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NEW TECHNIQUE FOR PROVING THE EQUIVALENCE OF MANN AND ISHIKAWA ITERATIONS

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Abstract. We show the equivalence bewteen the convergences of Mann and Ishikawa iterations dealing with various classes of non-Lipschitzian operators.

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1. INTRODUCTION

Let X be a real Banach space, B be a nonempty, convex subset of X, and $T: B \to B$ be an operator. Let $u_0, x_0 \in B$. The following iteration is known as Mann iteration, see [2]:

(1)
$$u_{n+1} = (1 - \alpha_n)u_n + \alpha_n T u_n$$

The Ishikawa iteration is given by, see [1]:

(2)
$$x_{n+1} = (1 - \alpha_n)x_n + \alpha_n T y_n,$$
$$y_n = (1 - \beta_n)x_n + \beta_n T x_n.$$

The sequences $\{\alpha_n\} \subset (0,1), \{\beta_n\} \subset [0,1)$ satisfy

(3)
$$\lim_{n \to \infty} \alpha_n = \lim_{n \to \infty} \beta_n = 0, \qquad \sum_{n=0}^{\infty} \alpha_n = \infty.$$

The map $J : X \to 2^{X^*}$ given by $Jx := \{f \in X^* : \langle x, f \rangle = ||x||^2, ||f|| = ||x||\}, \forall x \in X$, is called *the normalized duality mapping*. It is easy to see that we have

(4)
$$\langle y, j(x) \rangle \le ||x|| ||y||, \quad \forall x, y \in X, \forall j(x) \in J(x).$$

Denote

 $\Psi := \{\psi \mid \psi : [0, +\infty) \to [0, +\infty) \text{ is a nondecreasing map such that } \psi(0) = 0\}.$

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DEFINITION 1. Let X be a real Banach space. Let B be a nonempty subset of X. A map $T : B \to B$ is called uniformly pseudocontractive if there exist map $\psi \in \Psi$ and $j(x - y) \in J(x - y)$ such that

(5)
$$\langle Tx - Ty, j(x - y) \rangle \le ||x - y||^2 - \psi(||x - y||), \quad \forall x, y \in B.$$

The map $S: X \to X$ is called uniformly accretive if there exist map $\psi \in \Psi$ and $j(x-y) \in J(x-y)$ such that

(6)
$$\langle Sx - Sy, j(x - y) \rangle \ge \psi(||x - y||), \quad \forall x, y \in X.$$

Taking $\psi(a) := \psi(a) \cdot a, \forall a \in [0, +\infty), (\psi \in \Psi)$, we get the usual definitions of ψ -strongly pseudocontractivity and ψ -strongly accretivity. Taking $\psi(a) := \gamma \cdot a^2, \gamma \in (0, 1), \forall a \in [0, +\infty), (\psi \in \Psi)$, we get the usual definitions of strong pseudocontractivity and strong accretivity. If $\gamma := 0$, then we get the definition of a pseudocontractive and accretive map.

The following inequality was used in [5]:

(7)
$$||x+y||^2 \le ||x||^2 + 2 \langle y, j(x+y) \rangle, \quad \forall x, y \in X, \ \forall j(x+y) \in J(x+y).$$

We shall give new proofs for the results from [5]. Our technique is new and does not need inequality (7). Remark that inequality (7) is used in almost all recent results concerning Mann or Ishikawa iterations.

LEMMA 2. Let $\{a_n\}$ be a nonnegative bounded sequence which satisfies the following inequality

(8)
$$a_{n+1} \le (1 - \alpha_n)a_n + \alpha_n a_{n+1} - \alpha_n \frac{\psi(a_{n+1})}{a_{n+1}} + \alpha_n \varepsilon_n, \quad \forall n \ge n_0,$$

where $\alpha_n \in (0,1)$, $\varepsilon_n \ge 0$, $\forall n \in \mathbb{N}$, $\sum_{n=0}^{\infty} \alpha_n = \infty$, and $\lim_{n\to\infty} \varepsilon_n = 0$. Then $\lim_{n\to\infty} a_n = 0$.

Proof. There exists m > 0 such that $a_n \leq M, \forall n \in \mathbb{N}$. Denote $a := \liminf a_n$. We shall prove that a = 0. Else a > 0. Thus, there exists $N_1 \in \mathbb{N}$ such that

$$a_n \ge \frac{a}{2}, \quad \forall n \ge N_1$$

Because $\lim_{n\to\infty} \varepsilon_n = 0$, there exists $N_2 \in \mathbb{N}$ such that

 $\varepsilon_n \leq \frac{\psi(\frac{a}{2})}{2m}, \quad \forall n \geq N_2.$ Set $N_0 := \max\{N_1, N_2\}$. Using $-\frac{1}{m} \geq -\frac{1}{a_{n+1}}$ we get, $a_{n+1} \leq (1 - \alpha_n)a_n + \alpha_n a_{n+1} - \alpha_n \frac{\psi(a_{n+1})}{a_{n+1}} + \alpha_n \varepsilon_n$ $\leq (1 - \alpha_n)a_n + \alpha_n a_{n+1} - \alpha_n \frac{\psi(\frac{a}{2})}{m} + \alpha_n \frac{\psi(\frac{a}{2})}{2m}$ $\leq (1 - \alpha_n)a_n + \alpha_n a_{n+1} - \alpha_n \frac{\psi(\frac{a}{2})}{2m}.$

From which we obtain $(1 - \alpha_n)a_{n+1} \leq (1 - \alpha_n)a_n - \alpha_n \frac{\psi(\frac{a}{2})}{2m}$, that is:

$$a_{n+1} \le a_n - \frac{\alpha_n}{1 - \alpha_n} \frac{\psi(\frac{z}{2})}{2m} \le a_n - \alpha_n \frac{\psi(\frac{z}{2})}{2m}$$

because $-\frac{\alpha_n}{1-\alpha_n} \leq -\alpha_n$. Thus, we have $\alpha_n \frac{\psi(\frac{a}{2})}{2m} \leq a_n - a_{n+1}$, which implies $\sum \alpha_n < \infty$, in contradiction with $\sum \alpha_n = \infty$. We proved that $\liminf a_n = 0$. Hence, there exists a subsequence $\{a_{n_j}\} \subset \{a_n\}$ such that $\lim_{j\to\infty} a_{n_j} = 0$. Take $\varepsilon > 0$, there exists $n_3 \in \mathbb{N}$ such that

$$a_{n_j} < \frac{\varepsilon}{4}, \quad \forall j \ge n_3.$$

Also, there exists $n_4 \in \mathbb{N}$ such that

$$\varepsilon_n < \frac{\psi(\frac{\varepsilon}{4})}{2m}, \quad \forall n \ge n_4.$$

Set $n_0 := \max\{n_3, n_4, N_0\}$. We have $a_{n_j+k} < \frac{\varepsilon}{4}, \forall k > 0$. Else, $a_{n_j+k} \ge \frac{\varepsilon}{4}$. The following inequalities are satisfied.

$$\begin{aligned} a_{n_j+1} &\leq (1-\alpha_{n_j})a_{n_j} + \alpha_{n_j}a_{n_j+1} - \alpha_{n_j}\frac{\psi(a_{n_j+1})}{a_{n_j+1}} + \alpha_{n_j}\varepsilon_{n_j} \\ &\leq (1-\alpha_{n_j})a_{n_j} + \alpha_{n_j}a_{n_j+1} - \alpha_{n_j}\frac{\psi(\frac{\varepsilon}{4})}{m} + \alpha_{n_j}\frac{\psi(\frac{\varepsilon}{4})}{2m} \\ &\leq (1-\alpha_{n_j})a_{n_j} + \alpha_{n_j}a_{n_j+1} - \alpha_{n_j}\frac{\psi(\frac{\varepsilon}{4})}{2m} \\ &\leq (1-\alpha_{n_j})\frac{\varepsilon}{4} + \alpha_{n_j}a_{n_j+1} - \alpha_{n_j}\frac{\psi(\frac{\varepsilon}{4})}{2m}. \end{aligned}$$

From which we get $a_{n_j+1} \leq \frac{\varepsilon}{4} - \alpha_{n_j} \frac{\psi(\frac{\varepsilon}{4})}{2m}$. This leads to the following contradiction,

$$\frac{\varepsilon}{4} \le a_{n_j+1} \le \frac{\varepsilon}{4} - \alpha_{n_j} \frac{\psi(\frac{\varepsilon}{4})}{2m} < \frac{\varepsilon}{4}.$$

Therefore $a_{n_j+k} < \frac{\varepsilon}{4}, \forall k \in \mathbb{N}$ and hence $\lim_{n \to \infty} a_n = 0.$

2. MAIN RESULT

Let x^* be a fixed point of T.

THEOREM 3. [5] Let X be a real Banach space B be a nonempty, convex, bounded subset of X and let $T : B \to B$ be a uniformly continuous and uniformly pseudocontractive map. If $\{\alpha_n\}, \{\beta_n\}$ satisfy (3), and $u_0 = x_0 \in B$, then the following are equivalent:

(i) the Mann iteration (1) converges to x^* ,

(ii) the Ishikawa iteration (2) converges to x^* .

Proof. The uniqueness of the fixed point comes from (5). Suppose that $\lim_{n\to\infty} u_n = x^*$. Using

(9)
$$\lim_{n \to \infty} \|x_n - u_n\| = 0,$$

and

 $0 \le ||x^* - x_n|| \le ||u_n - x^*|| + ||x_n - u_n||$

we get $\lim_{n\to\infty} x_n = x^*$. Conversely, suppose $\lim_{n\to\infty} x_n = x^*$, then

$$0 \le ||x^* - u_n|| \le ||x_n - x^*|| + ||x_n - u_n|| \to 0,$$

leads to $\lim_{n\to\infty} x_n = x^*$. The proof is complete if we prove the relation (9).

Using (1), (2) and (4) we get

$$\begin{aligned} \|x_{n+1} - u_{n+1}\|^2 &= \\ &= \langle x_{n+1} - u_{n+1}, j(x_{n+1} - u_{n+1}) \rangle \\ &= \langle (1 - \alpha_n)(x_n - u_n) + \alpha_n (Ty_n - Tu_n), j(x_{n+1} - u_{n+1}) \rangle \\ &= (1 - \alpha_n) \langle (x_n - u_n), j(x_{n+1} - u_{n+1}) \rangle + \alpha_n \langle Ty_n - Tu_n, j(x_{n+1} - u_{n+1}) \rangle \\ &\leq (1 - \alpha_n) \|x_n - u_n\| \|x_{n+1} - u_{n+1}\| \\ &+ \alpha_n \langle Tx_{n+1} - Tu_{n+1}, j(x_{n+1} - u_{n+1}) \rangle \\ &+ \alpha_n \langle Tu_{n+1} - Tu_n, j(x_{n+1} - u_{n+1}) \rangle \\ &+ \alpha_n \langle Tu_{n+1} - Tu_n, j(x_{n+1} - u_{n+1}) \rangle \\ &\leq (1 - \alpha_n) \|x_n - u_n\| \|x_{n+1} - u_{n+1}\| \\ &+ \alpha_n \|x_{n+1} - u_{n+1}\|^2 - \alpha_n \psi (\|x_{n+1} - u_{n+1}\|) \\ &+ \alpha_n \|Ty_n - Tx_{n+1}\| \|x_{n+1} - u_{n+1}\| \\ &+ \alpha_n \|Tu_{n+1} - Tu_n\| \|x_n - u_n\| \\ &+ \alpha_n \|x_{n+1} - u_{n+1}\| - \alpha_n \frac{\psi (\|x_{n+1} - u_{n+1}\|)}{\|x_{n+1} - u_{n+1}\|} \\ &+ \alpha_n \|Ty_n - Tx_{n+1}\| + \alpha_n \|Tu_{n+1} - Tu_n\|). \end{aligned}$$

Suppose that $||x_{n+1} - u_{n+1}|| = 0$, then $||x_{n+k} - u_{n+k}|| = 0$, for all $k \ge 1$. We get our conclusion. Suppose now that $||x_n - u_n|| \ne 0$, for all $n \in \mathbb{N}$. The following relation is satisfied.

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq (1 - \alpha_n) \|x_n - u_n\| + \alpha_n \|x_{n+1} - u_{n+1}\| \\ &- \alpha_n \frac{\psi(\|x_{n+1} - u_{n+1}\|)}{\|x_{n+1} - u_{n+1}\|} + \alpha_n \|Ty_n - Tx_{n+1}\| \\ &+ \alpha_n \|Tu_{n+1} - Tu_n\|. \end{aligned}$$

We prove now that

(10)
$$\lim_{n \to \infty} \|Ty_n - Tx_{n+1}\| = 0 \text{ and } \lim_{n \to \infty} \|Tu_{n+1} - Tu_n\| = 0.$$

For (10) it is sufficient to see that

(11)
$$\|x_{n+1} - y_n\| = \|-\alpha_n x_n + \alpha_n T y_n + \beta_n x_n - \beta_n T x_n\|$$

$$\leq \alpha_n (\|x_n\| + \|T y_n\|) + \beta_n (\|x_n\| + \|T x_n\|)$$

$$\leq (\alpha_n + \beta_n) M \to 0 \quad (n \to \infty),$$

(12)
$$\|u_{n+1} - u_n\| \leq \alpha_n \|u_n - T u_n\| \to 0 \quad (n \to \infty),$$

where $M = \sup_n (||u_n|| + ||Tu_n||, ||x_n|| + ||Ty_n||, ||x_n|| + ||Tx_n||)$. The sequences $\{x_n\}, \{Tx_n\}, \{Tu_n\}$ and $\{Ty_n\}$ are bounded being in the bounded set *B*. Hence, the M > 0, above is finite and (10) holds.

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(1) (0)

Observe that $\lim_{n\to\infty} ||x_{n+1} - y_n|| = 0$, $\lim_{n\to\infty} ||u_{n+1} - u_n|| = 0$ and the uniform continuity of T lead to (10). Denote by $a_n := ||x_n - u_n||$ and use Lemma 2, to obtain $\lim_{n\to\infty} a_n = \lim_{n\to\infty} ||x_n - u_n|| = 0$.

REMARK 1. If B is not bounded then Theorem 3 holds supposing only $\{x_n\}$ is bounded. If T(B) is bounded then $\{x_n\}$ is bounded. \Box

3. FURTHER RESULTS

Let I denote the identity map.

REMARK 2. The operator T is a (uniformly, strongly) pseudocontractive map if and only if (I - T) is a (uniformly, strongly) accretive map.

- REMARK 3. (1) Let $T, S : X \to X$, and $f \in X$ be given. A fixed point for the map $Tx = f + (I S)x, \forall x \in X$ is a solution for Sx = f.
 - (2) Let $f \in X$ be a given point. If S is an accretive map then T = f S is a strongly pseudocontractive map.

Consider Mann and Ishikawa iterations with Tx = f + (I - S)x:

(13)
$$x_{n+1} = (1 - \alpha_n)x_n + \alpha_n \left(f + (I - S)y_n \right), y_n = (1 - \beta_n)x_n + \beta_n \left(f + (I - S)x_n \right),$$

and

(14)
$$u_{n+1} = (1 - \alpha_n)u_n + \alpha_n \left(f + (I - S)u_n \right).$$

Remarks 2 and 3 and Theorem 3 lead to the following results.

COROLLARY 4. [5] Let X be a real Banach space and $S : X \to X$ a uniformly continuous and uniformly accretive map with (I - S)(X) bounded. If $\{\alpha_n\}, \{\beta_n\}$ satisfy (3), and $u_0 = x_0 \in X$, then the following are equivalent:

- (i) the Mann iteration (14) converges to a solution of Sx = f,
- (ii) the Ishikawa iteration (13) converges to a solution of Sx = f.

Let S be an accretive operator. The operator Tx = f - Sx is strongly pseudocontractive, for a given $f \in X$. A solution for Tx = x becomes a solution for x + Sx = f. Consider Mann and Ishikawa iterations with Tx := f - Sx:

(15)
$$x_{n+1} = (1 - \alpha_n)x_n + \alpha_n (f - Sy_n), y_n = (1 - \beta_n)x_n + \beta_n (f - Sx_n),$$

and

(16)
$$u_{n+1} = (1 - \alpha_n)u_n + \alpha_n (f - Su_n).$$

Again, using the Remarks 2 and 3 and Theorem 3 we obtain the following results which generalizes Corollary 3.2 from [3].

COROLLARY 5. [5] Let X be a real Banach space and B a nonempty, convex, closed subset of X. Let $S : B \to B$ be an uniformly continuous and accretive operator with (I - S)(X) bounded. Let $\{\alpha_n\}$ and $\{\beta_n\}$ satisfy (3). Then for $u_0 = x_0 \in B$ the following assertions are equivalent:

- (i) the Mann iteration (16) converges to the solution of x + Sx = f;
- (ii) the Ishikawa iteration (15) converges to the solution of x + Sx = f.

In [4] we deal with the Lipschitzian version of the above results. Thus, in this paper we also generalized all the results from [4].

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