

AN ITERATIVE METHOD FOR A FINITE FAMILY OF VARIATIONAL
INCLUSIONS, EQUILIBRIUM PROBLEMS AND FIXED POINT
PROBLEMS IN HILBERT SPACES*

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ABSTRACT. In this paper, we propose an iterative algorithm approximating a common element of the set of solutions of a finite family of variational inclusions, of solutions of equilibrium problems and of the set of fixed points of nonexpansive mappings in a Hilbert space. We prove the strong convergence of the proposed iterative algorithm to the unique solution of a variational inequality, which is the optimality condition for a minimization problem. Our results extend and generalize related results.

Key words. Equilibrium problem, Variational inclusions, Maximal monotone mapping, W -mapping, Inverse-strongly monotone.

AMS Subject Classifications: 47H05; 47H07; 47H10.

1. INTRODUCTION

Let H be a real Hilbert space with inner product $\langle \cdot, \cdot \rangle$ and norm $\| \cdot \|$. 2^H denotes the family of all the nonempty subsets of H . Let C be a nonempty closed convex subset of H .

Let F be a bifunction from $C \times C$ to \mathbb{R} , where \mathbb{R} is the set of real numbers. The equilibrium problem for $F : C \times C \rightarrow \mathbb{R}$ is to find $x \in C$ such that

$$(1.1) \quad F(x, y) \geq 0, \quad \forall y \in C.$$

The set of solutions of (1.1) is denoted by $EP(F)$. The problem (1.1) is very general in the sense that it includes, as special cases, optimization problems, variational inequalities, Nash equilibrium problem in noncooperative games, and others.

Recall that a mapping S of a closed convex subset C into itself is nonexpansive if there holds that $\|Sx - Sy\| \leq \|x - y\|, \forall x, y \in C$. $F(S) = \{x \in H : Sx = x\}$ is the set of fixed points of mapping S . A mapping $f : C \rightarrow C$ is called contractive if there exists a constant $\alpha \in (0, 1)$ such that $\|fx - fy\| \leq \alpha\|x - y\|, \forall x, y \in C$.

Let $A : H \rightarrow H$ be a single-valued nonlinear mapping and $M : H \rightarrow 2^H$ be a set-valued mapping. The variational inclusion is to find a point $u \in H$ such that

$$(1.2) \quad \theta \in A(u) + M(u)$$

where θ is the zero vector in H . The set of solutions of problem (1.2) is denoted by $I(A, M)$. If $H = \mathbb{R}^m$, then problem (1.2) becomes the generalized equation introduced by Robinson [16]. If $A = 0$, then problem (1.2) becomes the inclusion problem introduced by Rockafellar [17]. If

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*Supported by Fundamental Research Funds for the Central Universities Grant (ZXH2011C002).

*AMO - Advanced Modeling and Optimization. ISSN: 1841-4311

$M = \partial\phi : H \rightarrow 2^H$, where $\phi : H \rightarrow \mathbb{R} \cup \{+\infty\}$ is a proper convex lower semicontinuous function and $\partial\phi$ is the sub-differential of ϕ , then the variational inclusion problem (1.2) is equivalent to called the mixed quasi-variational inequality which is to find $u \in H$ such that

$$(1.3) \quad \langle Au, v - u \rangle + \phi(y) - \phi(u) \geq 0, \quad \forall y \in H,$$

(see, e.g., [13]). If $M = \partial\delta_C$, where C is a nonempty closed convex subset of H and $\delta_C : H \rightarrow [0, \infty]$ is the indicator function of C , then the variational inclusion problem (1.2) is equivalent to variational inequality problem

$$(1.4) \quad \langle Au, v - u \rangle \geq 0, \quad \forall v \in C,$$

(see, e.g., [11]). More generally, we can have a finite family of variational inclusions

$$(1.5) \quad \text{find } u \in H \text{ such that } \theta \in A_i(u) + M_i(u), \quad \forall i = 1, 2, \dots, N.$$

In [1], it is shown that in the case of a single variational inclusion, the formulation provides a convenient framework for the unified study of optimal solutions in many optimization-related areas covering mathematical programming, complementarity, variational inequalities, optimal control, mathematical economics, equilibria, game theory, and so forth.

The formulation (1.5) extends this formalism to a finite family of variational inclusions covering, in particular, various forms of feasibility problems (see, e.g., [3]).

Mapping W_n has been intensively studied and applied to develop various iterative algorithms for finding common solutions of fixed points of a finite family of nonexpansive mappings and of other problems (see, e.g., [2, 7, 21, 22]). Since under suitable conditions (to be stated precisely in Section 2), $J_{M,\lambda}(I - \lambda A)$ is a nonexpansive mapping, we can introduce following mapping W_n for a finite family of variational inclusions (1.5).

$$(1.6) \quad \begin{aligned} U_{n,1} &= t_{n,1} J_{\lambda_{1,n}}^1 (I - \lambda_{1,n} A_1) + (1 - t_{n,1}) I, \\ U_{n,2} &= t_{n,2} J_{\lambda_{2,n}}^2 (I - \lambda_{2,n} A_2) U_{n,1} + (1 - t_{n,2}) I, \\ &\vdots \\ U_{n,N-1} &= t_{n,N-1} J_{\lambda_{N-1,n}}^{N-1} (I - \lambda_{N-1,n} A_{N-1}) U_{n,N-2} + (1 - t_{n,N-1}) I, \\ W_n &= U_{n,N} = t_{n,N} J_{\lambda_{N,n}}^N (I - \lambda_{N,n} A_N) U_{n,N-1} + (1 - t_{n,N}) I, \end{aligned}$$

where $A_i : H \rightarrow H$ is an α_i -inverse-strongly monotone mapping, $M_i : H \rightarrow 2^H$ is a maximal monotone mapping and the resolvent operator $J_{\lambda_{i,n}}^i$ associated with M_i is defined by

$$J_{\lambda_{i,n}}^i(u) = (I + \lambda_{i,n} M_i)^{-1}(u), \quad u \in H, \quad i \in \{1, \dots, N\},$$

for $\lambda_{i,n} > 0$. Such a mapping W_n is called the W_n -mapping generated by $\{J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k)\}_{k=1}^N$ and $\{t_{n,k}\}_{k=1}^N$. Nonexpansivity of $J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k)$ yields the nonexpansivity of mapping W_n .

Recently, Zhang et al. [23], Peng et al. [14], Cholamjiak and Suantai [5], and Plubtieng and Sriprad [15] studied variational inclusions and presented strong convergent results. Plubtieng and Sriprad [15] proposed the following iterative scheme for finding a common element of the set of solutions to the problem (1.2), the set of solutions of an equilibrium problem, and the set of fixed points of nonexpansive mappings S_n in Hilbert space. Starting with $x_1 \in H$, define sequence $\{x_n\}$, $\{y_n\}$, and $\{u_n\}$ by

$$\begin{aligned} F(u_n, y) + \frac{1}{r_n} \langle y - u_n, u_n - x_n \rangle &\geq 0, \quad y \in H, \\ x_{n+1} &= \alpha_n \gamma f(x_n) + (I - \alpha_n B) S_n y_n, \\ y_n &= J_{M,\lambda}(u_n - \lambda A u_n), \quad \forall n \geq 0 \end{aligned}$$

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where B be a strongly bounded linear operator on H . They proved that under certain appropriate conditions imposed on $\{\alpha_n\}$ and $\{r_n\}$, the sequences $\{x_n\}$, $\{y_n\}$, and $\{u_n\}$ converge strongly to $z \in (\bigcap_{i=1}^{\infty} F(S_i)) \cap EP(F) \cap I(A, M)$.

In this paper, inspired and motivated by [23, 14, 5, 15], we introduce an iterative scheme for finding a common element of the set of solutions of a finite family of variational inclusions problems (1.5) with multi-valued maximal monotone mappings and inverse-strongly monotone mappings, the set of solutions of an equilibrium problem and the set of fixed points of nonexpansive mappings in Hilbert space. Starting with an arbitrary point $x_1 \in H$, define sequences $\{x_n\}$ and $\{u_n\}$ by

$$F(u_n, y) + \frac{1}{r_n} \langle y - u_n, u_n - x_n \rangle \geq 0, \quad y \in H,$$

$$x_{n+1} = \epsilon_n \gamma f(x_n) + \beta x_n + ((1 - \beta)I - \epsilon_n B) S_n W_n u_n,$$

for all $n \in \mathbb{N}$, where $\epsilon_n \in (0, 1)$, $\{r_n\} \subset (0, \infty)$, B be a strongly bounded linear operator on H , $\{S_n\}$ is a sequence of nonexpansive mappings on H and mapping W_n is defined by (1.6). Under suitable conditions, we prove that the sequences $\{x_n\}$, $\{u_n\}$ and $\{W_n u_n\}$ converge strongly to $x \in \Omega := (\bigcap_{k=1}^N I(A_k, M_k)) \cap EP(F) \cap (\bigcap_{i=1}^{\infty} F(S_i))$ which is the unique solution of the variational inequality

$$(1.7) \quad \langle (B - \gamma f)x^*, x - x^* \rangle \geq 0 \quad \forall x \in \Omega,$$

Variational inequality (1.7) is the optimality condition for the minimization problem.

$$\min_{x \in \Omega} \frac{1}{2} \langle Bx, x \rangle - h(x),$$

where h is a potential function for γf . Our results extend and improve some corresponding results in [23, 14, 5, 15].

2. PRELIMINARIES

Let C be a closed convex subset of H . Recall that the (nearest point) projection P_C from H onto C assigns to each $x \in H$ the unique point $P_C x \in C$ satisfying the property

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

The following lemma characterizes the projection P_C .

Lemma 2.1. ([19]) Given $x \in H$ and $y \in C$. Then $P_C x = y$ if and only if there holds the inequality

$$\langle x - y, y - z \rangle \geq 0 \quad \forall z \in C.$$

Recall that a mapping $A : H \rightarrow H$ is called α -inverse strongly monotone, if there exists an $\alpha > 0$ such that

$$\langle Ax - Ay, x - y \rangle \geq \alpha \|Ax - Ay\|^2, \quad \forall x, y \in H.$$

Let I be the identity mapping on H . It is well known that if $A : H \rightarrow H$ is an α -inverse strongly monotone and $0 < \lambda \leq 2\alpha$, then $I - \lambda A$ is a nonexpansive mapping.

A set-valued mapping $M : H \rightarrow 2^H$ is called monotone if for all $x, y \in H$, $f \in Mx$, and $g \in My$ imply $\langle x - y, f - g \rangle \geq 0$. A monotone mapping $M : H \rightarrow 2^H$ is maximal if its graph $G(M) := \{(f, x) \in H \times H | f \in M(x)\}$ of M is not properly contained in the graph of any other monotone mapping. It is known that a monotone mapping M is maximal if and only if for $(x, f) \in H \times H$, $\langle x - y, f - g \rangle \geq 0$ for every $(y, g) \in G(M)$ implies $f \in Mx$.

Let the set-valued mapping $M : H \rightarrow 2^H$ be maximal monotone. It is worth mentioning that the resolvent operator $J_{M,\lambda}$ associated with M is single-valued, nonexpansive, and 1-inverse strongly monotone, (see, e.g., [4]), and that a solution of problem (1.2) is a fixed point of the operator $J_{M,\lambda}(I - \lambda A)$ for all $\lambda > 0$ (see, e.g., [10]). Therefore, a solution of problem (1.5) is an element of common set of fixed points of the operators $J_{M_i,\lambda}(I - \lambda A_i)$, $i \in \{1, \dots, N\}$, for all $\lambda > 0$.

Lemma 2.2. ([18]) Let $\{x_n\}$ and $\{z_n\}$ be bounded sequences in a Banach space X and let $\{\beta_n\}$ be a sequence in $[0, 1]$ with $0 < \liminf_{n \rightarrow \infty} \beta_n$ and $\limsup_{n \rightarrow \infty} \beta_n < 1$. Suppose

$$x_{n+1} = \beta_n x_n + (1 - \beta_n) z_n$$

for all integers $n \geq 0$ and

$$\limsup_{n \rightarrow \infty} (\|z_{n+1} - z_n\| - \|x_{n+1} - x_n\|) \leq 0.$$

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

Lemma 2.3. ([20]) Let $\{a_n\}$ be a sequence of nonnegative real numbers satisfying the property:

$$a_{n+1} \leq (1 - \gamma_n) a_n + \gamma_n \beta_n, \quad n \geq 0$$

where $\{\gamma_n\}$ is a sequence in $(0, 1)$ and $\{\beta_n\}$ is a sequence in \mathbb{R} such that

- (i) $\sum_{n=1}^{\infty} \gamma_n = +\infty$;
- (ii) $\limsup_{n \rightarrow \infty} \beta_n \leq 0$ or $\sum_{n=1}^{\infty} |\gamma_n \beta_n| < +\infty$.

Then $\lim_{n \rightarrow \infty} a_n = 0$.

Lemma 2.4. (*The Resolvent Identity*) Let M be a maximal monotone operator. For $\lambda > 0$, $\mu > 0$ and $x \in H$,

$$J_{M,\lambda} x = J_{M,\mu} \left(\frac{\mu}{\lambda} x + \left(1 - \frac{\mu}{\lambda} \right) J_{M,\lambda} x \right).$$

Lemma 2.5. Let A be α -inverse-strongly-monotone and M be a maximal monotone operator. For $\lambda > 0$, $\mu > 0$ and $x \in H$,

$$\|J_{M,\lambda}(I - \lambda A)x - J_{M,\mu}(I - \mu A)x\| \leq \left| 1 - \frac{\mu}{\lambda} \right| (\|J_{M,\lambda}(I - \lambda A)x\| + \|x\|).$$

Proof. From Lemma 2.4, we have

$$\begin{aligned} & \|J_{M,\lambda}(I - \lambda A)x - J_{M,\mu}(I - \mu A)x\| \\ &= \|J_{M,\mu} \left(\frac{\mu}{\lambda} I + \left(1 - \frac{\mu}{\lambda} \right) J_{M,\lambda} \right) (I - \lambda A)x - J_{M,\mu}(I - \mu A)x\| \\ &\leq \left\| \frac{\mu}{\lambda} (I - \lambda A)x + \left(1 - \frac{\mu}{\lambda} \right) J_{M,\lambda}(I - \lambda A)x - (I - \mu A)x \right\| \\ &\leq \left| 1 - \frac{\mu}{\lambda} \right| (\|J_{M,\lambda}(I - \lambda A)x\| + \|x\|). \end{aligned}$$

□

Lemma 2.6. ([12]) Assume that A is a strongly positive linear bounded operator on a Hilbert space H with coefficient $\bar{\gamma} > 0$ and $0 < \rho \leq \|A\|^{-1}$. Then $\|I - \rho A\| \leq 1 - \rho \bar{\gamma}$.

Lemma 2.7. ([8]) Let C be a nonempty closed convex subset of H and $F : C \times C \rightarrow \mathbb{R}$ satisfy following conditions:

- (A1) $F(x, x) = 0, \forall x \in C$;

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- (A2) F is monotone, i.e., $F(x, y) + F(y, x) \leq 0, \forall x, y \in C$;
- (A3) $\limsup_{t \rightarrow 0^+} F(tz + (1-t)x, y) \leq F(x, y), \forall x, y, z \in C$;
- (A4) for each $x \in C, F(x, \cdot)$ is convex and lower semicontinuous.

For $x \in C$ and $r > 0$, set $T_r : H \rightarrow C$ to be

$$T_r(x) = \left\{ z \in C : F(z, y) + \frac{1}{r} \langle y - z, z - x \rangle \geq 0, \quad \forall y \in C \right\}.$$

Then T_r is well defined and the following hold:

1. T_r is single-valued;
2. T_r is firmly nonexpansive [9], i.e., for any $x, y \in E$,

$$\|T_r x - T_r y\|^2 \leq \langle T_r x - T_r y, x - y \rangle;$$

3. $F(T_r) = EP(F)$;
4. $EP(F)$ is closed and convex.

By the proof of Lemma 5 in [6], we have following lemma.

Lemma 2.8. *Let C be a nonempty closed convex subset of a Hilbert space H and $F : C \times C \rightarrow \mathbb{R}$ be a bifunction. Let $x \in C$ and $r_1, r_2 \in (0, \infty)$. Then*

$$(2.1) \quad \|T_{r_1} x - T_{r_2} x\| \leq \left| 1 - \frac{r_2}{r_1} \right| (\|T_{r_1} x\| + \|x\|).$$

From the definition 2.6 given by Colao, Marino and Xu [7], we can give following definition.

Definition 2.9. Let C be a nonempty convex subset of a Hilbert space H . Let $A_i : H \rightarrow H, i \in \{1, \dots, N\}$ be α_i -inverse-strongly monotone mappings and $M_i : H \rightarrow 2^H, i \in \{1, \dots, N\}$ be maximal monotone mappings. Let t_1, \dots, t_N be real numbers such that $0 \leq t_i \leq 1$ and $\lambda_i \in (0, 2\alpha_i], i \in \{1, \dots, N\}$. We define a mapping W of C into itself as follows:

$$(2.2) \quad \begin{aligned} U_1 &= t_1 J_{\lambda_1}^1 (I - \lambda_1 A_1) + (1 - t_1)I, \\ U_2 &= t_2 J_{\lambda_2}^2 (I - \lambda_2 A_2)U_1 + (1 - t_2)I, \\ &\vdots \\ U_{N-1} &= t_{N-1} J_{\lambda_{N-1}}^{N-1} (I - \lambda_{N-1} A_{N-1})U_{N-2} + (1 - t_{N-1})I, \\ W &= U_N = t_N J_{\lambda_N}^N (I - \lambda_N A_N)U_{N-1} + (1 - t_N)I. \end{aligned}$$

Such a mapping W is called the W -mapping generated by $J_{\lambda_1}^1 (I - \lambda_1 A_1), \dots, J_{\lambda_N}^N (I - \lambda_N A_N)$ and t_1, \dots, t_N .

Lemma 2.10. *Let C be a nonempty convex set of a Hilbert space, $A_i : H \rightarrow H, i \in \{1, 2, \dots, N\}$ be α_i -inverse-strongly monotone mappings and $M_i : H \rightarrow 2^H, i \in \{1, 2, \dots, N\}$ be maximal monotone mappings. Let $\{t_{n,i}\}_{i=1}^N$ be sequences in $[0, 1]$ such that $t_{n,i} \rightarrow t_i$ and $\{\lambda_{i,n}\}$ be sequences such that $\lambda_{i,n} \in (0, 2\alpha_i]$ and $\lambda_{i,n} \rightarrow \lambda_i, \lambda_i \in (0, 2\alpha_i], (i = 1, \dots, N)$. Moreover for every $n \in \mathbb{N}$, let W be the W -mappings generated by $\{J_{\lambda_i}^i (I - \lambda_i A_i)\}_{i=1}^N$ and t_1, \dots, t_N and W_n be the W_n -mappings generated by $\{J_{\lambda_{i,n}}^i (I - \lambda_{i,n} A_i)\}_{i=1}^N$ and $t_{n,1}, \dots, t_{n,N}$. Then for every $x \in C$, it follows that*

$$(2.3) \quad \lim_{n \rightarrow \infty} \|W_n x - Wx\| = 0.$$

Proof. Let $x \in C$. For $k \in \{1, \dots, N\}$, U_k and $U_{n,k}$ be generated by $J_{\lambda_1}^1(I - \lambda_1 A_1), \dots, J_{\lambda_N}^N(I - \lambda_N A_N)$ and t_1, \dots, t_N and $J_{\lambda_{1,n}}^1(I - \lambda_{1,n} A_1), \dots, J_{\lambda_{N,n}}^N(I - \lambda_{N,n} A_N)$ and $t_{n,1}, \dots, t_{n,N}$ respectively, as in Definition 2.8. From Lemma 2.5, we have

$$\begin{aligned} & \|U_{n,1}x - U_1x\| \\ &= \|t_{n,1}J_{\lambda_{1,n}}^1(I - \lambda_{1,n}A_1)x + (1 - t_{n,1})x - t_1J_{\lambda_1}^1(I - \lambda_1A_1)x - (1 - t_1)x\| \\ &= \|t_{n,1}(J_{\lambda_{1,n}}^1(I - \lambda_{1,n}A_1)x - J_{\lambda_1}^1(I - \lambda_1A_1)x) + (t_{n,1} - t_1)(J_{\lambda_1}^1(I - \lambda_1A_1)x - x)\| \\ &\leq \|J_{\lambda_{1,n}}^1(I - \lambda_{1,n}A_1)x - J_{\lambda_1}^1(I - \lambda_1A_1)x\| + |t_{n,1} - t_1| \|J_{\lambda_1}^1(I - \lambda_1A_1)x - x\| \\ &\leq \left|1 - \frac{\lambda_{1,n}}{\lambda_1}\right| (\|J_{\lambda_1}^1(I - \lambda_1A_1)x\| + \|x\|) + |t_{n,1} - t_1| \|J_{\lambda_1}^1(I - \lambda_1A_1)x - x\|. \end{aligned}$$

Let $k \in \{2, \dots, N\}$, then

$$\begin{aligned} & \|U_{n,k}x - U_kx\| \\ &= \|t_{n,k}J_{\lambda_{k,n}}^k(I - \lambda_{k,n}A_k)U_{n,k-1}x + (1 - t_{n,k})x - t_kJ_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x \\ &\quad - (1 - t_k)x\| \\ &= \|t_{n,k} \left(J_{\lambda_{k,n}}^k(I - \lambda_{k,n}A_k)U_{n,k-1}x - J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x \right) \\ &\quad + t_{n,k} \left(J_{\lambda_{k,n}}^k(I - \lambda_{k,n}A_k)U_{k-1}x - J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x \right) \\ &\quad + (t_{n,k} - t_k) \left(J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x - x \right)\| \\ &\leq \|U_{n,k-1}x - U_{k-1}x\| + \left|1 - \frac{\lambda_{k,n}}{\lambda_k}\right| (\|J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x\| + \|U_{k-1}x\|) \\ &\quad + |t_{n,k} - t_k| \|J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x - x\|. \end{aligned}$$

Hence,

$$\begin{aligned} & \|W_nx - Wx\| = \|U_{n,N}x - U_Nx\| \\ &\leq \sum_{k=2}^N \left(\left|1 - \frac{\lambda_{k,n}}{\lambda_k}\right| (\|J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x\| + \|U_{k-1}x\|) \right. \\ &\quad \left. + |t_{n,k} - t_k| \|J_{\lambda_k}^k(I - \lambda_kA_k)U_{k-1}x - x\| \right) \\ &\quad + \left|1 - \frac{\lambda_{1,n}}{\lambda_1}\right| (\|J_{\lambda_1}^1(I - \lambda_1A_1)x\| + \|x\|) + |t_{n,1} - t_1| \|J_{\lambda_1}^1(I - \lambda_1A_1)x - x\|. \end{aligned}$$

Since for every $k \in \{1, \dots, N\}$, $\lim_{n \rightarrow \infty} |t_{n,k} - t_k| = 0$ and $\lim_{n \rightarrow \infty} |\lambda_{k,n} - \lambda_k| = 0$, the result follows. \square

Lemma 2.11. *Let C be a nonempty closed convex set of a Hilbert space H . Let $A_i : H \rightarrow H$, $i \in \{1, \dots, N\}$ be α_i -inverse-strongly monotone mappings and $M_i : H \rightarrow 2^H$, $i \in \{1, \dots, N\}$ be maximal monotone mappings with $\bigcap_{i=1}^N I(A_i, M_i) \neq \emptyset$. Assume $\lambda_i \in (0, 2\alpha_i]$, $i \in \{1, \dots, N\}$, and $\{\lambda_{i,n}\}_{i=1}^N$ be sequences such that $\lambda_{i,n} \in (0, 2\alpha_i]$ and $\lambda_{i,n} \rightarrow \lambda_i$, $i \in \{1, \dots, N\}$, $\forall n \geq 1$. Let t_1, \dots, t_N be real numbers such that $0 < t_i < 1$ for every $i = 1, \dots, N-1$ and $0 < t_N \leq 1$, and $\{t_{n,i}\}_{i=1}^N$ be sequences in $(0, 1)$ and satisfy $t_{n,i} \rightarrow t_i$. For every $n \in \mathbb{N}$, let W be the W -mappings generated by $\{J_{\lambda_i}^i(I - \lambda_i A_i)\}_{i=1}^N$ and t_1, \dots, t_N and W_n be the W_n -mappings generated by $\{J_{\lambda_{i,n}}^i(I - \lambda_{i,n} A_i)\}_{i=1}^N$ and $t_{n,1}, \dots, t_{n,N}$. Then $\bigcap_{i=1}^N I(A_i, M_i) = F(W) = \bigcap_{n=1}^{\infty} F(W_n)$.*

Proof. Following Colao et al. [7] and using $F(J_{\lambda_i}^i(I - \lambda_i A_i)) = I(A_i, M_i)$, $i \in \{1, \dots, N\}$, we have $F(W) = \bigcap_{i=1}^N I(A_i, M_i)$.

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Next we show $\bigcap_{n=1}^{\infty} F(W_n) = \bigcap_{i=1}^N I(A_i, M_i)$. Take $p \in \bigcap_{i=1}^N I(A_i, M_i)$ arbitrarily, then $J_{\lambda_{i,n}}^i (I - \lambda_{i,n} A_i)p = p$, $i \in \{1, \dots, N\}$ and $n \geq 1$. From (1.6), it follows $W_n p = p$, $\forall n \geq 1$ and consequently, $p \in \bigcap_{n=1}^{\infty} F(W_n)$. So we have $\bigcap_{i=1}^N I(A_i, M_i) \subseteq \bigcap_{n=1}^{\infty} F(W_n)$. On the other hand, put $p \in \bigcap_{n=1}^{\infty} F(W_n)$ and $q \in \bigcap_{i=1}^N I(A_i, M_i)$. Assume $U_{n,0} = I$, by (1.6), we get, for $k \in \{1, \dots, N\}$,

$$\begin{aligned}
 \|W_n p - W_n q\| &= \|U_{n,N} p - U_{n,N} q\| \\
 &= \|[t_{n,N} J_{\lambda_{N,n}}^N (I - \lambda_{N,n} A_N) U_{n,N-1} p + (1 - t_{n,N}) p] \\
 &\quad - [t_{n,N} J_{\lambda_{N,n}}^N (I - \lambda_{N,n} A_N) U_{n,N-1} q + (1 - t_{n,N}) q]\| \\
 &\leq t_{n,N} \|J_{\lambda_{N,n}}^N (I - \lambda_{N,n} A_N) U_{n,N-1} p - J_{\lambda_{N,n}}^N (I - \lambda_{N,n} A_N) U_{n,N-1} q\| \\
 &\quad + (1 - t_{n,N}) \|p - q\| \\
 &\leq t_{n,N} \|U_{n,N-1} p - U_{n,N-1} q\| + (1 - t_{n,N}) \|p - q\| \\
 &\leq \dots \\
 &\leq \prod_{i=k+1}^N t_{n,i} \|U_{n,k} p - U_{n,k} q\| + \left(1 - \prod_{i=k+1}^N t_{n,i}\right) \|p - q\| \\
 \\
 &= \prod_{i=k+1}^N t_{n,i} \|[t_{n,k} J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p + (1 - t_{n,k}) p] \\
 &\quad - [t_{n,k} J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q + (1 - t_{n,k}) q]\| + \left(1 - \prod_{i=k+1}^N t_{n,i}\right) \|p - q\| \\
 &= \prod_{i=k+1}^N t_{n,i} \|t_{n,k} [J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q] \\
 &\quad + (1 - t_{n,k})(p - q)\| + \left(1 - \prod_{i=k+1}^N t_{n,i}\right) \|p - q\| \\
 &\leq \prod_{i=k}^N t_{n,i} \|J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q\| \\
 &\quad + \left(1 - \prod_{i=k}^N t_{n,i}\right) \|p - q\| \\
 &\leq \prod_{i=k}^N t_{n,i} \|U_{n,k-1} p - U_{n,k-1} q\| + \left(1 - \prod_{i=k}^N t_{n,i}\right) \|p - q\| \\
 &\leq \|p - q\|.
 \end{aligned}$$

From Lemma 2.10, we have, as $n \rightarrow \infty$.

$$\begin{aligned}
 \|Wp - Wq\| &\leq \prod_{i=k+1}^N t_{n,i} \|t_{n,k} [J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q] \\
 &\quad + (1 - t_{n,k})(p - q)\| + \left(1 - \prod_{i=k+1}^N t_{n,i}\right) \|p - q\|
 \end{aligned}$$

$$\begin{aligned} &\leq \prod_{i=k}^N t_{n,i} \|J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q\| + \left(1 - \prod_{i=k}^N t_{n,i}\right) \|p - q\| \\ &\leq \|p - q\|. \end{aligned}$$

Since

$$\|Wp - Wq\| = \|p - q\|$$

and $0 < t_{n,i} < 1$ for all $i \in \mathbb{N}$, we have, for every $k \in \mathbb{N}$,

$$\begin{aligned} &\|t_{n,k} [J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q] + (1 - t_{n,k})(p - q)\| \\ &= \|J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q\| \\ &= \|p - q\|. \end{aligned}$$

Since Hilbert space H is strictly convex and $q \in \bigcap_{i=1}^N I(A_i, M_i)$, we have

$$\begin{aligned} p - q &= J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} q \\ &= J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p - q \end{aligned}$$

and hence

$$p = J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p, \quad k = 1, \dots, N.$$

On the other hand, from

$$U_{n,k} p = t_{n,k} J_{\lambda_{k,n}}^k (I - \lambda_{k,n} A_k) U_{n,k-1} p + (1 - t_{n,k}) p = p, \quad \forall n \in \mathbb{N}, k = 1, \dots, N,$$

we have

$$Wp = \lim_{n \rightarrow \infty} W_n p = \lim_{n \rightarrow \infty} U_{n,N} p = p,$$

which implies $p \in F(W)$. Hence we obtain $\bigcap_{n=1}^{\infty} F(W_n) \subseteq F(W) = \bigcap_{i=1}^N I(A_i, M_i)$ and then $\bigcap_{n=1}^{\infty} F(W_n) = \bigcap_{i=1}^N I(A_i, M_i)$. Thus the proof is completed. \square

Lemma 2.12. *For all $x, y \in H$, there holds the inequality*

$$\|x + y\|^2 \leq \|x\|^2 + 2\langle y, x + y \rangle.$$

3. MAIN RESULT

Theorem 3.1. *Let H be a real Hilbert space, F be a bifunction from $C \times C \rightarrow \mathbb{R}$ satisfying (A1) – (A4) and $\{S_n\}$ be a sequence of nonexpansive mappings on H . For $i = \{1, \dots, N\}$, let $A_i : H \rightarrow H$ be α_i -inverse-strongly monotone mappings, $M_i : H \rightarrow 2^H$ be maximal monotone mappings such that $\Omega := (\bigcap_{k=1}^N I(A_k, M_k)) \cap EP(F) \cap (\bigcap_{i=1}^{\infty} F(S_i))$. Let f be a contraction of H into itself with a constant α and B be a strongly bounded linear operator on H with coefficient $\bar{\gamma} > 0$ and $0 < \gamma < \bar{\gamma}/\alpha$. Moreover, let $\{\epsilon_n\}$ be a sequence in $(0, 1)$, $\{t_{n,i}\}_{i=1}^N$ sequences in $[a, b]$ with $0 < a \leq b < 1$, $\{r_n\}$ a sequence in $(0, \infty)$, and $\{\lambda_{i,n}\}_{i=1}^N$ sequences such that $\lambda_{i,n} \in (0, 2\alpha_i)$. Assume*

- (B1) $\lim_n \epsilon_n = 0$;
- (B2) $\sum_{n=1}^{\infty} \epsilon_n = \infty$;
- (C1) $\liminf_n r_n > 0$;
- (C2) $\lim_n |1 - \frac{r_{n+1}}{r_n}| = 0$;
- (D1) $\lim_n |1 - \frac{\lambda_{j,n+1}}{\lambda_{j,n}}| = 0$, for every $j \in \{1, \dots, N\}$;
- (E1) $\lim_n |t_{n,j} - t_{n-1,j}| = 0$, for every $j \in \{1, \dots, N\}$.

A finite family of variational inclusions

Let $\{x_n\}$ and $\{u_n\}$ be sequences generated by $x_1 \in H$ and

$$(3.1) \quad \begin{aligned} F(u_n, y) + \frac{1}{r_n} \langle y - u_n, u_n - x_n \rangle &\geq 0, \quad y \in H, \\ x_{n+1} &= \epsilon_n \gamma f(x_n) + \beta x_n + ((1 - \beta)I - \epsilon_n B) S_n W_n u_n, \end{aligned}$$

for all $n \in \mathbb{N}$. Suppose that $\sum_{n=1}^{\infty} \sup \{\|S_{n+1}z - S_n z\|, z \in K\} < \infty$ for any bounded subset K of H . Let S be a mapping of H into itself defined by $Sx = \lim_{n \rightarrow \infty} S_n x$, for all $x \in H$ and suppose that $F(S) = \bigcap_{n=1}^{\infty} F(S_n)$. Then, $\{x_n\}$, $\{u_n\}$ and $\{W_n u_n\}$ converge strongly to z , where $z = P_{\Omega}(I - B + \gamma f)(z)$ is a unique solution of the variational inequalities (1.7).

Proof. Since B is a strongly positive bounded linear operator with coefficient $\bar{\gamma}$, $\frac{B}{1-\beta}$ is a strongly positive bounded linear operator with coefficient $\frac{\bar{\gamma}}{1-\beta}$. By $\epsilon_n \rightarrow 0$, we may assume, with no loss of generality, that $\epsilon_n \leq (1 - \beta)\|B\|^{-1}$. From Lemma 2.6, we know that

$$(3.2) \quad \|(1 - \beta)I - \epsilon_n B\| = (1 - \beta)\|I - \frac{\epsilon_n B}{1 - \beta}\| \leq (1 - \beta)(1 - \frac{\epsilon_n \bar{\gamma}}{1 - \beta}) = 1 - \beta - \epsilon_n \bar{\gamma}.$$

Step 1. The sequence $\{x_n\}$ is bounded.

Put $p \in \Omega$. Then, from $u_n = T_{r_n} x_n$, we have

$$(3.3) \quad \|u_n - p\| = \|T_{r_n} x_n - T_{r_n} p\| \leq \|x_n - p\|.$$

From Lemma 2.11, it follows $W_n p = p$. Due to nonexpansivity of W_n and (3.3), we have

$$(3.4) \quad \|W_n u_n - p\| \leq \|u_n - p\| \leq \|x_n - p\|.$$

Combining (3.1), (3.2) and (3.4), we get

$$\begin{aligned} \|x_{n+1} - p\| &= \|\epsilon_n(\gamma f(x_n) - Bp) + \beta(x_n - p) + ((1 - \beta)I - \epsilon_n B)(S_n W_n u_n - p)\| \\ &\leq \epsilon_n(\gamma \|f(x_n) - f(p)\| + \|\gamma f(p) - Bp\|) + \beta \|x_n - p\| \\ &\quad + (1 - \beta - \epsilon_n \bar{\gamma}) \|S_n W_n u_n - p\| \\ &\leq (1 - \epsilon_n(\bar{\gamma} - \alpha\gamma)) \|x_n - p\| + \epsilon_n(\bar{\gamma} - \alpha\gamma) \frac{\|\gamma f(p) - Bp\|}{\bar{\gamma} - \alpha\gamma} \end{aligned}$$

which implies that

$$\|x_n - p\| \leq \max \left\{ \|x_1 - p\|, \frac{\|\gamma f(p) - Bp\|}{\bar{\gamma} - \alpha\gamma} \right\}, \quad \forall n \geq 1.$$

Hence $\{x_n\}$ is bounded and therefore $\{u_n\}$, $\{f(x_n)\}$ and $\{S_n W_n u_n\}$ are also bounded.

Step 2. Let $\{w_n\}$ be a bounded sequence in H . Then

$$(3.5) \quad \lim_{n \rightarrow \infty} \|S_{n+1} W_{n+1} w_n - S_n W_n w_n\| = 0.$$

Let $j \in \{0, \dots, N - 2\}$ and set

$$\begin{aligned} M &:= \sup_{n \in \mathbb{N}} \left\{ \|w_n\| + \|J_{\lambda_{1,n}}^1 (I - \lambda_{1,n} A_1) w_n\| \right. \\ &\quad \left. + \sum_{j=2}^N \left(\|J_{\lambda_{j,n}}^j (I - \lambda_{j,n} A_j) U_{n,j-1} w_n\| + \|U_{n,j-1} w_n\| \right) \right\} < \infty. \end{aligned}$$

It follows from (1.6) and Lemma 2.5 that

$$\begin{aligned}
 & \|U_{n+1,N-j}w_n - U_{n,N-j}w_n\| \\
 &= \|t_{n+1,N-j}J_{\lambda_{N-j,n+1}}^{N-j}(I - \lambda_{N-j,n+1}A_{N-j})U_{n+1,N-j-1}w_n + (1 - t_{n+1,N-j})w_n \\
 &\quad - t_{n,N-j}J_{\lambda_{N-j,n}}^{N-j}(I - \lambda_{N-j,n}A_{N-j})U_{n,N-j-1}w_n - (1 - t_{n,N-j})w_n\| \\
 &\leq t_{n+1,N-j}\|J_{\lambda_{N-j,n+1}}^{N-j}(I - \lambda_{N-j,n+1}A_{N-j})U_{n+1,N-j-1}w_n \\
 &\quad - J_{\lambda_{N-j,n+1}}^{N-j}(I - \lambda_{N-j,n+1}A_{N-j})U_{n,N-j-1}w_n\| \\
 &\quad + t_{n+1,N-j}\|J_{\lambda_{N-j,n+1}}^{N-j}(I - \lambda_{N-j,n+1}A_{N-j})U_{n,N-j-1}w_n \\
 &\quad - J_{\lambda_{N-j,n}}^{N-j}(I - \lambda_{N-j,n}A_{N-j})U_{n,N-j-1}w_n\| \\
 &\quad + |t_{n+1,N-j} - t_{n,N-j}|\|J_{\lambda_{N-j,n}}^{N-j}(I - \lambda_{N-j,n}A_{N-j})U_{n,N-j-1}w_n - w_n\| \\
 &\leq \|U_{n+1,N-j-1}w_n - U_{n,N-j-1}w_n\| + \left|1 - \frac{\lambda_{N-j,n+1}}{\lambda_{N-j,n}}\right| \\
 &\quad \left(\|J_{\lambda_{N-j,n}}^{N-j}(I - \lambda_{N-j,n}A_{N-j})U_{n,N-j-1}w_n\| + \|U_{n,N-j-1}w_n\|\right) \\
 &\quad + |t_{n+1,N-j} - t_{n,N-j}|(\|J_{\lambda_{N-j,n}}^{N-j}(I - \lambda_{N-j,n}A_{N-j})U_{n,N-j-1}w_n\| + \|w_n\|) \\
 &\leq \|U_{n+1,N-j-1}w_n - U_{n,N-j-1}w_n\| + M \left(\left|1 - \frac{\lambda_{N-j,n+1}}{\lambda_{N-j,n}}\right| + |t_{n+1,N-j} - t_{n,N-j}|\right).
 \end{aligned}$$

Thus, repeatedly using the above recursive inequalities, we deduce

$$\begin{aligned}
 & \|W_{n+1}w_n - W_nw_n\| = \|U_{n+1,N}w_n - U_{n,N}w_n\| \\
 &\leq M \sum_{j=2}^N \left(\left|1 - \frac{\lambda_{j,n+1}}{\lambda_{j,n}}\right| + |t_{n+1,j} - t_{n,j}|\right) + \left|1 - \frac{\lambda_{1,n+1}}{\lambda_{1,n}}\right| \\
 (3.6) \quad & \left(\|J_{\lambda_{1,n}}^1(I - \lambda_{1,n}A_1)w_n\| + \|w_n\|\right) + |t_{n+1,1} - t_{n,1}|(\|J_{\lambda_{1,n}}^1(I - \lambda_{1,n}A_1)w_n\| + \|w_n\|) \\
 &\leq M \sum_{j=1}^N \left(\left|1 - \frac{\lambda_{j,n+1}}{\lambda_{j,n}}\right| + |t_{n+1,j} - t_{n,j}|\right) \rightarrow 0,
 \end{aligned}$$

by condition (D1), (E1). From (3.6) and property of S_n , it follows that

$$\begin{aligned}
 \|S_{n+1}W_{n+1}w_n - S_nW_nw_n\| &\leq \|S_{n+1}W_{n+1}w_n - S_nW_{n+1}w_n\| + \|S_nW_{n+1}w_n - S_nW_nw_n\| \\
 &\leq \|S_{n+1}W_{n+1}w_n - S_nW_{n+1}w_n\| + \|W_{n+1}w_n - W_nw_n\| \\
 &\rightarrow 0,
 \end{aligned}$$

and Step 2 is proven.

Step 3. $\lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = 0$.

From Lemma 2.8, we have

$$\begin{aligned}
 (3.7) \quad \|u_{n+1} - u_n\| &= \|T_{r_{n+1}}x_{n+1} - T_{r_n}x_n\| \\
 &\leq \|T_{r_{n+1}}x_{n+1} - T_{r_{n+1}}x_n\| + \|T_{r_{n+1}}x_n - T_{r_n}x_n\| \\
 &\leq \|x_{n+1} - x_n\| + \left|1 - \frac{r_{n+1}}{r_n}\right|(\|T_{r_n}x_n\| + \|x_n\|).
 \end{aligned}$$

A finite family of variational inclusions

Rewrite the iterative process (3.1) as follows:

$$\begin{aligned} x_{n+1} &= \epsilon_n \gamma f(x_n) + \beta x_n + (1 - \beta I - \epsilon_n B) S_n W_n u_n \\ &= \beta x_n + (1 - \beta) \frac{\epsilon_n \gamma f(x_n) + (1 - \beta I - \epsilon_n B) S_n W_n u_n}{1 - \beta} \\ &= \beta x_n + (1 - \beta) y_n \end{aligned}$$

where

$$(3.8) \quad y_n = \frac{\epsilon_n \gamma f(x_n) + (1 - \beta I - \epsilon_n B) S_n W_n u_n}{1 - \beta}.$$

Since $\{x_n\}$ is bounded, we have, for some big enough constant $M > 0$,

$$\begin{aligned} (3.9) \quad \|y_{n+1} - y_n\| &= \left\| \frac{\epsilon_{n+1} \gamma f(x_{n+1}) - \gamma \epsilon_n f(x_n)}{1 - \beta} + (S_{n+1} W_{n+1} u_{n+1} - S_n W_n u_n) \right. \\ &\quad \left. - \frac{\epsilon_{n+1} B S_{n+1} W_{n+1} u_{n+1} - \epsilon_n B S_n W_n u_n}{1 - \beta} \right\| \\ &\leq \frac{\gamma}{1 - \beta} (\epsilon_{n+1} \|f(x_{n+1})\| + \epsilon_n \|f(x_n)\|) + \|S_{n+1} W_{n+1} u_{n+1} - S_n W_n u_n\| \\ &\quad + \frac{1}{1 - \beta} (\epsilon_{n+1} \|B S_{n+1} W_{n+1} u_{n+1}\| + \epsilon_n \|B S_n W_n u_n\|) \\ &\leq \|S_{n+1} W_{n+1} u_{n+1} - S_{n+1} W_{n+1} u_n\| + \|S_{n+1} W_{n+1} u_n - S_n W_n u_n\| + M(\epsilon_{n+1} + \epsilon_n) \\ &\leq \|u_{n+1} - u_n\| + \|S_{n+1} W_{n+1} u_n - S_n W_n u_n\| + M(\epsilon_{n+1} + \epsilon_n) \\ &\leq \|x_{n+1} - x_n\| + \left| 1 - \frac{r_{n+1}}{r_n} \right| (\|T_{r_n} x_n\| + \|x_n\|) + \|S_{n+1} W_{n+1} u_n - S_n W_n u_n\| \\ &\quad + M(\epsilon_{n+1} + \epsilon_n). \end{aligned}$$

By conditions on $\{\epsilon_n\}$ and $\{r_n\}$, and Steps 2, we immediately conclude from (3.9)

$$\begin{aligned} &\limsup_{n \rightarrow \infty} (\|y_{n+1} - y_n\| - \|x_{n+1} - x_n\|) \\ &\leq \limsup_{n \rightarrow \infty} \left(\left| 1 - \frac{r_{n+1}}{r_n} \right| (\|T_{r_n} x_n\| + \|x_n\|) + \|S_{n+1} W_{n+1} u_n - S_n W_n u_n\| + M(\epsilon_{n+1} + \epsilon_n) \right) \\ &= 0. \end{aligned}$$

By Lemma 2.2, we obtain

$$\lim_{n \rightarrow \infty} \|x_n - y_n\| = 0,$$

which implies

$$\lim_{n \rightarrow \infty} \|x_{n+1} - x_n\| = \lim_{n \rightarrow \infty} (1 - \beta) \|x_n - y_n\| = 0.$$

Step 4. $\lim_{n \rightarrow \infty} \|x_n - S_n W_n u_n\| = 0.$

We have

$$\begin{aligned} \|x_n - S_n W_n u_n\| &\leq \|x_n - x_{n+1}\| + \|x_{n+1} - S_n W_n u_n\| \\ &= \|x_n - x_{n+1}\| + \|\epsilon_n (\gamma f(x_n) - B S_n W_n u_n) + \beta (x_n - S_n W_n u_n)\| \\ &\leq \|x_n - x_{n+1}\| + \epsilon_n \|\gamma f(x_n) - B S_n W_n u_n\| + \beta \|x_n - S_n W_n u_n\|. \end{aligned}$$

It follows from Step 3 and condition (B1) that

$$\|x_n - S_n W_n u_n\| \leq \frac{1}{1 - \beta} (\|x_n - x_{n+1}\| + \epsilon_n \|\gamma f(x_n) - B S_n W_n u_n\|) \rightarrow 0.$$

Step 5. $\lim_{n \rightarrow \infty} \|x_n - u_n\| = 0.$

Let $v \in \Omega$. Since T_{r_n} is firmly nonexpansive, we obtain

$$\begin{aligned} \|v - T_{r_n}x_n\|^2 &= \|T_{r_n}v - T_{r_n}x_n\|^2 \\ &\leq \langle T_{r_n}x_n - T_{r_n}v, x_n - v \rangle = \langle T_{r_n}x_n - v, x_n - v \rangle \\ &= \frac{1}{2} (\|T_{r_n}x_n - v\|^2 + \|x_n - v\|^2 - \|x_n - T_{r_n}x_n\|^2), \end{aligned}$$

which implies

$$(3.10) \quad \|T_{r_n}x_n - v\|^2 \leq \|x_n - v\|^2 - \|x_n - T_{r_n}x_n\|^2.$$

Set $y_n = \gamma f(x_n) - BS_nW_nT_{r_n}x_n$ and let $\lambda > 0$ be a constant such that

$$\lambda > \sup_{n,k} \{\|y_n\|, \|x_k - v\|\}.$$

Using Lemma 2.12 and noting that $\|\cdot\|^2$ is convex, we derive, using (3.10)

$$\begin{aligned} \|x_{n+1} - v\|^2 &= \|(1 - \beta)(S_nW_nT_{r_n}x_n - v) + \beta(x_n - v) + \epsilon_n(\gamma f(x_n) - BS_nW_nT_{r_n}x_n)\|^2 \\ &\leq \|(1 - \beta)(S_nW_nT_{r_n}x_n - v) + \beta(x_n - v)\|^2 + 2\epsilon_n \langle y_n, x_{n+1} - v \rangle \\ &\leq (1 - \beta)\|S_nW_nT_{r_n}x_n - v\|^2 + \beta\|x_n - v\|^2 + 2\lambda^2\epsilon_n \\ &\leq (1 - \beta)\|T_{r_n}x_n - v\|^2 + \beta\|x_n - v\|^2 + 2\lambda^2\epsilon_n \\ &\leq (1 - \beta)(\|x_n - v\|^2 - \|x_n - T_{r_n}x_n\|^2) + \beta\|x_n - v\|^2 + 2\lambda^2\epsilon_n \\ &= \|x_n - v\|^2 - (1 - \beta)\|x_n - T_{r_n}x_n\|^2 + 2\lambda^2\epsilon_n. \end{aligned}$$

It follows that

$$\begin{aligned} \|x_n - T_{r_n}x_n\|^2 &\leq \frac{1}{1 - \beta} (\|x_n - v\|^2 - \|x_{n+1} - v\|^2 + 2\lambda^2\epsilon_n) \\ &\leq \frac{1}{1 - \beta} (\|x_n - x_{n+1}\|(\|x_n - v\| + \|x_{n+1} - v\|) + 2\lambda^2\epsilon_n) \\ &\rightarrow 0, \end{aligned}$$

by Step 3 and condition (B1). From $u_n = T_{r_n}x_n$, it follows $\|x_n - u_n\| \rightarrow 0$.

Step 6. The weak ω -limit set of $\{x_n\}$, $\omega(x_n)$, is a subset of Ω .

Let $z \in \omega(x_n)$ and $\{x_{n_m}\}$ be a subsequence of $\{x_n\}$ weakly converging to z . Noticing Step 5, we have $u_{n_m} \rightarrow z$. We will show that $z \in \Omega$. By (A2), we have

$$\frac{1}{r_n} \langle y - u_n, u_n - x_n \rangle \geq F(y, u_n), \quad y \in C.$$

In particular,

$$(3.11) \quad \left\langle y - u_{n_m}, \frac{u_{n_m} - x_{n_m}}{r_{n_m}} \right\rangle \geq F(y, u_{n_m}).$$

Step 5 and condition (C1) imply $(u_{n_m} - x_{n_m})/r_{n_m} \rightarrow 0$ in norm. By condition (A4), $F(y, \cdot)$ is lower semicontinuous and convex, and thus weakly semicontinuous. Therefore, letting $m \rightarrow \infty$ in (3.11) yields

$$F(y, z) \leq \lim_{m \rightarrow \infty} F(y, u_m) \leq 0,$$

for all $y \in H$. Replacing y with $y_t := ty + (1 - t)z$ with $t \in (0, 1)$ and using (A1) and (A4), we obtain

$$0 = F(y_t, y_t) \leq tF(y_t, y) + (1 - t)F(y_t, z) \leq tF(y_t, y).$$

Hence $F(ty + (1 - t)z, y) \geq 0$, for all $t \in (0, 1)$ and $y \in H$. Letting $t \rightarrow 0^+$ and using (A3), we obtain

$$F(z, y) \geq 0,$$

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for all $y \in H$. Therefore $z \in EP(F)$.

Next, we show that $z \in \left(\bigcap_{n=1}^N I(A_n, M_n)\right) \cap \left(\bigcap_{n=1}^{\infty} F(S_n)\right)$. Assume that $z \notin \left(\bigcap_{n=1}^N I(A_n, M_n)\right) \cap \left(\bigcap_{n=1}^{\infty} F(S_n)\right)$, by Lemma 2.11, then $z \neq SWz$. Since Step 4 and Step 5, and using Opial's property of a Hilbert space, we have

$$\begin{aligned}
 \liminf_m \|x_{n_m} - z\| &< \liminf_m \|x_{n_m} - SWz\| \\
 &\leq \liminf_m (\|x_{n_m} - S_{n_m}W_{n_m}u_{n_m}\| + \|S_{n_m}W_{n_m}u_{n_m} - S_{n_m}W_{n_m}x_{n_m}\| \\
 &\quad + \|S_{n_m}W_{n_m}x_{n_m} - S_{n_m}W_{n_m}z\| + \|S_{n_m}W_{n_m}z - SW_{n_m}z\| \\
 &\quad + \|SW_{n_m}z - SWz\|) \\
 &\leq \liminf_m (\|x_{n_m} - S_{n_m}W_{n_m}u_{n_m}\| + \|u_{n_m} - x_{n_m}\| \\
 &\quad + \|x_{n_m} - z\| + \|S_{n_m}W_{n_m}z - SW_{n_m}z\| + \|W_{n_m}z - Wz\|) \\
 &\leq \liminf_m \|x_{n_m} - z\|.
 \end{aligned}$$

This is a contradiction. Therefore, z must belong to $\left(\bigcap_{n=1}^N I(A_n, M_n)\right) \cap \left(\bigcap_{n=1}^{\infty} F(S_n)\right)$. Proof is completed.

Step 7. Let x^* be the unique solution of the variational inequality (1.7). That is,

$$(3.12) \quad \langle (B - \gamma f)x^*, x - x^* \rangle \geq 0, \quad x \in \Omega.$$

Then

$$(3.13) \quad \limsup_n \langle (\gamma f - B)x^*, x_n - x^* \rangle \leq 0, \quad x \in \Omega.$$

Let $\{x_{n_k}\}$ be a subsequence of $\{x_n\}$ such that

$$(3.14) \quad \lim_k \langle (\gamma f - B)x^*, x_{n_k} - x^* \rangle = \limsup_n \langle (\gamma f - B)x^*, x_n - x^* \rangle.$$

Without loss of generality, we can assume that $\{x_{n_k}\}$ weakly converges to some z in C . By Step 6, $z \in \Omega$. Thus combining (3.14) and (3.12), we get

$$\limsup_n \langle (\gamma f - B)x^*, x_n - x^* \rangle = \langle (\gamma f - B)x^*, z - x^* \rangle \leq 0$$

as required.

Step 8. The sequences $\{x_n\}$, $\{u_n\}$ and $\{W_n u_n\}$ converge strongly to x^* .

By the definition (3.1) of $\{x_n\}$, and using Lemma 2.6 and Lemma 2.12, we have

$$\begin{aligned}
 \|x_{n+1} - x^*\|^2 &= \|[(1-\beta)I - \epsilon_n B](S_n W_n x_n - x^*) + \beta(x_n - x^*) + \epsilon_n(\gamma f(x_n) - Bx^*)\|^2 \\
 &\leq \|((1-\beta)I - \epsilon_n B)(S_n W_n x_n - x^*) + \beta(x_n - x^*)\|^2 \\
 &\quad + 2\epsilon_n \langle \gamma f(x_n) - Bx^*, x_{n+1} - x^* \rangle \\
 &= \|(1-\beta) \frac{(1-\beta)I - \epsilon_n B}{1-\beta} (S_n W_n x_n - x^*) + \beta(x_n - x^*)\|^2 \\
 &\quad + 2\epsilon_n \gamma \langle f(x_n) - f(x^*), x_{n+1} - x^* \rangle + 2\epsilon_n \langle \gamma f(x^*) - Bx^*, x_{n+1} - x^* \rangle \\
 &\leq \frac{\|(1-\beta)I - \epsilon_n B\|^2}{1-\beta} \|S_n W_n x_n - x^*\|^2 + \beta \|x_n - x^*\|^2 \\
 &\quad + \epsilon_n \gamma \alpha (\|x_n - x^*\|^2 + \|x_{n+1} - x^*\|^2) + 2\epsilon_n \langle \gamma f(x^*) - Bx^*, x_{n+1} - x^* \rangle \\
 &\leq \left(\frac{((1-\beta) - \bar{\gamma}\epsilon_n)^2}{1-\beta} + \beta + \epsilon_n \gamma \alpha \right) \|x_n - x^*\|^2 + \epsilon_n \gamma \alpha \|x_{n+1} - x^*\|^2 \\
 &\quad + 2\epsilon_n \langle \gamma f(x^*) - Bx^*, x_{n+1} - x^* \rangle.
 \end{aligned}$$

It follows that

$$\begin{aligned}
 \|x_{n+1} - x^*\|^2 &\leq \left(1 - \frac{2(\bar{\gamma} - \alpha\gamma)\epsilon_n}{1 - \alpha\gamma\epsilon_n} \right) \|x_n - x^*\|^2 \\
 &\quad + \frac{\epsilon_n}{1 - \alpha\gamma\epsilon_n} \left(2\langle \gamma f(x^*) - Ax^*, x_{n+1} - x^* \rangle + \frac{\bar{\gamma}^2 \epsilon_n}{1-\beta} \|x_n - x^*\|^2 \right).
 \end{aligned}$$

Now, from conditions (B1) and (B2), Step 7 and Lemma 2.3, we get $\|x_n - x^*\| \rightarrow 0$. Namely, $x_n \rightarrow x^*$ in norm. Finally, noticing $\|u_n - x^*\| \leq \|x_n - x^*\|$ and $\|W_n u_n - x^*\| \leq \|x_n - x^*\|$, we also conclude that $u_n \rightarrow x^*$ and $W_n u_n \rightarrow x^*$ in norm. □

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