

非扩张映射的三步隐式双中点法则算法

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摘要:不动点的迭代算法是非线性泛函分析研究的热点问题,在实一致光滑的 Banach 空间中介绍了三个非扩张映射的三步隐式双中点法则的新的迭代算法,在适当的假设条件下,用对偶映射的定义和 Banach 极限定义与技巧证明了算法所生成的序列强收敛于三个非扩张映射的不动点集与凸优化问题的公共元,其结果改进和推广了近期文献的相关结果.

关键词:三步隐式双中点法则;强收敛;非扩张映射;Banach 空间

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Three-step implicit double midpoint rule algorithm for non-expansive mapping

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Abstract:The iterative algorithm for fixed points is a hot problem in the study of nonlinear functional analysis. In the real uniform and smooth Banach space, a new iterative algorithm of the three-step implicit double midpoint rule of three non-expansion mappings was introduced. Under appropriate assumptions, the definition of dual mappings and Banach limit definitions and techniques were used to prove that the sequence generated by the algorithm strongly converged to the fixed point set of three non-expansion mappings and the common element of the convex optimization problem. The results improved and generalized the relevant results in recent literature.

Keywords:three-step implicit double midpoint method; strong convergence; non-expansive mapping; Banach spaces

隐式中点法则算法是求解某一些常微分方程的必要方法之一^[1-4],将隐式中点法则与粘性结合起来的迭代算法已经有许多学者进行了研究^[5-14].

2015 年, Xu^[15] 等人介绍了非扩张映射不动点的粘性隐式中点法则, 迭代算法如下:

$$x_{n+1} = \alpha_n f(x_n) + (1 - \alpha_n) T\left(\frac{x_n + x_{n+1}}{2}\right), \forall n \geq 0. \quad (1)$$

并证明了由(1)式所生成的迭代序列强收敛于 $x^* \in F(T)$.

2019 年, Dhakal^[16] 在空间 Hilbert 中利用粘性方法介绍了一个非扩张映射的隐式双中点法则, 算法如下:

$$x_{n+1} = \alpha_n f\left(\frac{x_n + x_{n+1}}{2}\right) + (1 - \alpha_n) T\left(\frac{x_n + x_{n+1}}{2}\right), \forall n \geq 0. \quad (2)$$

并证明了由(2)式生成的迭代序列 x_n 强收敛于 $x^* \in F(T)$.

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最近, Guan^[17] 等人利用粘性技术将关于非扩张映射隐式中点法则一步迭代算法推广到了三步迭代算法:

$$\begin{cases} z_n = \gamma_n x_n + (1 - \gamma_n) T_3(\frac{x_n + x_{n+1}}{2}), \\ y_n = \beta_n z_n + (1 - \beta_n) T_2(\frac{z_n + x_{n+1}}{2}), \\ x_{n+1} = \alpha_n f(x_n) + (1 - \alpha_n) T_1(\frac{y_n + z_n}{2}), \forall n \geq 0. \end{cases} \quad (3)$$

并证明了算法(3)的强收敛性.

在上述文献的基础上, 本文给出了新的算法, 将关于非扩张映射隐式中点法则推广到隐式双中点法则, 并证明了该算法的强收敛性.

1 预备知识

设 E 是一个 Banach 空间, E^* 是 E 的对偶空间, C 为 E 的非空闭凸子集.

定义 1^[17] 对偶映射 $J: E \rightarrow 2^{E^*}$ 定义为 $J(x) = \{x^* \in E^* : \langle x, x^* \rangle = \|x\|^2, \|x^*\| = \|x\|\}$, $\forall x \in E$.

E 是光滑的, 当且仅当 J 是单值的; E 是一致光滑的, 当且仅当 J 在 E 的有界子集上是一致连续的, 记 j 为单值对偶映射.

定义 2^[17] Banach 极限 μ_n 为 l^∞ 上的有界线性泛函, 使得 $\inf\{x_n : n \in N\} \leq \mu_n(x) \leq \sup\{x_n : n \in N\}$, 且对 $\mu_n(x_n) = \mu_n(x_{n+1})$, 序列 $\{x_n\} \in l^\infty$, 设 $\{x_n\}$ 为 E 中的有界序列, 定义 E 上的实值函数 φ 如下:

$$\varphi(y) = \mu_n \|x - y\|^2, \forall y \in E.$$

由上可知, φ 为连续的凸函数, 且当 $\|y\| \rightarrow \infty$ 时 $\varphi(y) \rightarrow \infty$. 当 E 是自反的, 则存在 $z \in C$ 使得 $\varphi(z) = \min_{y \in C} \varphi(y)$. 记 $C_{\min} = \{z \in C : \varphi(z) = \min_{y \in C} \varphi(y)\}$ 易知 C_{\min} 为 E 的非空有界闭凸子集.

定义 3^[14] 称映射 $T: C \rightarrow C$ 是非扩张的, 如果 $\|T(x) - T(y)\| \leq \|x - y\|, \forall x, y \in C$.

定义 4^[14] 称 $f: C \rightarrow C$ 为压缩映射, 其压缩系数为 $\rho \in [0, 1)$, 如果有:

$$\|f(x) - f(y)\| \leq \rho \|x - y\|, \forall x, y \in C.$$

引理 1^[17] 设 α 为一实数, $(x_0, x_1, \dots) \in l^\infty$, 对所有 Banach 极限 μ_n 满足 $\mu_n(x_n) \leq \alpha$, 若 $\limsup_{n \rightarrow \infty} (x_{n+1} - x_n) \leq 0$, 则 $\limsup_{n \rightarrow \infty} x_n \leq \alpha$.

引理 2^[17] 设 $\{a_n\}$ 为非负实数列且满足下列关系 $a_{n+1} \leq (1 - \theta_n)a_n + \sigma_n, n \geq 0$, 其中 $\{\theta_n\}$ 为 $(0, 1)$ 中数列且 $\{\sigma_n\}$ 为 R 中数列满足:

(i) $\sum_{n=1}^{\infty} \theta_n = \infty$;

(ii) $\limsup_{n \rightarrow \infty} \frac{\sigma_n}{\theta_n} \leq 0$ 或 $\sum_{n=1}^{\infty} |\sigma_n| < \infty$, 则 $\lim_{n \rightarrow \infty} a_n = 0$.

引理 3^[17] 设对偶映射 $J: E \rightarrow 2^{E^*}$, 则 $\forall x, y \in E$, 有

$$\|x + y\|^2 \leq \|x\|^2 + 2\langle y, j(x + y) \rangle, \forall j(x + y) \in J(x + y).$$

2 主要结果

定理 1 设 E 是实一致光滑 Banach 空间, $C \subset E$ 是非空闭凸子集. 设 $T_1, T_2, T_3: C \rightarrow C$ 是三个非扩张映射, 且满足 $F := C_{\min} \cap \text{Fix}(T_1) \cap \text{Fix}(T_2) \cap \text{Fix}(T_3) \neq \emptyset$. 设 $f: C \rightarrow C$ 为压缩映射, 其压缩系数为 $\rho \in [0, 1)$. 设 $x_0 \in C$, 由下列序列生成:

$$\begin{cases} z_n = \gamma_n x_n + (1 - \gamma_n) T_3\left(\frac{x_n + x_{n+1}}{2}\right), \\ y_n = \beta_n z_n + (1 - \beta_n) T_2\left(\frac{z_n + x_{n+1}}{2}\right), \\ x_{n+1} = \alpha_n f\left(\frac{y_n + z_n}{2}\right) + (1 - \alpha_n) T_1\left(\frac{y_n + z_n}{2}\right), \forall n \geq 0. \end{cases} \quad (4)$$

其中 $\{\alpha_n\} \subset (0, 1)$, $\{\beta_n\}, \{\lambda_n\} \subset [0, 1]$ 为实数列且满足下列条件:

$$(i) \lim_{n \rightarrow \infty} \alpha_n = 0, \sum_{n=1}^{\infty} \alpha_n = \infty;$$

$$(ii) \sum_{n=1}^{\infty} (|\alpha_{n+1} - \alpha_n| + |\beta_{n+1} - \beta_n| + |\gamma_{n+1} - \gamma_n|) < \infty;$$

$$(iii) 2(1 - \alpha_n + \alpha_n \rho)(\beta_{n-1} - \beta_n) + (1 - \alpha_n + \alpha_n \rho)(3 - \beta_n + 2\beta_{n-1})(\gamma_{n-1} - \gamma_n) < 4\alpha_n(1 - \rho).$$

则序列 $\{x_n\}$ 强收敛于一点 $p \in F(T)$.

证明 第一步证明序列 $\{x_n\}$ 有界. 事实上, 取 $p \in F$, 由(4)式及 T_3 的非扩张性可得

$$\begin{aligned} \|z_n - p\| &= \|\gamma_n x_n + (1 - \gamma_n) T_3\left(\frac{x_n + x_{n+1}}{2}\right) - p\| \leq \gamma_n \|x_n - p\| + (1 - \gamma_n) \|T_3\left(\frac{x_n + x_{n+1}}{2}\right) - p\| \leq \\ &\gamma_n \|x_n - p\| + (1 - \gamma_n) \left\| \frac{x_n + x_{n+1}}{2} - p \right\| \leq \gamma_n \|x_n - p\| + \frac{(1 - \gamma_n)}{2} (\|x_n - p\| + \|x_{n+1} - p\|) = \\ &\frac{1 + \gamma_n}{2} \|x_n - p\| + \frac{1 - \gamma_n}{2} \|x_{n+1} - p\|. \end{aligned} \quad (5)$$

同理, 由(4), (5)式及 T_2 的非扩张性可得

$$\begin{aligned} \|y_n - p\| &= \|\beta_n z_n + (1 - \beta_n) T_2\left(\frac{z_n + x_{n+1}}{2}\right) - p\| \leq \beta_n \|z_n - p\| + (1 - \beta_n) \|T_2\left(\frac{z_n + x_{n+1}}{2}\right) - p\| \leq \\ &\beta_n \|z_n - p\| + (1 - \beta_n) \left\| \frac{z_n + x_{n+1}}{2} - p \right\| \leq \beta_n \|z_n - p\| + \frac{(1 - \beta_n)}{2} (\|z_n - p\| + \|x_{n+1} - p\|) \leq \\ &\frac{1 + \beta_n}{2} \|z_n - p\| + \frac{1 - \beta_n}{2} \|x_{n+1} - p\| \leq \\ &\frac{1 + \beta_n}{2} \left(\frac{1 + \gamma_n}{2} \|x_n - p\| + \frac{1 - \gamma_n}{2} \|x_{n+1} - p\| \right) + \frac{1 - \beta_n}{2} \|x_{n+1} - p\| = \\ &\frac{(1 + \beta_n)(1 + \gamma_n)}{4} \|x_n - p\| + \left(1 - \frac{(1 + \beta_n)(1 + \gamma_n)}{4} \right) \|x_{n+1} - p\|. \end{aligned} \quad (6)$$

又由(4)~(6)式及 T_1 的非扩张性可得

$$\begin{aligned} \|x_{n+1} - p\| &= \|\alpha_n f\left(\frac{y_n + z_n}{2}\right) + (1 - \alpha_n) T_1\left(\frac{y_n + z_n}{2}\right) - p\| \leq \\ &\alpha_n \|f\left(\frac{y_n + z_n}{2}\right) - p\| + (1 - \alpha_n) \|T_1\left(\frac{y_n + z_n}{2}\right) - p\| \leq \\ &\alpha_n \rho \left\| \frac{y_n + z_n}{2} - p \right\| + \alpha_n \|f(p) - p\| + (1 - \alpha_n) \left\| \frac{y_n + z_n}{2} - p \right\| \leq \\ &\frac{\alpha_n \rho}{2} (\|y_n - p\| + \|z_n - p\|) + \alpha_n \|f(p) - p\| + \frac{1 - \alpha_n}{2} (\|y_n - p\| + \|z_n - p\|) = \\ &\frac{\alpha_n \rho + 1 - \alpha_n}{2} (\|y_n - p\| + \|z_n - p\|) + \alpha_n \|f(p) - p\| \leq \end{aligned}$$

$$\begin{aligned} & \frac{\alpha_n \rho + 1 - \alpha_n}{2} \left(\frac{1 + \gamma_n}{2} \|x_n - p\| + \frac{1 - \gamma_n}{2} \|x_{n+1} - p\| \right) + \\ & \frac{\alpha_n \rho + 1 - \alpha_n}{2} \left(\frac{(1 + \beta_n)(1 + \gamma_n)}{4} \|x_n - p\| + \left(1 - \frac{(1 + \beta_n)(1 + \gamma_n)}{4}\right) \|x_{n+1} - p\| \right) + \\ & \alpha_n \|f(p) - p\| = \\ & \frac{\alpha_n \rho + 1 - \alpha_n}{8} (1 + \gamma_n)(3 + \beta_n) \|x_n - p\| + \\ & \frac{\alpha_n \rho + 1 - \alpha_n}{8} (5 - 3\gamma_n - \beta_n - \beta_n \gamma_n) \|x_{n+1} - p\| + \alpha_n \|f(p) - p\|. \end{aligned}$$

从而

$$\begin{aligned} \|x_{n+1} - p\| & \leq \frac{\frac{\alpha_n \rho + 1 - \alpha_n}{8} (1 + \gamma_n)(3 + \beta_n)}{1 - \frac{\alpha_n \rho + 1 - \alpha_n}{8} (5 - 3\gamma_n - \beta_n - \beta_n \gamma_n)} \|x_n - p\| + \frac{\alpha_n \|f(p) - p\|}{1 - \frac{\alpha_n \rho + 1 - \alpha_n}{8} (5 - 3\gamma_n - \beta_n - \beta_n \gamma_n)} = \\ & \left(1 - \frac{\alpha_n (1 - \rho)}{1 - \frac{\alpha_n \rho + 1 - \alpha_n}{8} (5 - 3\gamma_n - \beta_n - \beta_n \gamma_n)}\right) \|x_n - p\| + \\ & \frac{\alpha_n (1 - \rho)}{1 - \frac{\alpha_n \rho + 1 - \alpha_n}{8} (5 - 3\gamma_n - \beta_n - \beta_n \gamma_n)} \frac{\|f(p) - p\|}{1 - \rho} \leq \max\left\{ \|x_n - p\|, \frac{\|f(p) - p\|}{1 - \rho} \right\} \quad (7) \end{aligned}$$

由数学归纳法可得

$$\|x_{n+1} - p\| \leq \max\left\{ \|x_1 - p\|, \frac{\|f(p) - p\|}{1 - \rho} \right\}.$$

因此 $\{x_n\}$ 是有界的, 进而序列 $\{y_n\}$, $\{z_n\}$, $\{T_i x_n\} (i = 1, 2, 3)$, $\{T_1 y_n\}$, $\{T_1 z_n\}$, $\{T_2 z_n\}$, $\{f(x_n)\}$ 及 $\{f(z_n)\}$ 也有界.

第二步证明 $\lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = 0$.

事实上, 由(4)式可得:

$$\begin{aligned} \|z_n - z_{n-1}\| & = \left\| \gamma_n x_n + (1 - \gamma_n) T_3 \left(\frac{x_n + x_{n+1}}{2} \right) - \gamma_{n-1} x_{n-1} - (1 - \gamma_{n-1}) T_3 \left(\frac{x_{n-1} + x_n}{2} \right) \right\| \leq \\ & (1 - \gamma_n) \left\| T_3 \left(\frac{x_n + x_{n+1}}{2} \right) - T_3 \left(\frac{x_{n-1} + x_n}{2} \right) \right\| + (\gamma_{n-1} - \gamma_n) \left\| T_3 \left(\frac{x_{n-1} + x_n}{2} \right) - x_n \right\| + \gamma_{n-1} \|x_n - x_{n-1}\| \leq \\ & \frac{1 - \gamma_n}{2} \|x_{n+1} - x_{n-1}\| + |\gamma_n - \gamma_{n-1}| \left\| T_3 \left(\frac{x_{n-1} + x_n}{2} \right) - x_n \right\| + \gamma_{n-1} \|x_n - x_{n-1}\| \leq \\ & \frac{1 - \gamma_n}{2} (\|x_{n+1} - x_n\| + \|x_n - x_{n-1}\|) + |\gamma_n - \gamma_{n-1}| \left\| T_3 \left(\frac{x_{n-1} + x_n}{2} \right) - x_n \right\| + \gamma_{n-1} \|x_n - x_{n-1}\| = \\ & \frac{1 - \gamma_n}{2} \|x_{n+1} - x_n\| + \left(\frac{1 - \gamma_n}{2} + \gamma_{n-1} \right) \|x_n - x_{n-1}\| + |\gamma_n - \gamma_{n-1}| \left\| T_3 \left(\frac{x_{n-1} + x_n}{2} \right) - x_n \right\|. \quad (8) \end{aligned}$$

由(4)和(8)式可得

$$\begin{aligned} \|y_n - y_{n-1}\| & = \left\| \beta_n z_n + (1 - \beta_n) T_2 \left(\frac{z_n + x_{n+1}}{2} \right) - \beta_{n-1} z_{n-1} - (1 - \beta_{n-1}) T_2 \left(\frac{z_{n-1} + x_n}{2} \right) \right\| \leq \\ & (1 - \beta_n) \left\| T_2 \left(\frac{z_n + x_{n+1}}{2} \right) - T_2 \left(\frac{z_{n-1} + x_n}{2} \right) \right\| + (\beta_{n-1} - \beta_n) \left\| T_2 \left(\frac{z_{n-1} + x_n}{2} \right) - z_n \right\| + \beta_{n-1} \|z_n - z_{n-1}\| \leq \end{aligned}$$

$$\begin{aligned}
& \frac{1-\beta_n}{2}(\|x_{n+1}-x_n\|+\|z_n-z_{n-1}\|)+|\beta_n-\beta_{n-1}|\|T_2(\frac{z_{n-1}+x_n}{2})-z_n\|+\beta_{n-1}\|z_n-z_{n-1}\|= \\
& (\frac{1-\beta_n}{2}+\beta_{n-1})\|z_n-z_{n-1}\|+\frac{1-\beta_n}{2}\|x_{n+1}-x_n\|+|\beta_n-\beta_{n-1}|\|T_2(\frac{z_{n-1}+x_n}{2})-z_n\|\leq \\
& (\frac{1-\beta_n}{2}+\beta_{n-1})(\frac{1-\gamma_n}{2}\|x_{n+1}-x_n\|+(\frac{1-\gamma_n}{2}+\gamma_{n-1})\|x_n-x_{n-1}\|+|\gamma_n-\gamma_{n-1}|\|T_3(\frac{x_{n-1}+x_n}{2})-x_n\|)+ \\
& \frac{1-\beta_n}{2}\|x_{n+1}-x_n\|+|\beta_n-\beta_{n-1}|\|T_2(\frac{z_{n-1}+x_n}{2})-z_n\|= \\
& [\frac{1-\gamma_n}{2}(\frac{1-\beta_n}{2}+\beta_{n-1})+\frac{1-\beta_n}{2}]\|x_{n+1}-x_n\|+(\frac{1-\beta_n}{2}+\beta_{n-1})(\frac{1-\gamma_n}{2}+\gamma_{n-1})\|x_n-x_{n-1}\|+ \\
& (\frac{1-\beta_n}{2}+\beta_{n-1})|\gamma_n-\gamma_{n-1}|\|T_3(\frac{x_{n-1}+x_n}{2})-x_n\|+|\beta_n-\beta_{n-1}|\|T_2(\frac{z_{n-1}+x_n}{2})-z_n\|. \tag{9}
\end{aligned}$$

结合(8)与(9)式得

$$\begin{aligned}
& \|z_n-z_{n-1}\|+\|y_n-y_{n-1}\|\leq[\frac{1-\gamma_n}{2}(\frac{1-\beta_n}{2}+\beta_{n-1})+\frac{1-\beta_n}{2}]\|x_{n+1}-x_n\|+ \\
& (\frac{1-\beta_n}{2}+\beta_{n-1})(\frac{1-\gamma_n}{2}+\gamma_{n-1})\|x_n-x_{n-1}\|+ \\
& (\frac{1-\beta_n}{2}+\beta_{n-1})|\gamma_n-\gamma_{n-1}|\|T_3(\frac{x_{n-1}+x_n}{2})-x_n\|+ \\
& |\beta_n-\beta_{n-1}|\|T_2(\frac{z_{n-1}+x_n}{2})-z_n\|+\frac{1-\gamma_n}{2}\|x_{n+1}-x_n\|+(\frac{1-\gamma_n}{2}+\gamma_{n-1})\|x_n-x_{n-1}\|+ \\
& |\gamma_n-\gamma_{n-1}|\|T_3(\frac{x_{n-1}+x_n}{2})-x_n\|=\frac{(3-\beta_n)(3-\gamma_n)+2\beta_{n-1}(1-\gamma_n)-4}{4}\|x_{n+1}-x_n\|+ \\
& \frac{(1-\gamma_n+2\gamma_{n-1})(3-\beta_n+2\beta_{n-1})}{4}\|x_n-x_{n-1}\|+(\frac{3-\beta_n}{2}+\beta_{n-1})|\gamma_n-\gamma_{n-1}| \\
& \|T_3(\frac{x_{n-1}+x_n}{2})-x_n\|+|\beta_n-\beta_{n-1}|\|T_2(\frac{z_{n-1}+x_n}{2})-z_n\|. \tag{10}
\end{aligned}$$

另外,由(4)和(10)式得

$$\begin{aligned}
& \|x_{n+1}-x_n\|=\|\alpha_n f(\frac{y_n+z_n}{2})+(1-\alpha_n)T_1(\frac{y_n+z_n}{2})-\alpha_{n-1}f(\frac{y_{n-1}+z_{n-1}}{2})-(1-\alpha_{n-1})T_1(\frac{y_{n-1}+z_{n-1}}{2})\|\leq \\
& (1-\alpha_n)\|T_1(\frac{y_n+z_n}{2})-T_1(\frac{y_{n-1}+z_{n-1}}{2})\|+(\alpha_{n-1}-\alpha_n)\|T_1(\frac{y_{n-1}+z_{n-1}}{2})- \\
& f(\frac{y_{n-1}+z_{n-1}}{2})\|+\alpha_n\|f(\frac{y_n+z_n}{2})-f(\frac{y_{n-1}+z_{n-1}}{2})\|\leq\frac{1-\alpha_n}{2}\|y_n-y_{n-1}+z_n-z_{n-1}\|+ \\
& |\alpha_n-\alpha_{n-1}|\|T_1(\frac{y_{n-1}+z_{n-1}}{2})-f(\frac{y_{n-1}+z_{n-1}}{2})\|+\frac{\alpha_n\rho}{2}\|y_n-y_{n-1}+z_n-z_{n-1}\|= \\
& \frac{1-\alpha_n+\alpha_n\rho}{2}(\|y_n-y_{n-1}\|+\|z_n-z_{n-1}\|)+|\alpha_n-\alpha_{n-1}| \\
& \|T_1(\frac{y_{n-1}+z_{n-1}}{2})-f(\frac{y_{n-1}+z_{n-1}}{2})\|\leq\frac{1-\alpha_n+\alpha_n\rho}{8} \\
& [(3-\beta_n)(3-\gamma_n)+2\beta_{n-1}(1-\gamma_n)-4]\|x_{n+1}-x_n\|+ \\
& \frac{1-\alpha_n+\alpha_n\rho}{8}(1-\gamma_n+2\gamma_{n-1})(3-\beta_n+2\beta_{n-1})\|x_n-x_{n-1}\|+
\end{aligned}$$

$$\begin{aligned} & \frac{1 - \alpha_n + \alpha_n \rho}{2} |\beta_n - \beta_{n-1}| \left\| T_2 \left(\frac{z_{n-1} + x_n}{2} \right) - z_n \right\| + \\ & \frac{(1 - \alpha_n + \alpha_n \rho)}{2} \left(\frac{3 - \beta_n}{2} + \beta_{n-1} \right) |\gamma_n - \gamma_{n-1}| \left\| T_3 \left(\frac{x_{n-1} + x_n}{2} \right) - x_n \right\| + \\ & |\alpha_n - \alpha_{n-1}| \left\| T_1 \left(\frac{y_{n-1} + z_{n-1}}{2} \right) - f \left(\frac{y_{n-1} + z_{n-1}}{2} \right) \right\|. \end{aligned}$$

从而可得

$$\begin{aligned} \|x_{n+1} - x_n\| & \leq \frac{\frac{(1 - \alpha_n + \alpha_n \rho)}{8} (1 - \gamma_n + 2\gamma_{n-1}) (3 - \beta_n + 2\beta_{n-1})}{1 - \frac{(1 - \alpha_n + \alpha_n \rho)}{8} [(3 - \beta_n) (3 - \gamma_n) + 2\beta_{n-1} (1 - \gamma_n) - 4]} \|x_n - x_{n-1}\| + \\ & \frac{M (|\alpha_n - \alpha_{n-1}| + |\beta_n - \beta_{n-1}| + |\gamma_n - \gamma_{n-1}|)}{1 - \frac{(1 - \alpha_n + \alpha_n \rho)}{8} [(3 - \beta_n) (3 - \gamma_n) + 2\beta_{n-1} (1 - \gamma_n) - 4]} = \\ & \left(1 - \frac{\alpha_n (1 - \rho) + \frac{(1 - \alpha_n + \alpha_n \rho) (\beta_n - \beta_{n-1})}{2} + \frac{(1 - \alpha_n + \alpha_n \rho) (3 - \beta_n + 3\beta_{n-1}) (\gamma_n - \gamma_{n-1})}{4}}{1 - \frac{(1 - \alpha_n + \alpha_n \rho)}{8} [(3 - \beta_n) (3 - \gamma_n) + 2\beta_{n-1} (1 - \gamma_n) - 4]} \right) \|x_n - x_{n-1}\| + \\ & \frac{M (|\alpha_n - \alpha_{n-1}| + |\beta_n - \beta_{n-1}| + |\gamma_n - \gamma_{n-1}|)}{1 - \frac{(1 - \alpha_n + \alpha_n \rho)}{8} [(3 - \beta_n) (3 - \gamma_n) + 2\beta_{n-1} (1 - \gamma_n) - 4]}. \end{aligned}$$

其中 $M > 0$ 为常数,使得

$$M \geq \max \left\{ \begin{aligned} & \sup_{n \geq 1} \left\| T_1 \left(\frac{y_{n-1} + z_{n-1}}{2} \right) - f \left(\frac{y_{n-1} + z_{n-1}}{2} \right) \right\|, \sup_{n \geq 1} \frac{1 - \alpha_n + \alpha_n \rho}{2} \left\| T_2 \left(\frac{z_{n-1} + x_n}{2} \right) - z_n \right\|, \\ & \sup_{n \geq 1} \frac{(1 - \alpha_n + \alpha_n \rho)}{2} \left(\frac{3 - \beta_n}{2} + \beta_{n-1} \right) \left\| T_3 \left(\frac{x_{n-1} + x_n}{2} \right) - x_n \right\| \end{aligned} \right\}.$$

注意到

$$\frac{1}{8} = 1 - \frac{7}{8} < 1 - \frac{(1 - \alpha_n + \alpha_n \rho)}{8} [(3 - \beta_n) (3 - \gamma_n) + 2\beta_{n-1} (1 - \gamma_n) - 4] < 4,$$

从而可得

$$\begin{aligned} \|x_{n+1} - x_n\| & \leq \left[\frac{\alpha_n (1 - \rho) + \frac{(1 - \alpha_n + \alpha_n \rho) (\beta_n - \beta_{n-1})}{2} + \frac{(1 - \alpha_n + \alpha_n \rho) (3 - \beta_n + 3\beta_{n-1}) (\gamma_n - \gamma_{n-1})}{4}}{4} \right] \\ & \|x_n - x_{n-1}\| + 8M (|\alpha_n - \alpha_{n-1}| + |\beta_n - \beta_{n-1}| + |\gamma_n - \gamma_{n-1}|). \end{aligned} \tag{11}$$

由条件 (iii) 可得

$$0 < \alpha_n (1 - \rho) + \frac{(1 - \alpha_n + \alpha_n \rho) (\beta_n - \beta_{n-1})}{2} + \frac{(1 - \alpha_n + \alpha_n \rho) (3 - \beta_n + 3\beta_{n-1}) (\gamma_n - \gamma_{n-1})}{4} < 4. \tag{12}$$

结合条件 (i), (ii) 及 (12) 式, 利用引理 2 得

$$\lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = 0. \tag{13}$$

第三步证明 $\limsup_{n \rightarrow \infty} \langle f(p) - p, j(x_{n+1} - p) \rangle \leq 0$, 其中 $p \in F(T)$.

事实上, 因为 $\{x_n\}$ 有界, 则存在充分大的 $R > 0$ 使得

$$f(p), x_n \in B_R(p) := \{x \in E : \|x - p\| \leq R\}, \forall n \in N.$$

易知, $B_R(p)$ 为 E 的非空有界闭凸子集, 由 $B_R(p)$ 的凸性可知 $(1 - t)p + tf(p) \in B_R(p)$. 根据函数 φ 的定

义得 $\varphi(p) \leq \varphi((1-t)p + tf(p))$. 由引理 3 可得

$$\|x_n - p - t(f(p) - p)\|^2 \leq \|x_n - p\|^2 - 2t\langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle,$$

两边取 Banach 极限得

$$\mu_n \|x_n - p - t(f(p) - p)\|^2 \leq \mu_n \|x_n - p\|^2 - 2t\mu_n \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle,$$

从而得

$$2t\mu_n \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle \leq \mu_n \|x_n - p\|^2 - \mu_n \|x_n - p - t(f(p) - p)\|^2 = \varphi(p) - \varphi(p + t(f(p) - p)) \leq 0.$$

即 $\mu_n \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle \leq 0$. 因为 E 一致光滑, 则 E 一致 Fréchet 可微, 从而正规化对偶映射 j 在 E 的有界子集上是一致连续的, 故当 $t \rightarrow 0$ 时有,

$$\begin{aligned} & \langle f(p) - p, j(x_n - p) \rangle - \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle \leq \\ & |\langle f(p) - p, j(x_n - p) \rangle - \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle| \leq \\ & \|f(p) - p\| \|j(x_n - p) - j(x_n - p - t(f(p) - p))\| \rightarrow 0. \end{aligned}$$

所以 $\forall \varepsilon > 0, \exists \delta > 0$, 使得 $\forall t \in (0, \delta)$, 当 $n \geq 1$ 时有,

$$\langle f(p) - p, j(x_n - p) \rangle < \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle + \varepsilon.$$

因此

$$\mu_n \langle f(p) - p, j(x_n - p) \rangle < \mu_n \langle f(p) - p, j(x_n - p - t(f(p) - p)) \rangle + \varepsilon.$$

由 ε 的任意性得

$$\mu_n \langle f(p) - p, j(x_n - p) \rangle \leq 0. \tag{14}$$

另外, 由(13)式可得

$$\lim_{n \rightarrow \infty} \|x_{n+1} - p - (x_n - p)\| = \lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = 0. \tag{15}$$

又因为 j 在 E 的有界子集上一致连续, 则由(15)式可得当 $n \rightarrow \infty$ 时有

$$\begin{aligned} & \langle f(p) - p, j(x_{n+1} - p) \rangle - \langle f(p) - p, j(x_n - p) \rangle \leq |\langle f(p) - p, j(x_{n+1} - p) \rangle - \langle f(p) - p, j(x_n - p) \rangle| \leq \\ & \|f(p) - p\| \|j(x_{n+1} - p) - j(x_n - p)\| \rightarrow 0. \end{aligned}$$

从而

$$\limsup_{n \rightarrow \infty} \langle f(p) - p, j(x_{n+1} - p) \rangle - \langle f(p) - p, j(x_n - p) \rangle \leq 0. \tag{16}$$

因此序列 $\{f(p) - p, j(x_n - p)\}$ 满足引理 1 的条件, 从而由(14), (16)式及引理 1 可得

$$\limsup_{n \rightarrow \infty} \langle f(p) - p, j(x_n - p) \rangle \leq 0. \tag{17}$$

第四步 证明当 $n \rightarrow \infty$ 时, $\|x_n - p\| \rightarrow 0$.

事实上由(4) ~ (7)式可得

$$\begin{aligned} \|x_{n+1} - p\|^2 &= \langle \alpha_n f\left(\frac{y_n + z_n}{2}\right) + (1 - \alpha_n)T_1\left(\frac{y_n + z_n}{2}\right) - p, j(x_{n+1} - p) \rangle = \\ & (1 - \alpha_n) \langle T_1\left(\frac{y_n + z_n}{2}\right) - p, j(x_{n+1} - p) \rangle + \alpha_n \langle f\left(\frac{y_n + z_n}{2}\right) - f(p), j(x_{n+1} - p) \rangle + \\ & \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle \leq (1 - \alpha_n) \left\| \frac{y_n + z_n}{2} - p \right\| \|x_{n+1} - p\| + \\ & \alpha_n \rho \left\| \frac{y_n + z_n}{2} - p \right\| \|x_{n+1} - p\| + \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle \leq \\ & \frac{1 - \alpha_n}{2} (\|y_n - p\| + \|z_n - p\|) \|x_{n+1} - p\| + \frac{\alpha_n \rho}{2} (\|y_n - p\| + \|z_n - p\|) \|x_{n+1} - p\| + \end{aligned}$$

$$\begin{aligned}
 & \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle \leq \\
 & \frac{1 - \alpha_n + \alpha_n \rho}{2} (\|y_n - p\| + \|z_n - p\|) \|x_{n+1} - p\| + \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle \leq \\
 & \frac{1 - \alpha_n + \alpha_n \rho}{2} \left(\frac{1 + \gamma_n}{2} \|x_n - p\| + \frac{1 - \gamma_n}{2} \|x_{n+1} - p\| \right) \|x_{n+1} - p\| + \\
 & \frac{1 - \alpha_n + \alpha_n \rho}{2} \left[\frac{(1 + \beta_n)(1 + \gamma_n)}{4} \|x_n - p\| + \left(1 - \frac{(1 + \beta_n)(1 + \gamma_n)}{4} \right) \|x_{n+1} - p\| \right] \\
 & \|x_{n+1} - p\| + \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle = \\
 & \frac{1 - \alpha_n + \alpha_n \rho}{2} \left[\frac{(3 + \beta_n)(1 + \gamma_n)}{4} \|x_n - p\| + \left(2 - \frac{(3 + \beta_n)(1 + \gamma_n)}{4} \right) \|x_{n+1} - p\| \right] \|x_{n+1} - p\| + \\
 & \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle = \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{8} \|x_n - p\| \|x_{n+1} - p\| + \\
 & \frac{1 - \alpha_n + \alpha_n \rho}{2} \left(2 - \frac{(3 + \beta_n)(1 + \gamma_n)}{4} \right) \|x_{n+1} - p\|^2 + \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle \leq \\
 & \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{16} (\|x_n - p\|^2 + \|x_{n+1} - p\|^2) + \\
 & \frac{1 - \alpha_n + \alpha_n \rho}{2} \left(2 - \frac{(3 + \beta_n)(1 + \gamma_n)}{4} \right) \|x_{n+1} - p\|^2 + \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle = \\
 & \left[1 - \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{16} - \alpha_n(1 - \rho) \right] \|x_{n+1} - p\|^2 + \\
 & \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{16} \|x_n - p\|^2 + \alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle.
 \end{aligned}$$

从而

$$\begin{aligned}
 \|x_{n+1} - p\|^2 & \leq \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{16} \|x_n - p\|^2 + \\
 & \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{16} + \alpha_n(1 - \rho) \\
 & \frac{\alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle}{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n) + \alpha_n(1 - \rho)} = \\
 & \left[1 - \frac{\alpha_n(1 - \rho)}{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n) + \alpha_n(1 - \rho)} \right] \|x_n - p\|^2 \\
 & \frac{\alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle}{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n) + \alpha_n(1 - \rho)}.
 \end{aligned}$$

注意到

$$\frac{3}{16} < \frac{13}{16} \alpha_n(1 - \rho) + \frac{13}{16} = \frac{13}{16} [(1 - \alpha_n) + \alpha_n \rho] + \alpha_n(1 - \rho) \leq \frac{(1 - \alpha_n + \alpha_n \rho)(3 + \beta_n)(1 + \gamma_n)}{16} + \alpha_n(1 - \rho) < 2.$$

从而有

$$\|x_{n+1} - p\|^2 \leq \left(1 - \frac{\alpha_n(1 - \rho)}{2} \right) \|x_n - p\|^2 + \frac{16\alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle}{3}. \tag{18}$$

令 $\theta_n = \frac{\alpha_n(1 - \rho)}{2}$ 及 $\sigma_n = \frac{16\alpha_n \langle f(p) - p, j(x_{n+1} - p) \rangle}{3}$. 对(18)式利用引理 2 得

$$\lim_{n \rightarrow \infty} \|x_n - p\| = 0.$$

证毕.

注:定理 1 主要从以下几个方面改进和推广了文献[16]和文献[17]:

- (i) 将文献[17]中的隐式单中点法则算法推广到了隐式双中点法则算法.
- (ii) 在本算法中,若取 $\beta_n \equiv 1, \gamma_n \equiv 0, T_3 = I$, 则变成了文献[16]的算法.
- (iii) 将文献[16]的主要结果从 Hilbert 空间推广到一致光滑的 Banach 空间.

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