



Strong Convergence Theorems for the Split Variational Inclusion Problem and Common Fixed Point Problem for a Finite Family of Quasi-nonexpansive Mappings in Hilbert Spaces

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Abstract : In this work, we introduce and study an algorithm for solving the common fixed point problem of a finite family of quasi-nonexpansive mappings and the split variational inclusion problem in Hilbert spaces. We establish a strong convergence result under some suitable conditions. A numerical example supporting our main result is also given.

Keywords : split feasibility problem; split variational inclusion problem; common fixed point problem; quasi-nonexpansive mappings; resolvent mapping; strong convergence.

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1 Introduction

Let H be a real Hilbert space and $C_i \subseteq H, i = 1, 2, \dots, m$ be nonempty closed convex subsets of H . The *convex feasibility problem* (CFP) is to find a point

$$x^* \in \bigcap_{i=1}^m C_i. \quad (1.1)$$

Given a finite family of nonlinear mappings $T_i : H \rightarrow H, i = 1, 2, \dots, m$ with $Fix(T_i) := \{x \in H : x = T_i x\} \neq \emptyset$. The *common fixed point problem* (CFPP) is to find a point

$$x^* \in \bigcap_{i=1}^m Fix(T_i). \quad (1.2)$$

Since each closed convex subset may be considered as a fixed point set of a projection onto the subset, hence the CFPP (1.2) is a generalization of the CFP (1.1).

Let H_1 and H_2 be real Hilbert spaces and let $A : H_1 \rightarrow H_2$ be a bounded linear operator. Let $C_i, i = 1, 2, \dots, t$ and $Q_j, j = 1, 2, \dots, r$ be nonempty closed convex subsets of H_1 and H_2 , respectively. The *multiple-set split feasibility problem* (MSSFP) which was introduced by Censor et al. [1] is formulated as finding a point

$$x^* \in \bigcap_{i=1}^t C_i \quad \text{such that} \quad Ax^* \in \bigcap_{j=1}^r Q_j. \quad (1.3)$$

In particular, if $t = r = 1$, then the MSSFP (1.3) is reduced to find a point

$$x^* \in C \quad \text{such that} \quad Ax^* \in Q, \quad (1.4)$$

where C and Q are nonempty closed convex subsets of H_1 and H_2 , respectively. The problem (1.4) is known as the *split feasibility problem* (SFP) which was first introduced by Censor and Elfving [2] for modeling inverse problems in finite-dimensional Hilbert spaces. To solve (1.4), Byrne [3] proposed his CQ algorithm which generates a sequence $\{x_n\}$ by

$$x_{n+1} = P_C(x_n - \rho_n A^*(I - P_Q)Ax_n), \quad n \in \mathbb{N}$$

where $\rho_n \in (0, \frac{2}{\|A\|^2})$, P_C and P_Q are the (orthogonal) projections onto C and Q , respectively. and A^* denotes the adjoint of A .

Let H be a real Hilbert space, and B be a set-valued mapping with domain $\mathcal{D}(B) := \{x \in H : B(x) \neq \emptyset\}$. Recall that B is called *monotone* if $\langle u - v, x - y \rangle \geq 0$ for any $u \in Bx$ and $v \in By$; B is *maximal monotone* if its graph $\{(x, y) : x \in \mathcal{D}(B), y \in Bx\}$ is not properly contained in the graph of any other monotone mapping. Further, for each $\beta > 0$, let B is a set-valued maximal monotone mapping. Define $J_\beta^B(x) := (I + \beta B)^{-1}(x)$ for each $x \in H$. J_β^B is called a *resolvent* of B order β .

One of the most important problem for set-valued mappings is to find $\bar{x} \in H$

such that $0 \in B\bar{x}$, \bar{x} is called a *zero point* of B . This problem contains numerous problems in optimization, economics, physics and several areas of engineering. The proximal point algorithm was first introduced by Martinet [4] which is a method for approximating a zero point of a maximal monotone mapping in a real Hilbert space and generalized by Rockafellar [5]. This iterative algorithm generates $\{x_n\}$ by

$$x_{n+1} = J_{\beta_n}^B x_n \tag{1.5}$$

where $\{\beta_n\}$ is a sequence in $(0, \infty)$, B is a maximal monotone mapping in a real Hilbert space, and $J_{\beta_n}^B$ is the resolvent mapping of B .

In 1976, Rockafellar [5] proved that the sequence $\{x_n\}$ in (1.5) converges weakly to an element of $B^{-1}(0)$ if $B^{-1}(0)$ is nonempty and $\liminf_{n \rightarrow \infty} \beta_n > 0$.

The *split variational inclusion problem* was proposed by Moudafi [6] since 2011:

$$\text{(SFVIP)} \quad \text{Find } \bar{x} \in H_1 \text{ such that } 0 \in B_1(\bar{x}) \text{ and } 0 \in B_2(A\bar{x})$$

where H_1 and H_2 be two real Hilbert spaces, $B_1 : H_1 \rightarrow 2^{H_1}$ and $B_2 : H_2 \rightarrow 2^{H_2}$ be two set-valued maximal monotone mappings, $A : H_1 \rightarrow H_2$ be a bounded linear operator.

Moreover, Moudafi [6] introduced the algorithm to solve the SFVIP as following:

$$x_{n+1} := J_{\lambda}^{B_1} [x_n + \gamma A^*(J_{\lambda}^{B_2} - I)Ax_n]. \tag{1.6}$$

where λ and γ are fixed numbers. He proved that this iteration converges weakly to a some element in the solution set of SFVIP.

In 2013 Chuang [7] gave a strong convergence theorems for problem SFVIP under some conditions, like the Halpern-Mann type iteration method. The following is an iteration process given by Chuang[7]:

$$x_{n+1} := a_n u + b_n x_n + c_n J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n] + d_n v_n \tag{1.7}$$

where $\{a_n\}, \{b_n\}$ and $\{c_n\}$ are sequences of real numbers in $[0, 1]$ with $a_n + b_n + c_n + d_n = 1$ and $0 < a_n < 1$ for each $n \in \mathbb{N}$, $\{v_n\}$ is a bounded sequence in H_1 , u is fixed and ρ_n is chosen in the interval $(0, \frac{2}{\|A\|^2 + 1})$.

In this work, we introduce and study some algorithms for solving the common fixed point problem of a finite family of quasi-nonexpansive mappings and the split variational inclusion problem in Hilbert spaces. We establish a strong convergence result under some suitable conditions. A numerical example supporting our main result is also given.

2 Preliminaries

Throughout this paper, let \mathbb{N} be the set of positive integers and let \mathbb{R} be the set of real numbers. We shall assume that H be a (real) Hilbert space with the inner product $\langle \cdot, \cdot \rangle$ and the norm $\|\cdot\|$, respectively. We denote the strong convergence

and weak convergence of a sequence $\{x_n\}$ to a point $x \in H$ by $x_n \rightharpoonup x$ and $x_n \rightarrow x$, respectively. From [14], for each $x, y, u, v \in H$ and $t \in [0, 1]$, we have

$$\begin{aligned} \|x + y\|^2 &= \|x\|^2 + \|y\|^2 + 2\langle x, y \rangle; \\ \|tx + (1 - t)y\|^2 &= t\|x\|^2 + (1 - t)\|y\|^2 - t(1 - t)\|x - y\|^2; \\ 2\langle x - y, u - v \rangle &= \|x - v\|^2 + \|y - u\|^2 - \|x - u\|^2 - \|y - v\|^2. \end{aligned}$$

Furthermore, we obtain the following Lemma.

Lemma 2.1. [8] *Let H be a real Hilbert space. Then for each $m \in \mathbb{N}$*

$$\left\| \sum_{i=1}^m t_i x_i \right\|^2 = \sum_{i=1}^m t_i \|x_i\|^2 - \sum_{i=1, i \neq j}^m t_i t_j \|x_i - x_j\|^2,$$

where $x_i \in H, t_i, t_j \in [0, 1]$ for all $i, j = 1, 2, \dots, m$, and $\sum_{i=1}^m t_i = 1$.

Lemma 2.2. [9] *Let H be a (real) Hilbert space, and let $x, y \in H$. Then $\|x + y\|^2 \leq \|x\|^2 + 2\langle y, x + y \rangle$.*

Let C be a nonempty closed convex subset of a real Hilbert space H . Recall that the (metric) projection from H onto C , denote by P_C is defined for each $x \in H$, $P_C x$ is the unique element in C such that

$$\|x - P_C x\| = \inf\{\|x - y\| : y \in C\}.$$

Lemma 2.3. [10] *Let C be a nonempty closed convex subset of a Hilbert space H . Let P_C be the metric projection from H onto C . Then, for each $x \in H$ and $z \in C$, we know that $z = P_C x$ if and only if $\langle x - z, z - y \rangle \geq 0$ for all $y \in C$.*

Let C be a nonempty closed convex subset of a real Hilbert space H , and let $T : H \rightarrow H$ be a mapping. Let $Fix(T) := \{x \in H : Tx = x\}$. Now let us recall the definitions of some mappings concerned in our study.

Definition 2.4. Let H be a real Hilbert space. A mapping $T : H \rightarrow H$ is said to be

(i) *nonexpansive* if $\|Tx - Ty\| \leq \|x - y\|$ for all $x, y \in H$,

(ii) *quasi-nonexpansive* if

$$Fix(T) \neq \emptyset \text{ and } \|Tx - q\| \leq \|x - q\| \text{ for all } x \in H \text{ and } q \in Fix(T),$$

(iii) *firmly nonexpansive* if $\|Tx - Ty\|^2 \leq \langle x - y, Tx - Ty \rangle$ for all $x, y \in H$.

It is easy to see that $Fix(T)$ is a closed convex subset of H if T is a quasi-nonexpansive mapping.

Lemma 2.5. *An mapping $T : H \rightarrow H$ is called demiclosed at the origin if, for any sequence $\{x_n\}$ which weakly converges to w and if the sequence $\{Tx_n\}$ strongly converges to 0 , then $Tw = 0$.*

Lemma 2.6. *Let C be a nonempty closed convex subset of a real Hilbert space H . If $T : C \rightarrow H$ is a nonexpansive mapping, then $I - T$ is demiclosed at the origin.*

The following are important tools to study the split variational inclusion problems.

Lemma 2.7. [11] *Let H be a real Hilbert space. Let $B : H \rightarrow 2^H$ be a set-valued maximal monotone mapping, $\beta > 0$, and let J_β^B be a resolvent mapping of B defined by $J_\beta^B(x) = (I + \beta B)^{-1}(x)$ for each $x \in H$. Thus*

- (i) J_β^B is a single-valued and firmly nonexpansive mapping for each $\beta > 0$;
- (ii) $\mathcal{D}(J_\beta^B) = H$ and $Fix(J_\beta^B) = \{x \in \mathcal{D}(B) : 0 \in Bx\}$;
- (iii) $\|x - J_\beta^B x\| \leq \|x - J_\gamma^B x\|$ for all $0 < \beta \leq \gamma$ and for all $x \in H$;
- (iv) Suppose that $B^{-1}(0) \neq \emptyset$. Then $\|x - J_\beta^B x\|^2 + \|J_\beta^B x - \bar{x}\|^2 \leq \|x - \bar{x}\|^2$ for each $x \in H$, each $\bar{x} \in B^{-1}(0)$, and each $\beta > 0$.
- (v) Suppose that $B^{-1}(0) \neq \emptyset$. Then $\langle x - J_\beta^B x, J_\beta^B x - w \rangle \geq 0$ for each $x \in H$, each $w \in B^{-1}(0)$, and each $\beta > 0$.

Lemma 2.8. [7] *Let H_1 and H_2 be real Hilbert spaces, $A : H_1 \rightarrow H_2$ be linear operator, and A^* be the adjoint of A , and let $\beta > 0$ be fixed, and let $\rho \in (0, \frac{2}{\|A\|^2})$. Let $B_2 : H_2 \rightarrow 2^{H_2}$ be a set-valued maximal monotone mapping, and let $J_\beta^{B_2}$ be a resolvent mapping of B_2 . Then*

$$\begin{aligned} & \left\| [x - \rho A^*(I - J_\beta^{B_2})Ax] - [y - \rho A^*(I - J_\beta^{B_2})Ay] \right\|^2 \\ & \leq \|x - y\|^2 - (2\rho - \rho^2 \|A\|^2) \left\| (I - J_\beta^{B_2})Ax - (I - J_\beta^{B_2})Ay \right\|^2 \end{aligned}$$

for all $x, y \in H_1$. Furthermore, $I - \rho A^*(I - J_\beta^{B_2})A$ is a nonexpansive mapping.

Lemma 2.9. [12] *Let $\{a_n\}$ be a sequence of real numbers such that there exists a subsequence $\{a_{n_i}\}$ of $\{a_n\}$ which satisfies $a_{n_i} \leq a_{n_i+1}$ for all $i \in \mathbb{N}$. Then there exists a nondecreasing sequence $\{m_k\} \subseteq \mathbb{N}$ such that $m_k \rightarrow \infty, a_{m_k} \leq a_{m_k+1}$ and $a_k \leq a_{m_k+1}$ are satisfied by all (sufficiently large) numbers $k \in \mathbb{N}$. In fact, $m_k = \max\{j \leq k : a_j < a_{j+1}\}$.*

Lemma 2.10. [9] *Let $\{a_n\}$ and $\{c_n\}$ are sequences of nonnegative real numbers such that*

$$a_{n+1} \leq (1 - \delta_n)a_n + b_n + c_n, \quad n \geq 1$$

where $\{\delta_n\}$ is a sequence in $(0, 1)$ and $\{b_n\}$ is a real sequence. Assume $\sum_{n=1}^\infty c_n < \infty$. Then the following result hold:

- (i) If $b_n \leq \delta_n M$ for some $M \geq 0$, then $\{a_n\}$ is a bounded sequence.
- (ii) If $\sum_{n=1}^\infty \delta_n = \infty$ and $\limsup_{n \rightarrow \infty} b_n / \delta_n \leq 0$, then $\lim_{n \rightarrow \infty} a_n = 0$.

Lemma 2.11. [7] Let H_1 and H_2 be real Hilbert spaces, $A : H_1 \rightarrow H_2$ be linear operator, and A^* be the adjoint of A , and let $\beta > 0, \gamma > 0, B_1 : H_1 \rightarrow 2^{H_1}$ and $B_2 : H_2 \rightarrow 2^{H_2}$ be a set-valued maximal monotone mappings. Given any $\bar{x} \in H_1$.

- (i) If \bar{x} is a solution of (SFVIP), then $J_\beta^{B_1} [\bar{x} - \gamma A^*(I - J_\beta^{B_2})A\bar{x}] = \bar{x}$.
- (ii) Suppose that $J_\beta^{B_1} [\bar{x} - \gamma A^*(I - J_\beta^{B_2})A\bar{x}] = \bar{x}$ and the solution set of (SFVIP) is nonempty. Then \bar{x} is a solution of (SFVIP).

3 Main Results

Theorem 3.1. Let H_1 and H_2 be two real Hilbert spaces, $A : H_1 \rightarrow H_2$ be a bounded linear operator, and let A^* denote the adjoint of A . Let $B_1 : H_1 \rightarrow 2^{H_1}$ and $B_2 : H_2 \rightarrow 2^{H_2}$ be two set-valued maximal monotone mappings. Let $\{T_i : i = 1, 2, \dots, N\}$ be family of quasi-nonexpansive mappings of H_1 into itself. Let $\{a_n\}, \{b_{n,i}\}, i = 1, 2, \dots, N$ and $\{c_n\}$ be sequences of real numbers in $[0, 1]$ with $a_n + \sum_{i=1}^N b_{n,i} + c_n = 1$ and $0 < a_n < 1$ for all $n \in \mathbb{N}$. Let $\{\beta_n\}$ be a sequence in $(0, \infty)$. Let $x_1, u \in H_1$ be fixed. Let $\{\rho_n\} \subseteq (0, \frac{2}{\|A\|^2 + 1})$.

Let $\Omega := \{x \in H_1 : x \in \bigcap_{i=1}^N \text{Fix}(T_i), 0 \in B_1(x) \text{ and } 0 \in B_2(Ax)\}$ and suppose that $\Omega \neq \emptyset$. Let $\{x_n\}$ be defined by

$$x_{n+1} := a_n u + \sum_{i=1}^N b_{n,i} T_i x_n + c_n J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2})A x_n]$$

for each $n \in \mathbb{N}$. Assume that:

- (i) $\lim_{n \rightarrow \infty} a_n = 0; \sum_{n=1}^\infty a_n = \infty$;
- (ii) $\liminf_{n \rightarrow \infty} \rho_n > 0; \liminf_{n \rightarrow \infty} c_n > 0; \liminf_{n \rightarrow \infty} \beta_n > 0; \liminf_{n \rightarrow \infty} b_{n,i} > 0 \quad \forall i = 1, 2, \dots, N$.
- (iii) $I - T_i$ are demiclosed at origin for all $i = 1, 2, \dots, N$.

Then $\lim_{n \rightarrow \infty} x_n = \bar{x}$, where $\bar{x} = P_\Omega u$.

Proof. Let $\bar{x} = P_\Omega u$, where P_Ω is the metric projection from H_1 onto Ω .

Then, for each $n \in \mathbb{N}$, it follows from Lemma 2.8 that

$$\begin{aligned}
\|x_{n+1} - \bar{x}\| &= \left\| a_n u + \sum_{i=1}^N b_{n,i} T_i x_n + c_n J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2}) A x_n] - \bar{x} \right\| \\
&\leq a_n \|u - \bar{x}\| + \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\| + c_n \left\| J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2}) A x_n] - \bar{x} \right\| \\
&\leq a_n \|u - \bar{x}\| + \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\| \\
&\quad + c_n \left\| J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2}) A x_n] - J_{\beta_n}^{B_1} [\bar{x} - \rho_n A^*(I - J_{\beta_n}^{B_2}) A \bar{x}] \right\| \\
&\leq a_n \|u - \bar{x}\| + \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\| + c_n \|x_n - \bar{x}\| \\
&= a_n \|u - \bar{x}\| + \left(\sum_{i=1}^N b_{n,i} + c_n \right) \|x_n - \bar{x}\| \\
&= a_n \|u - \bar{x}\| + (1 - a_n) \|x_n - \bar{x}\|.
\end{aligned}$$

This implies by Lemma 2.10 that $\{x_n\}$ is a bounded sequence. For convenience, we set $y_n = J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2}) A x_n]$. By Lemma 2.7(ii) and 2.8, we have

$$\begin{aligned}
\|y_n - \bar{x}\|^2 &= \left\| J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2}) A x_n] - J_{\beta_n}^{B_1} [\bar{x} - \rho_n A^*(I - J_{\beta_n}^{B_2}) A \bar{x}] \right\|^2 \\
&\leq \left\| [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2}) A x_n] - [\bar{x} - \rho_n A^*(I - J_{\beta_n}^{B_2}) A \bar{x}] \right\|^2 \\
&\leq \|x_n - \bar{x}\|^2 - (2\rho_n - \rho_n^2 \|A\|^2) \left\| (I - J_{\beta_n}^{B_2}) A x_n - (I - J_{\beta_n}^{B_2}) A \bar{x} \right\|^2 \\
&= \|x_n - \bar{x}\|^2 - (2\rho_n - \rho_n^2 \|A\|^2) \left\| (I - J_{\beta_n}^{B_2}) A x_n \right\|^2. \tag{3.1}
\end{aligned}$$

Hence, it follows from Lemma 2.2 that

$$\begin{aligned}
\|x_{n+1} - \bar{x}\|^2 &= \left\| a_n u + \sum_{i=1}^N b_{n,i} T_i x_n + c_n y_n - \bar{x} \right\|^2 \\
&\leq \left\| \sum_{i=1}^N b_{n,i} (T_i x_n - \bar{x}) + c_n (y_n - \bar{x}) \right\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
&= (1 - a_n)^2 \left\| \sum_{i=1}^N b'_{n,i} (T_i x_n - \bar{x}) + c'_n (y_n - \bar{x}) \right\|^2 \\
&\quad + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \tag{3.2}
\end{aligned}$$

where $b'_{n,i} = \frac{b_{n,i}}{1 - a_n} = \frac{b_{n,i}}{\sum_{i=1}^N b_{n,i} + c_n}$, $c'_n = \frac{c_n}{\sum_{i=1}^N b_{n,i} + c_n}$.

By (3.1),(3.2) and Lemma 2.1, we have

$$\begin{aligned}
 \|x_{n+1} - \bar{x}\|^2 &\leq \left\| \sum_{i=1}^N b_{n,i}(T_i x_n - \bar{x}) + c_n(y_n - \bar{x}) \right\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
 &\leq \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\|^2 + c_n \|y_n - \bar{x}\|^2 \\
 &\quad - \sum_{i=1}^N b_{n,i} c_n \|T_i x_n - y_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
 &\leq \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\|^2 + c_n (\|x_n - \bar{x}\|^2 - (2\rho_n - \rho_n^2 \|A\|^2) \|(I - J_{\beta_n}^{B_2})Ax_n\|^2) \\
 &\quad - \sum_{i=1}^N b_{n,i} c_n \|T_i x_n - y_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
 &= \left(c_n + \sum_{i=1}^N b_{n,i} \right) \|x_n - \bar{x}\|^2 - c_n (2\rho_n - \rho_n^2 \|A\|^2) \|(I - J_{\beta_n}^{B_2})Ax_n\|^2 \\
 &\quad - \sum_{i=1}^N b_{n,i} c_n \|T_i x_n - y_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle. \tag{3.3}
 \end{aligned}$$

Since $\liminf_{n \rightarrow \infty} \beta_n > 0$, we may assume that $\beta_n > \beta > 0$ for each $n \in \mathbb{N}$.

Next, we consider 2 cases

Case I

There exists a natural number n_0 such taht $\|x_{n+1} - \bar{x}\| \leq \|x_n - \bar{x}\|$ for each $n \geq n_0$. Because $\{x_n\}$ is a bounded sequence, we have $\lim_{n \rightarrow \infty} \|x_n - \bar{x}\|$ exists.

From (3.3),

$$\begin{aligned}
 \|x_{n+1} - \bar{x}\|^2 &\leq \left(c_n + \sum_{i=1}^N b_{n,i} \right) \|x_n - \bar{x}\|^2 - c_n (2\rho_n - \rho_n^2 \|A\|^2) \|(I - J_{\beta_n}^{B_2})Ax_n\|^2 \\
 &\quad + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
 &\leq \|x_n - \bar{x}\|^2 - c_n (2\rho_n - \rho_n^2 \|A\|^2) \|(I - J_{\beta_n}^{B_2})Ax_n\|^2 \\
 &\quad + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle.
 \end{aligned}$$

This implies that $\lim_{n \rightarrow \infty} c_n (2\rho_n - \rho_n^2 \|A\|^2) \|(I - J_{\beta_n}^{B_2})Ax_n\|^2 = 0$.

Since $c_n (2\rho_n - \rho_n^2 \|A\|^2) \geq \frac{c_n \rho_n}{\|A\|^2 + 1}$ for all $n \in \mathbb{N}$ and $\liminf_{n \rightarrow \infty} c_n \rho_n > 0$, it follows that

$$\lim_{n \rightarrow \infty} \|(I - J_{\beta_n}^{B_2})Ax_n\| = 0. \tag{3.4}$$

By Lemma 2.7(iii), $\|Ax_n - J_{\beta}^{B_2}Ax_n\| \leq \|Ax_n - J_{\beta_n}^{B_2}Ax_n\|$

Hence,

$$\lim_{n \rightarrow \infty} \|Ax_n - J_{\beta}^{B_2}Ax_n\| = 0. \quad (3.5)$$

From (3.3), we have

$$\begin{aligned} \|x_{n+1} - \bar{x}\|^2 &\leq \left(c_n + \sum_{i=1}^N b_{n,i}\right) \|x_n - \bar{x}\|^2 - \sum_{i=1}^N b_{n,i}c_n \|T_i x_n - y_n\|^2 \\ &\quad + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\ &\leq \|x_n - \bar{x}\|^2 - \sum_{i=1}^N b_{n,i}c_n \|T_i x_n - y_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle. \end{aligned}$$

Thus, for each $i = 1, 2, \dots, N$,

$$\|x_{n+1} - \bar{x}\|^2 \leq \|x_n - \bar{x}\|^2 - b_{n,i}c_n \|T_i x_n - y_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle.$$

This implies $\lim_{n \rightarrow \infty} b_{n,i}c_n \|T_i x_n - y_n\| = 0 \quad \forall i = 1, 2, \dots, N$.

Since $\liminf_{n \rightarrow \infty} c_n > 0$ and $\liminf_{n \rightarrow \infty} b_{n,i} > 0 \quad \forall i = 1, 2, \dots, N$, it follows that

$$\lim_{n \rightarrow \infty} \|T_i x_n - y_n\| = 0 \quad \forall i = 1, 2, \dots, N. \quad (3.6)$$

Further, there exists a subsequence $\{x_{n_k}\}$ of $\{x_n\}$ such that $x_{n_k} \rightharpoonup z$ for some $z \in H_1$ and

$$\limsup_{n \rightarrow \infty} \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle = \lim_{k \rightarrow \infty} \langle u - \bar{x}, x_{n_k} - \bar{x} \rangle = \langle u - \bar{x}, z - \bar{x} \rangle. \quad (3.7)$$

Clearly, $Ax_{n_k} \rightharpoonup Az$. From (3.5) and nonexpansiveness of $J_{\beta}^{B_2}$, we have, by Lemma 2.6, $J_{\beta}^{B_2}Az = Az$. That is $Az \in \text{Fix}(J_{\beta}^{B_2})$. By Lemma 2.7(ii), $Az \in B_2^{-1}(0)$.

Since $J_{\beta_n}^{B_1}$ and $J_{\beta_n}^{B_2}$ are nonexpansive for each n , we have

$$\begin{aligned} \|y_n - J_{\beta_n}^{B_1}x_n\| &= \left\| J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n] - J_{\beta_n}^{B_1}x_n \right\| \\ &\leq \|x_n - \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n - x_n\| \\ &= \rho_n \|A^*(I - J_{\beta_n}^{B_2})Ax_n\| \\ &\leq \frac{2\|A\|}{\|A\|^2 + 1} \cdot \|Ax_n - J_{\beta_n}^{B_2}Ax_n\|. \end{aligned} \quad (3.8)$$

By (3.4),

$$\lim_{n \rightarrow \infty} \|y_n - J_{\beta_n}^{B_1}x_n\| = 0. \quad (3.9)$$

From (3.1),

$$\|y_n - \bar{x}\|^2 \leq \|x_n - \bar{x}\|^2. \quad (3.10)$$

Moreover,

$$\begin{aligned}
\|y_n - \bar{x}\|^2 &= \left\| J_{\beta_n}^{B_1} [x_n - \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n] - \bar{x} \right\|^2 \\
&\leq \langle y_n - \bar{x}, x_n - \bar{x} - \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle \\
&= \frac{1}{2} \|y_n - \bar{x}\|^2 + \frac{1}{2} \left\| x_n - \bar{x} - \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \right\|^2 \\
&\quad - \frac{1}{2} \left\| y_n - \bar{x} - x_n + \bar{x} + \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \right\|^2 \\
&= \frac{1}{2} \|y_n - \bar{x}\|^2 + \frac{1}{2} \|x_n - \bar{x}\|^2 + \frac{1}{2} \left\| \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \right\|^2 - \frac{1}{2} \|y_n - x_n\|^2 \\
&\quad - \frac{1}{2} \left\| \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \right\|^2 - \langle x_n - \bar{x}, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle \\
&\quad - \langle y_n - x_n, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle \\
&= \frac{1}{2} \|y_n - \bar{x}\|^2 + \frac{1}{2} \|x_n - \bar{x}\|^2 - \langle y_n - \bar{x}, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle - \frac{1}{2} \|y_n - x_n\|^2.
\end{aligned}$$

By (3.10), we have

$$\|y_n - \bar{x}\|^2 \leq \|x_n - \bar{x}\|^2 + \langle \bar{x} - y_n, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle - \frac{1}{2} \|y_n - x_n\|^2. \quad (3.11)$$

By (3.3) and (3.11),

$$\begin{aligned}
\|x_{n+1} - \bar{x}\|^2 &\leq \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\|^2 + c_n \|y_n - \bar{x}\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
&\leq c_n (\|x_n - \bar{x}\|^2 + \langle \bar{x} - y_n, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle - \frac{1}{2} \|y_n - x_n\|^2)^2 \\
&\quad + \sum_{i=1}^N b_{n,i} \|x_n - \bar{x}\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
&= \left(c_n + \sum_{i=1}^N b_{n,i} \right) \|x_n - \bar{x}\|^2 + c_n \langle \bar{x} - y_n, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle \\
&\quad - \frac{c_n}{2} \|y_n - x_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\
&\leq \|x_n - \bar{x}\|^2 + c_n \langle \bar{x} - y_n, \rho_n A^*(I - J_{\beta_n}^{B_2})Ax_n \rangle \\
&\quad - \frac{c_n}{2} \|y_n - x_n\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle. \quad (3.12)
\end{aligned}$$

This together with the condition $\liminf_{n \rightarrow \infty} c_n > 0$, we get

$$\lim_{n \rightarrow \infty} \|y_n - x_n\| = 0. \quad (3.13)$$

From (3.6) and (3.13), we obtain

$$\lim_{n \rightarrow \infty} \|x_n - T_i x_n\| = 0 \quad \forall i = 1, 2, \dots, N. \quad (3.14)$$

Again, by (3.9) and (3.13), we get

$$\lim_{n \rightarrow \infty} \|x_n - J_{\beta_n}^{B_1} x_n\| = 0 \quad (3.15)$$

By (3.15) and Lemma 2.7(iii),

$$\lim_{n \rightarrow \infty} \|x_n - J_{\beta}^{B_1} x_n\| = 0 \quad (3.16)$$

By Lemma 2.6, we obtain $J_{\beta}^{B_1}(z) = z$. That is $z \in \text{Fix}(J_{\beta}^{B_1})$. By Lemma 2.7(ii), $z \in B_1^{-1}(0)$. So, z is a solution of (SFVIP). Since $I - T_i$ are demiclosed at origin for all $i = 1, 2, \dots, N$, we also get $z \in \bigcap_{i=1}^N \text{Fix} T_i$. Thus $z \in \Omega$. From $\bar{x} = P_{\Omega} u$, we obtain that $\langle u - \bar{x}, \bar{x} - z \rangle \geq 0$ by Lemma 2.3. Hence

$$\limsup_{n \rightarrow \infty} \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle = \langle u - \bar{x}, z - \bar{x} \rangle \leq 0. \quad (3.17)$$

From (3.3), we get

$$\begin{aligned} \|x_{n+1} - \bar{x}\|^2 &\leq \left(c_n + \sum_{i=1}^N b_{n,i} \right) \|x_n - \bar{x}\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle \\ &= (1 - a_n) \|x_n - \bar{x}\|^2 + 2a_n \langle u - \bar{x}, x_{n+1} - \bar{x} \rangle. \end{aligned}$$

By Lemma 2.10, we have $\lim_{n \rightarrow \infty} \|x_n - \bar{x}\| = 0$. Therefore $\lim_{n \rightarrow \infty} x_n = \bar{x}$.

Case II

Suppose that there exists a subsequence $\{x_{n_j}\}$ of $\{x_n\}$ such that for each $j \in \mathbb{N}$ $\|x_{n_j} - \bar{x}\| \leq \|x_{n_{j+1}} - \bar{x}\|$. By Lemma 2.9, there exists a nondecreasing sequence $\{m_k\}$ in \mathbb{N} such that $m_k \rightarrow \infty$,

$$\|x_{m_k} - \bar{x}\| \leq \|x_{m_k+1} - \bar{x}\| \quad \text{and} \quad \|x_k - \bar{x}\| \leq \|x_{m_k+1} - \bar{x}\| \quad \forall k \in \mathbb{N}. \quad (3.18)$$

By (3.3) and (3.18), we have

$$\begin{aligned} \|x_{m_k} - \bar{x}\|^2 &\leq \|x_{m_k+1} - \bar{x}\|^2 \\ &\leq \left(c_{m_k} + \sum_{i=1}^N b_{m_k,i} \right) \|x_{m_k} - \bar{x}\|^2 + 2a_{m_k} \langle u - \bar{x}, x_{m_k+1} - \bar{x} \rangle \\ &\quad - c_{m_k} (2\rho_{m_k} - \rho_{m_k}^2 \|A\|^2) \left\| (I - J_{\beta_{m_k}}^{B_2}) A x_{m_k} \right\|^2 \\ &\quad - \sum_{i=1}^N b_{m_k,i} c_{m_k} \|T_i x_{m_k} - y_{m_k}\|^2 \\ &\leq \|x_{m_k} - \bar{x}\|^2 - c_{m_k} (2\rho_{m_k} - \rho_{m_k}^2 \|A\|^2) \left\| (I - J_{\beta_{m_k}}^{B_2}) A x_{m_k} \right\|^2 \\ &\quad - \sum_{i=1}^N b_{m_k,i} c_{m_k} \|T_i x_{m_k} - y_{m_k}\|^2 + 2a_{m_k} \langle u - \bar{x}, x_{m_k+1} - \bar{x} \rangle \quad (3.19) \end{aligned}$$

It follows that $\lim_{k \rightarrow \infty} c_{m_k} (2\rho_{m_k} - \rho_{m_k}^2 \|A\|^2) \left\| (I - J_{\beta_{m_k}}^{B_2}) Ax_{m_k} \right\|^2 = 0$.

Following a similar argument as the proof of case I, we have

$$\lim_{k \rightarrow \infty} \left\| Ax_{m_k} - J_{\beta}^{B_2} Ax_{m_k} \right\| = 0. \tag{3.20}$$

and

$$\lim_{k \rightarrow \infty} \|T_i x_{m_k} - y_{m_k}\| = 0 \quad \forall i = 1, 2, \dots, N. \tag{3.21}$$

Further, there exists a subsequence $\{x_{m_{k_l}}\}$ of $\{x_{m_k}\}$ such that $x_{m_{k_l}} \rightharpoonup z$ for some $z \in H_1$ and

$$\limsup_{k \rightarrow \infty} \langle u - \bar{x}, x_{m_{k+1}} - \bar{x} \rangle = \lim_{l \rightarrow \infty} \langle u - \bar{x}, x_{m_{k_l}} - \bar{x} \rangle. \tag{3.22}$$

Clearly, $Ax_{m_{k_l}} \rightharpoonup Az$. From (3.5) and nonexpansiveness of $J_{\beta}^{B_2}$, by Lemma 2.6, we have $J_{\beta}^{B_2} Az = Az$. That is $Az \in \text{Fix}(J_{\beta}^{B_2})$. By Lemma 2.7(ii), $Az \in B_2^{-1}(0)$. Moreover, by (3.9),

$$\lim_{k \rightarrow \infty} \left\| y_{m_k} - J_{\beta_{m_k}}^{B_1} x_{m_k} \right\| = 0 \tag{3.23}$$

From (3.12) and (3.18), we have

$$\begin{aligned} \|x_{m_{k+1}} - \bar{x}\|^2 &\leq \|x_{m_k} - \bar{x}\|^2 + c_{m_k} \langle \bar{x} - y_{m_k}, \rho_{m_k} A^*(I - J_{\beta_{m_k}}^{B_2}) Ax_{m_k} \rangle \\ &\quad - \frac{c_{m_k}}{2} \|y_{m_k} - x_{m_k}\|^2 + 2a_{m_k} \langle u - \bar{x}, x_{m_{k+1}} - \bar{x} \rangle \\ &\leq \|x_{m_{k+1}} - \bar{x}\|^2 + c_{m_k} \langle \bar{x} - y_{m_k}, \rho_{m_k} A^*(I - J_{\beta_{m_k}}^{B_2}) Ax_{m_k} \rangle \\ &\quad - \frac{c_{m_k}}{2} \|y_{m_k} - x_{m_k}\|^2 + 2a_{m_k} \langle u - \bar{x}, x_{m_{k+1}} - \bar{x} \rangle \end{aligned} \tag{3.24}$$

This implies

$$\lim_{k \rightarrow \infty} \|y_{m_k} - x_{m_k}\| = 0. \tag{3.25}$$

From $\left\| x_{m_k} - J_{\beta_{m_k}}^{B_1} x_{m_k} \right\| \leq \left\| x_{m_k} - y_{m_k} + y_{m_k} - J_{\beta_{m_k}}^{B_1} x_{m_k} \right\|$, by (3.23) and (3.25), we get

$$\lim_{k \rightarrow \infty} \left\| x_{m_k} - J_{\beta_{m_k}}^{B_1} x_{m_k} \right\| = 0. \tag{3.26}$$

By Lemma 2.7(iii), we also get

$$\lim_{k \rightarrow \infty} \left\| x_{m_k} - J_{\beta}^{B_1} x_{m_k} \right\| = 0. \tag{3.27}$$

By Lemma 2.6 and nonexpansiveness of $J_{\beta}^{B_1}$, we have $J_{\beta}^{B_1}(z) = z$. That is $z \in \text{Fix}(J_{\beta}^{B_1})$. By Lemma 2.7(ii), $z \in B_1^{-1}(0)$. So, z is a solution of (SFVIP). Since $I - T_i$ are demiclosed at origin for all $i = 1, 2, \dots, N$, we have $z \in \bigcap_{i=1}^N \text{Fix} T_i$.

Thus $z \in \Omega$. From $\bar{x} = P_\Omega u$, we obtain that $\langle u - \bar{x}, \bar{x} - z \rangle \geq 0$, by Lemma 2.3. Hence

$$\limsup_{k \rightarrow \infty} \langle u - \bar{x}, x_{m_k+1} - \bar{x} \rangle = \langle u - \bar{x}, z - \bar{x} \rangle \leq 0. \quad (3.28)$$

By (3.19),

$$\begin{aligned} \|x_{m_k} - \bar{x}\|^2 &\leq \left(c_{m_k} + \sum_{i=1}^N b_{m_k,i} \right) \|x_{m_k} - \bar{x}\|^2 + 2a_{m_k} \langle u - \bar{x}, x_{m_k+1} - \bar{x} \rangle \\ &\leq (1 - a_{m_k}) \|x_{m_k} - \bar{x}\|^2 + 2a_{m_k} \langle u - \bar{x}, x_{m_k+1} - \bar{x} \rangle. \end{aligned} \quad (3.29)$$

It follows that $\|x_{m_k} - \bar{x}\|^2 \leq 2\langle u - \bar{x}, x_{m_k+1} - \bar{x} \rangle$.
By (3.28) and (3.29), we get

$$\lim_{k \rightarrow \infty} \|x_{m_k} - \bar{x}\| = 0. \quad (3.30)$$

For each $k \in \mathbb{N}$, we have

$$\begin{aligned} \|x_{m_k+1} - x_{m_k}\| &= \left\| a_{m_k} u + \sum_{i=1}^N b_{m_k,i} T_i x_{m_k} + c_{m_k} y_{m_k} - x_{m_k} \right\| \\ &\leq a_{m_k} \|u - x_{m_k}\| + \sum_{i=1}^N b_{m_k,i} \|T_i x_{m_k} - x_{m_k}\| + c_{m_k} \|y_{m_k} - x_{m_k}\|. \end{aligned}$$

It follows by (3.14), (3.25) and $\lim_{n \rightarrow \infty} a_n = 0$ that

$$\lim_{k \rightarrow \infty} \|x_{m_k+1} - x_{m_k}\| = 0. \quad (3.31)$$

Therefore,

$$\|x_{m_k+1} - \bar{x}\| \leq \|x_{m_k+1} - x_{m_k}\| + \|x_{m_k} - \bar{x}\|. \quad (3.32)$$

Hence, by (3.18) and (3.32),

$$\lim_{k \rightarrow \infty} \|x_k - \bar{x}\| = 0.$$

It implies that $\lim_{k \rightarrow \infty} x_k = \bar{x}$. Moreover, by Lemma 2.6, $T_i \bar{x} = \bar{x}$ for all $i = 1, 2, \dots, N$. Therefore,

$$\bar{x} \in \bigcap_{i=1}^N \text{Fix}(T_i).$$

Therefore, the proof is completed. \square

4 Numerical example

In this section, we give a numerical example to demonstrate the convergence of our algorithm.

Let $H_1 = \mathbb{R}^2, H_2 = \mathbb{R}^3$. Let $B_1 : \mathbb{R}^2 \rightarrow \mathbb{R}^2, B_2 : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be defined by

$$B_1 \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 & -2 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}, B_2 \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 & 2 & 2 \\ 4 & 3 & 1 \\ 4 & 5 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

and let $A : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ defined by $A \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 & -2 \\ -1 & 1 \\ 3 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$. We see that both B_1

and B_2 are maximal monotone mappings and A is a bounded linear operator. For each $i = 1, 2, \dots, N$, define a mapping $T_i : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ by

$$T_i(x, y)^\top = \begin{cases} \frac{i}{i+1}(x \sin \frac{1}{x}, y \sin \frac{1}{y})^\top, & \text{if } x \neq 0 \text{ and } y \neq 0; \\ (0, 0)^\top, & \text{otherwise.} \end{cases}$$

Then T_1 and T_2 are quasi-nonexpansive mapping (but not nonexpansive) with a unique fixed point $(0, 0)^\top$. It's not hard to see that $I - T_1$ and $I - T_2$ are demiclosed at origin. Let $\Omega := \{x \in \mathbb{R}^2 : x \in \text{Fix}(T_1) \cap \text{Fix}(T_2), 0 \in B_1(x) \text{ and } 0 \in B_2(Ax)\}$. We see that $(0, 0)^\top \in \Omega$. Choose $a_n = \frac{1}{100n+1}, b_{n,1} = b_{n,2} = \frac{1}{4} - \frac{1}{200n}, c_n = \frac{1}{2} + \frac{1}{100n} - a_n, \rho_n = \frac{1}{\|A\|^2+1}$ and $\beta_n = \frac{n+1}{2n}$ for all $n \in \mathbb{N}$.

First, we start with the initial point $x_1 = (4, -7)^\top$ and $u = (-5, 5)^\top$. The stopping criterion for our testing method is taken as: $\|x_{n+1} - x_n\| < 10^{-4}$. Now, a convergence of our algorithm is shown in Table 1.

Table 1: Numerical experiment of the algorithm in Theorem 3.1

n	x_n	$\ x_{n+1} - x_n\ $
2	(1.6007,-3.956146)	2.007613
3	(0.48182,-2.289227)	1.336871
4	(-0.350435,-1.243007)	0.703085
5	(-0.18089,-0.560671)	0.608410
6	(-0.28325,0.039067)	0.30006
.	.	.
.	.	.
.	.	.
60	(-0.000817,0.001026)	0.000498
61	(-0.001045,0.001468)	0.000864
62	(-0.000540,0.000767)	9.29E-05

From Table 1, we observe that a sequence $\{x_n\}$ strongly converges to $(0, 0)^\top$ and $(0, 0)^\top$ is a solution of SFVIP and common fixed point of T_1 and T_2 .

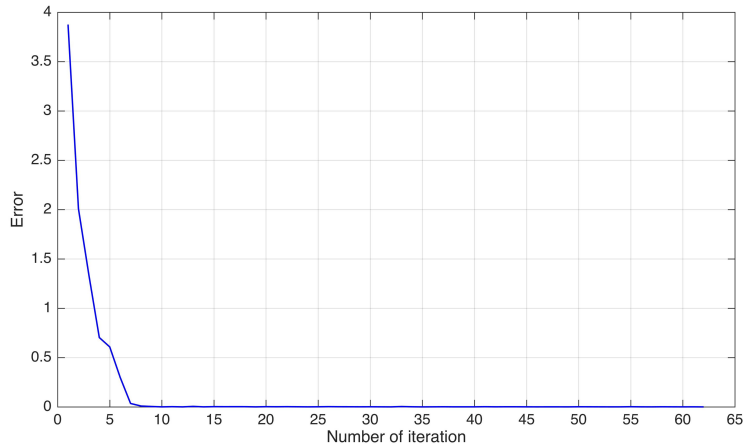


Figure 1: Figure of error $\|x_{n+1} - x_n\|$

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