and $s > 1$ be constants of the generalized pseudo-contractivity and Lipschitz continuity of T, respectively. Then the sequence $\{x_n\}$, generated by an iterative algorithm*

$$x_{n+1} = P_K[(1 - t)x_n + t\,Tx_n] \quad \text{for an element } x_0 \text{ in } K \tag{15}$$

and for all t such that $0 < t < 2(1-r)/(1-2r+s^2)$, converges to a unique solution of the NVI problem (1).

Proof of Theorem 2.2. Suppose that z is a solution of the NVI problem (1). Then by Theorem 2.1, we have

$$z = P_K[(1 - t)z + t\,Tz].$$

Since P_K is nonexpansive, we find that

$$\begin{aligned}\|x_{n+1} - z\| &= \|(1-a_n)x_n + a_n P_K\left[(1-t)x_n + t\,Tx_n\right] - z\| \\ &\leq (1-a_n)\|x_n - z\| + a_n\|t(Tx_n - Tz) + (1-t)(x_n - z)\|.\end{aligned} \tag{16}$$

Now, since T is generalized pseudo-contractive (and hence equivalent to (3)) and Lipschitz continuous, it follows that

$$\begin{aligned}&\|t(Tx_n - Tz) + (1-t)(x_n - z)\|^2 \\ &= (1-t)^2\|x_n - z\|^2 + 2t(1-t)\langle Tx_n - Tz,\, x_n - z\rangle + t^2\|Tx_n - Tz\|^2 \\ &\leq (1-t)^2\|x_n - z\|^2 + 2t(1-t)r\|x_n - z\|^2 + t^2s^2\|x_n - z\|^2 \\ &= \left[(1-t)^2 + 2t(1-t)r + t^2s^2\right]\|x_n - z\|^2.\end{aligned} \tag{17}$$

Applying (17) to (16), we get

$$\begin{aligned}\|x_{n+1} - z\| &\leq \left[1 - a_n + a_n\left((1-t)^2 + 2t(1-t)r + t^2s^2\right)^{1/2}\right]\|x_n - z\| \\ &= \left[1 - (1-k)a_n\right]\|x_n - z\| \leq \prod_{j=0}^{n}\left[1 - (1-k)a_j\right]\|x_0 - z\|,\end{aligned} \tag{18}$$

where $0 < k = \left[(1-t)^2 + 2t(1-t)r + t^2s^2\right]^{1/2} < 1$ for all t such that $0 < t < 2(1-r)/((1-2r+s^2)$, $r < 1$ and $s \geq 1$. Since $\sum_{j=0}^{\infty} a_j = \infty$ and $k < 1$, this implies that $\lim_{n\to\infty}\prod_{j=0}^{n}[1-(1-k)a_j] = 0$. Hence $\{x_n\}$ converges to z.

To show the uniqueness of the solution, let x_1 and x_2 be two solutions of the NVI problem (1). Then we have

$$\langle (I-T)x_1,\, y - x_1\rangle \geq 0 \quad \text{for all } y \text{ in } K, \tag{19}$$

and

$$\langle (I-T)x_2,\, y - x_2\rangle \geq 0 \quad \text{for all } y \text{ in } K. \tag{20}$$

If we replace y in (19) by x_2 and y in (20) by x_1, and add, we obtain

$$\langle (I-T)x_1 - (I-T)x_2,\, x_1 - x_2\rangle \leq 0. \tag{21}$$

Since $I - T$ is strongly monotone with constant $1 - r$, we find on applying (21) that

$$(1-r)\|x_1 - x_2\|^2 \leq \langle (I-T)x_1 - (I-T)x_2,\, x_1 - x_2 \rangle \leq 0. \tag{22}$$

This implies that $x_1 = x_2$, and this copmpletes the proof.

Acknowledgement. The author wishes to express his sincere appreciation to the referee for all the valuable comments leading to the revised version.

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RAM U. VERMA
INTERNATIONAL PUBLICATIONS
12046 COED DRIVE
ORLANDO, FLORIDA 32826
USA
and
ISTITUTO PER LA RICERCA DI BASE
DIVISION OF MATHEMATICS
I–86075 MONTERODUNI (IS), MOLISE
ITALY

(Received May 14, 1996; revised February 28, 1997)