

PARALLEL ITERATIVE METHODS FOR SOLVING THE COMMON NULL POINT PROBLEM IN BANACH SPACES

TRUONG MINH TUYEN^{1*} and NGUYEN MINH TRANG²

Communicated by B. Sims

ABSTRACT. We consider the common null point problem in Banach spaces. Then, using the hybrid projection method and the ε -enlargement of maximal monotone operators, we prove two strong convergence theorems for finding a solution of this problem.

1. INTRODUCTION

Let H be a real Hilbert space, and let $f : H \rightarrow (-\infty, \infty]$ be a proper, lower semicontinuous, and convex function. In order to find a minimum point of f , Martinet [11] proposed the iterative method as follows: $x_1 \in H$ and

$$x_{n+1} = \arg \min_{y \in H} \left\{ f(y) + \frac{1}{2} \|y - x_n\|^2 \right\}$$

for all $n \geq 1$. He proved that the sequence $\{x_n\}$ converges weakly to a minimum point of f . Note that, the above sequence $\{x_n\}$ can be rewritten in the form

$$\partial f(x_{n+1}) + x_{n+1} \ni x_n \quad \forall n \geq 1.$$

We know that the subdifferential operator ∂f of f is a maximal monotone operator [14]. So, the problem of finding a null point of a maximal monotone operator plays an important role in optimization theory. One popular method of solving equation $0 \in A(x)$ where A is a maximal monotone operator in Hilbert space H ,

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Date: Received: Oct. 16, 2017; Accepted: Feb. 17, 2018.

*Corresponding author.

2010 *Mathematics Subject Classification.* Primary 47H05; Secondary 47H09, 47J25.

Key words and phrases. Common null point problem, maximal monotone operator, generalized resolvent, ε -enlargement.

is the proximal point algorithm. The proximal point algorithm generates, for any starting point $x_0 = x \in E$, a sequence $\{x_n\}$ by the rule

$$x_{n+1} = J_{r_n}^A(x_n), \quad \forall n \in \mathbb{N},$$

where $\{r_n\}$ is a sequence of positive real numbers and $J_{r_n}^A = (I + r_n A)^{-1}$ is the resolvent of A . Moreover, Rockafellar [15] has given a more practical method which is an inexact variant of the method

$$x_n + e_n \in x_{n+1} + r_n A x_{n+1}, \quad \forall n \in \mathbb{N}, \quad (1.1)$$

where $\{e_n\}$ is regarded as an error sequence and $\{r_n\}$ is a sequence of positive regularization parameters. Note that the algorithm (1.1) can be rewritten as

$$x_{n+1} = J_{r_n}^A(x_n + e_n) \quad \forall n \in \mathbb{N}.$$

This method is called inexact proximal point algorithm. It was shown in Rockafellar [15] that if $\sum_{n=1}^{\infty} \|e_n\| < \infty$, then $x_n \rightharpoonup z \in H$ with $0 \in Az$.

There are many authors replaced the operator A in the equation (1.1) by the ε -enlargement A^ε , see, for instance, Burachick, Iusem, and Svaiter [3], Solodov and Svaitere [17], Moudafi and Elisabeth [13], and others. In [3], Burachick and others used the enlargement A^ε to devise an approximate generalized proximal point algorithm. The exact version of this algorithm can be stated as follows: Having x_n , the next element x_{n+1} is the solution of

$$0 \in r_n A(x) + \nabla f(x) - \nabla f(x_n), \quad (1.2)$$

where f is a suitable regularization function. Note that, if $f(x) = \frac{1}{2}\|x\|^2$, then the above algorithm becomes the classical proximal point algorithm. Approximate solutions of (1.2) are treated in [3] via A^ε . Specifically, an approximate solution of (1.2) can be regarded as an exact solution of

$$0 \in r_n A^{\varepsilon_n}(x) + \nabla f(x) - \nabla f(x_n),$$

for an appropriate value of ε_n . Note that, if $f(x) = \frac{1}{2}\|x\|^2$, then the above relation is equivalent to the problem of finding an element $x_{n+1} \in H$ and $v_{n+1} \in A^{\varepsilon_n}(x_{n+1})$ with $\varepsilon_n \geq 0$ such that

$$0 = r_n v_{n+1} + (x_{n+1} - x_n). \quad (1.3)$$

They proved that if $\sum_{n=1}^{\infty} \varepsilon_n < \infty$, then the sequence $\{x_n\}$ converges weakly to a null point of A .

The problem of finding a common null point of a finite family of maximal monotone operators in Banach or Hilbert spaces is the interesting topic of non-linear analysis. This problem has been investigated by many researchers, see, for instance, Sabach [16], Timnak, Naraghirad, and Hussain [19], Tuyen [20], Kim and Tuyen [10], and others.

Let E be a reflexive Banach space, and let $A_i : E \longrightarrow 2^{E^*}$, $i = 1, 2, \dots, N$, be N maximal monotone operators such that $S = \cap_{i=1}^N A_i^{-1} 0 \neq \emptyset$. Let $g : E \longrightarrow \mathbb{R}$ be a Legendre function that is bounded, uniformly Fréchet differentiable, and totally convex on bounded subsets of E . In 2011, Sabach [16] introduced two iterative

methods for finding an element $x^* \in S$. He proved the strong convergence of sequence $\{x_n\}$ which is defined by

$$\begin{aligned} x_0 &\in E \text{ chosen arbitrarily,} \\ y_n &= \text{Res}_{\lambda_n^N A_N}^g \dots \text{Res}_{\lambda_n^1 A_1}^g (x_n + e_n), \\ C_n &= \{z \in E : D_g(z, y_n) \leq D_g(z, x_n + e_n)\}, \\ Q_n &= \{z \in E : \langle z - x_n, \nabla g(x_0) - \nabla g(x_n) \rangle \leq 0\}, \\ x_{n+1} &= \text{proj}_{C_n \cap Q_n}^g x_0, \quad n \geq 0, \end{aligned}$$

or

$$\begin{aligned} x_0 &\in E \text{ chosen arbitrarily,} \\ H_0 &= E, \\ y_n &= \text{Res}_{\lambda_n^N A_N}^g \dots \text{Res}_{\lambda_n^1 A_1}^g (x_n + e_n), \\ H_{n+1} &= \{z \in H_n : D_g(z, y_n) \leq D_g(z, x_n + e_n)\}, \\ x_{n+1} &= \text{proj}_{H_{n+1}}^g x_0, \quad n \geq 0, \end{aligned}$$

where, for each $i = 1, 2, \dots, N$, $\liminf_{n \rightarrow \infty} \lambda_n^i > 0$, the sequence of errors $\{e_n\}$ satisfies $\liminf_{n \rightarrow \infty} e_n = 0$, and $\text{Res}_{\lambda_n^i A_i}^g = (\nabla g + \lambda_n^i A_i)^{-1} \nabla g$.

In 2017, Timnak and others [19] proposed a new Halpern-type iterative scheme for finding an element $x^* \in S$. They proved strong convergence of the sequence $\{x_n\}$ which is defined by

$$\begin{aligned} u &\in E, \quad x_1 \in E \text{ chose arbitrarily,} \\ y_n &= \nabla g^*[\beta_n \nabla g(x_n) + (1 - \beta_n) \nabla g(\text{Res}_{r_N A_N}^g \dots \text{Res}_{r_1 A_1}^g (x_n))], \\ x_{n+1} &= \nabla g^*[\alpha_n \nabla g(u) + (1 - \alpha_n) \nabla g(y_n)], \quad n \geq 1, \end{aligned}$$

where $r_i > 0$, for each $i = 1, 2, \dots, N$, and $\{\alpha_n\}$ and $\{\beta_n\}$ are two sequences in $[0, 1]$ satisfying the following conditions:

- i) $\lim_{n \rightarrow \infty} \alpha_n = 0$;
- ii) $\sum_{n=1}^{\infty} \alpha_n = \infty$;
- iii) $0 < \liminf_{n \rightarrow \infty} \beta_n \leq \limsup_{n \rightarrow \infty} \beta_n < 1$.

In 2016, Ibaraki [7] studied the shrinking projection method [18] with error for finding a null point of a monotone operator in a Banach space. Let $A : E \rightarrow 2^{E^*}$ be a monotone operator such that $A^{-1}0 \neq \emptyset$ and $D(A) \subset C \subset J_E^{-1}R(J_E + r_n A)$, where C is a nonempty, closed, and convex subset of E , and $\{r_n\}$ is a sequence of positive real numbers. He considered the sequence $\{x_n\}$ generated by $x_1 = u \in C$, $C_1 = C$, and

$$\begin{aligned} y_n &= J_{r_n}(x_n), \\ C_{n+1} &= \{z \in C : \langle y_n - z, J_E(x_n) - J_E(y_n) \rangle \geq 0\} \cap C_n, \\ x_{n+1} &\in \{z \in C : \|u - z\|^2 \leq d(u, C_{n+1})^2 + \delta_{n+1}\} \cap C_{n+1}, \end{aligned}$$

where $\{\delta_n\}$ is a sequence of non-negative numbers and $d(u, C_{n+1})$ is the distance from u to C_{n+1} . He proved that if $\limsup_{n \rightarrow \infty} \delta_n = 0$, then $\{x_n\}$ converges strongly to $P_{A^{-1}0}u$ as $n \rightarrow \infty$. The result of Ibaraki is the extension the results of Ibaraki and Kimura [6] and Kimura [9].

Thus, there are some open questions which are posed as follows:

- 1) Can we extend the above iterative method for finding an element $x^* \in S = \cap_{i=1}^N A_i^{-1}0 \neq \emptyset$, where A_i , $i = 1, 2, \dots, N$, are maximal monotone operators on the Banach spaces E ?
- 2) Can we replace the equation $y_n = J_{r_n}(x_n)$ by the following inclusion equation

$$r_n A^{\varepsilon_n}(y_n) + J_E(y_n) \ni J_E(x_n),$$

where A^{ε_n} is the ε_n -enlargement of A with $\varepsilon_n \geq 0$?

In this paper, by using the tools of ε -enlargement of maximal monotone operators and the shrinking projection method, we introduce two strong convergence theorems to answer two above open questions. This results are the extension of Ibaraki's result [7]. Moreover, we also give an application of the main results for solving the problem of finding a common minimum point of convex functions.

2. PRELIMINARIES

Let E be a real Banach space with norm $\|\cdot\|$, and let E^* be its dual. The value of $f \in E^*$ at $x \in E$ will be denoted by $\langle x, f \rangle$. When $\{x_n\}$ is a sequence in E , then $x_n \rightarrow x$ (resp. $x_n \rightharpoonup x$, $x_n \xrightarrow{*} x$) will denote strong (resp. weak, weak*) convergence of the sequence $\{x_n\}$ to x . Let J_E denote the normalized duality mapping from E into 2^{E^*} given by

$$J_E x = \{f \in E^* : \langle x, f \rangle = \|x\|^2 = \|f\|^2\} \quad \forall x \in E.$$

We always use S_E to denote the unit sphere $S_E = \{x \in E : \|x\| = 1\}$. A Banach space E is said to be strictly convex if $x, y \in S_E$ with $x \neq y$ and, for all $t \in (0, 1)$,

$$\|(1-t)x + ty\| < 1.$$

A Banach space E is said to be uniformly convex if for any $\varepsilon \in (0, 2]$ and the inequalities $\|x\| \leq 1$, $\|y\| \leq 1$, $\|x - y\| \geq \varepsilon$, there exists a $\delta = \delta(\varepsilon) > 0$ such that

$$\frac{\|x + y\|}{2} \leq 1 - \delta.$$

A Banach space E is said to be smooth provided the limit

$$\lim_{t \rightarrow 0} \frac{\|x + ty\| - \|x\|}{t}$$

exists for each x and y in S_E . In this case, the norm of E is said to be Gâteaux differentiable. It is said to be uniformly Gâteaux differentiable if for each $y \in S_E$, this limit attained uniformly for $x \in S_E$.

Let E be a reflexive Banach space; we know that E is uniformly convex if and only if E^* is uniformly smooth.

We have following properties of the normalized duality mapping J_E :

- (i) E is reflexive if and only if J_E is surjective;
- (ii) If E^* is strictly convex, then J_E is single-valued;
- (iii) If E is a smooth, strictly convex and reflexive Banach space, then J_E is single-valued bijection;

- (iv) If E^* is uniformly convex, then J_E is uniformly continuous on each bounded set of E .

We know that, if E is a smooth, strictly convex, and reflexive Banach space and C is a nonempty, closed, and convex subset of E , then, for each $x \in E$, there exists unique $z \in C$ such that

$$\|x - z\| = \inf_{y \in C} \|x - y\|.$$

The mapping $P_C : E \rightarrow C$ defines by $P_C x = z$ is called metric projection from E on to C , and we denote by $d(x, C) = \|x - z\|$.

Let E be a smooth Banach space. Define a function $\phi : E \times E \rightarrow \mathbb{R}$ by

$$\phi(x, y) = \|x\|^2 - 2\langle x, J_E y \rangle + \|y\|^2$$

for all $x, y \in E$. From the definition of ϕ , it is easy to see that the function ϕ has the following properties:

- (i) $(\|x\| - \|y\|)^2 \leq \phi(x, y) \leq (\|x\| + \|y\|)^2$ for all $x, y \in E$;
- (ii) $\phi(x, y) = \phi(x, z) + \phi(z, y) + 2\langle x - z, J_E z - J_E y \rangle$ for all $x, y, z \in E$;
- (iii) If E is strictly convex, then $\phi(x, y) = 0$ if and only if $x = y$.

Let $A : E \rightarrow 2^{E^*}$ be an operator. The effective domain of A is denoted by $D(A)$; that is, $D(A) = \{x \in E : Ax \neq \emptyset\}$. Recall that A is called monotone operator if $\langle x - y, u - v \rangle \geq 0$ for all $x, y \in D(A)$ and for all $u \in Ax$ and $v \in Ay$. A monotone operator A on E is called maximal monotone if its graph is not properly contained in the graph of any other monotone operator on E . We know that if A is maximal monotone operator on E and E is a uniformly convex and smooth Banach space, then $R(J_E + rA) = E^*$, for all $r > 0$, where $R(J_E + rA)$ is the range of $J_E + rA$ [2]; if additionally E is strictly convex then, for each $x \in E$ and $r > 0$, there exists unique $x_r \in E$ such that

$$J_E x \in J_E x_r + rA x_r.$$

Hence, in this case we can define a mapping $J_r : E \rightarrow E$ by $J_r x = x_r$, and J_r is called the generalized resolvent of A .

The set of null point of A is defined by $A^{-1}0 = \{z \in E : 0 \in Az\}$, and we know that $A^{-1}0$ is a closed and convex subset of E .

Let $A : E \rightarrow 2^{E^*}$ be a maximal monotone operator. In [4], for each $\varepsilon \geq 0$, Burachik and Svaiter defined $A^\varepsilon(x)$, an ε -enlargement of A , as follows:

$$A^\varepsilon x = \{u \in E^* : \langle y - x, v - u \rangle \geq -\varepsilon, \forall y \in E, v \in Ay\}.$$

It is easy to see that $A^0 x = Ax$, and if $0 \leq \varepsilon_1 \leq \varepsilon_2$, then $A^{\varepsilon_1} x \subseteq A^{\varepsilon_2} x$ for any $x \in E$. The using of element in A^ε instead of A allows an extra degree freedom which is very useful in various applications.

Let $\{C_n\}$ be the sequence of closed, convex, and nonempty subsets of a reflexive Banach space E . We define the subsets s-Li $_n C_n$ and w-Ls $_n C_n$ of E as follows: $x \in$ s-Li $_n C_n$ if and only if there exists $\{x_n\} \subset E$ converges strongly to x and that $x_n \in C_n$ for all $n \geq 1$; $x \in$ w-Ls $_n C_n$ if and only if there exists a subsequence $\{C_{n_k}\}$ of $\{C_n\}$ and the sequence $\{y_k\} \subset E$ such that $y_k \rightharpoonup x$ and $y_k \in C_{n_k}$ for all $k \geq 1$. If s-Li $_n C_n =$ w-Ls $_n C_n = \Omega_0$, then Ω_0 is called the limits of $\{C_n\}$ in the sense of Mosco [12], and it is denoted by $\Omega_0 = \text{M-lim}_{n \rightarrow \infty} C_n$.

The following lemmas will be needed in what follows for the proof of main theorems.

Lemma 2.1. [21] *Let E be a Banach space, $r \in (0, \infty)$, and $B_r = \{x \in E : \|x\| \leq r\}$. If E is uniformly convex, then there exists a continuous, strictly increasing, and convex function $g : [0, 2r] \rightarrow [0, \infty)$ with $g(0) = 0$ such that*

$$\|\alpha x + (1 - \alpha)y\|^2 \leq \alpha\|x\|^2 + (1 - \alpha)\|y\|^2 - \alpha(1 - \alpha)g(\|x - y\|)$$

for all $x, y \in B_r$ and $\alpha \in [0, 1]$.

Lemma 2.2. [8] *Let E be a uniformly convex and smooth Banach space, and let $\{y_n\}$ and $\{z_n\}$ be two sequences of E . If $\phi(y_n, z_n) \rightarrow 0$ and either $\{y_n\}$ or $\{z_n\}$ is bounded, then $y_n - z_n \rightarrow 0$.*

Lemma 2.3. [5] *Let E be a smooth, reflexive, and strictly convex Banach space having the Kadec–Klee property. Let $\{C_n\}$ be a sequence of nonempty, closed, and convex subsets of E . If $C_0 = M - \lim_{n \rightarrow \infty} C_n$ exists and is nonempty, then $\{P_{C_n}x\}$ converges strongly to $P_{C_0}x$ for each $x \in C$.*

Lemma 2.4. [4] *The graph of $A^\varepsilon : \mathbb{R}_+ \times E \rightarrow 2^{E^*}$ is demiclosed; that is, the conditions below hold:*

- (i) *If $\{x_n\} \subset E$ converges strongly to x_0 , $\{u_n \in A^{\varepsilon_n}x_n\}$ converges weakly* to u_0 in E^* , and $\{\varepsilon_n\} \subset \mathbb{R}_+$ converges to ε , then $u_0 \in A^\varepsilon x_0$;*
- (ii) *If $\{x_n\} \subset E$ converges weak to x_0 , $\{u_n \in A^{\varepsilon_n}x_n\}$ converges strongly to u_0 in E^* , and $\{\varepsilon_n\} \subset \mathbb{R}_+$ converges to ε , then $u_0 \in A^\varepsilon x_0$.*

3. MAIN RESULTS

Let E be a uniformly convex and smooth Banach space, and let $A_i : E \rightarrow 2^{E^*}$, $i = 1, 2, \dots, N$, be maximal monotone operators of E into 2^{E^*} such that $S = \bigcap_{i=1}^N A_i^{-1}0 \neq \emptyset$. Consider the following problem.

$$\text{Find an element } x^* \in S. \quad (3.1)$$

In order to solve the Problem (3.1), we propose two algorithms as follows: Let $\{\varepsilon_n\}$ and $\{\delta_n\}$ be non-negative real sequences, and let $\{r_{i,n}\}$, $i = 1, 2, \dots, N$, be positive real sequences such that $\min_i \{\inf_n \{r_{i,n}\}\} \geq r > 0$.

Algorithm 3.1. *For a given point $u \in E$, we define the sequence $\{x_n\}$ by $x_1 = x \in E$, $C_1 = E$, and*

$$\begin{aligned} &\text{Find } y_{i,n} \in E \text{ such that } J_E(y_{i,n}) - J_E(x_n) + r_{i,n}A_i^{\varepsilon_n}y_{i,n} \ni 0, \quad i = 1, \dots, N \\ &\text{Choose } i_n \text{ such that } \|y_{i_n,n} - x_n\| = \max_{i=1,\dots,N} \{\|y_{i,n} - x_n\|\}, \text{ let } y_n = y_{i_n,n}, \\ &C_{n+1} = \{z \in C_n : \langle y_n - z, J_E(x_n) - J_E(y_n) \rangle \geq -\varepsilon_n r_{i_n,n}\}, \\ &\text{Find } x_{n+1} \in \{z \in C_{n+1} : \|u - z\|^2 \leq d^2(u, C_{n+1}) + \delta_{n+1}\}, \quad n \geq 1. \end{aligned} \quad (3.2)$$

Algorithm 3.2. For a given point $u \in E$, we define the sequence $\{x_n\}$ by $x_1 = x \in E$, $C_1 = E$, and

$$\begin{aligned} & \text{Find } y_{i,n} \in E \text{ such that } J_E(y_{i,n}) - J_E(x_n) + r_{i,n} A_i^{\varepsilon_n} y_{i,n} \ni 0, \quad i = 1, \dots, N; \\ & C_{n+1}^i = \{z \in C_n : \langle y_{i,n} - z, J_E(x_n) - J_E(y_{i,n}) \rangle \geq -\varepsilon_n r_{i,n}\}, \quad i = 1, 2, \dots, N \\ & C_{n+1} = \bigcap_{i=1}^N C_{n+1}^i; \\ & \text{Find } x_{n+1} \in \{z \in C_{n+1} : \|u - z\|^2 \leq d^2(u, C_{n+1}) + \delta_{n+1}\}, \quad n \geq 1. \end{aligned} \quad (3.3)$$

We will prove the strong convergence of Algorithms 3.1 and 3.2 under the following conditions:

- C1) $\lim_{n \rightarrow \infty} \varepsilon_n r_{i,n} = 0$ for all $i = 1, 2, \dots, N$;
 C2) $\lim_{n \rightarrow \infty} \delta_n = 0$.

Remark 3.3.

- i) In Algorithm 3.2, in order to define the element x_{n+1} , we have to find the projection of u onto the intersection of $n \times N$ half-spaces. But in Algorithm 3.1, we only find the projection of u onto the intersection of n half-spaces. So, the algorithm to define x_{n+1} in Algorithm 3.1 is simpler than the algorithm in Algorithm 3.2. However, in the both cases, we can find the element x_{n+1} by the approximation solution of the following minimization problem: Find a minimum point of the convex function $f(x) = \frac{1}{2} \|x - u\|^2$ over the intersection of a finite family of half-spaces C_i . In particular, if $E = \mathbb{R}^m$, then we can find x_{n+1} easily by using the “Quadratic Programming Algorithms” package in MATLAB software.
- ii) In Algorithms 3.1 and 3.2, if $N = 1$ and $\varepsilon_n = 0$, for all $n \geq 1$, then we obtain the Ibaraki’s result [7, Theorem 4.2].

First, we need the following lemma.

Lemma 3.4. If $\{C_n\}$ is a decreasing sequence of closed and convex subsets of a reflexive Banach space E and $\Omega_0 = \bigcap_{n=1}^{\infty} C_n \neq \emptyset$, then $\Omega_0 = M\text{-}\lim_{n \rightarrow \infty} C_n$.

Proof. Indeed, it is clear that if $x \in \Omega_0$, then $x \in \text{s-Li}_n C_n$ and $x \in \text{w-Ls}_n C_n$, because the sequence $\{x_n\}$ with $x_n = x$, for all $n \geq 1$, converges strongly to x . Thus, we have $\Omega_0 \subset \text{s-Li}_n C_n$ and $\Omega_0 \subset \text{w-Ls}_n C_n$.

Now we will show that $\Omega_0 \supseteq \text{s-Li}_n C_n$ and $\Omega_0 \supseteq \text{w-Ls}_n C_n$. Let $x \in \text{s-Li}_n C_n$, from the definition of $\text{s-Li}_n C_n$, there exists a sequence $\{x_n\} \subset E$ with $x_n \in C_n$, for all $n \geq 1$, such that $x_n \rightarrow x$, as $n \rightarrow \infty$. Since $\{C_n\}$ is a decreasing sequence, $x_{n+k} \in C_n$ for all $n \geq 1$ and $k \geq 0$. So, letting $k \rightarrow \infty$ and by the closedness of C_n , we get that $x \in C_n$ for all $n \geq 1$. Thus, $x \in \Omega_0$, and hence $\Omega_0 \supseteq \text{s-Li}_n C_n$. Next, let $y \in \text{w-Ls}_n C_n$, from the definition of $\text{w-Ls}_n C_n$, there exists a subsequence $\{C_{n_k}\}$ of $\{C_n\}$ and the sequence $\{y_k\} \subset E$ such that $y_k \rightharpoonup x$ and $y_k \in C_{n_k}$ for all $k \geq 1$. From $\{C_n\}$ is a decreasing sequence, we have

$$y_{k+p} \in C_{n_k} \quad (3.4)$$

for all $k \geq 1$ and $p \geq 0$. Since C_{n_k} is closed and convex, C_{n_k} is weakly closed in E for all $k \geq 1$. So, in (3.4) letting $p \rightarrow \infty$, we get that $y \in C_{n_k}$ for all $k \geq 1$. Since $C_k \supseteq C_{n_k}$, $y \in C_k$ for all $k \geq 1$. So, $y \in \Omega_0$, and hence $\Omega_0 \supseteq \text{w-Ls}_n C_n$.

Consequently, we obtain that $\text{s-Li}_n C_n = \text{w-Ls}_n C_n = \Omega_0$. Thus, $\Omega_0 = \text{M-lim}_{n \rightarrow \infty} C_n$. \square

The strong convergence of Algorithm 3.1 is given by the following theorem.

Theorem 3.5. *If the conditions C1) and C2) are satisfied, then the sequence $\{x_n\}$ generated by Algorithm 3.1 converges strongly to $P_S u$, as $n \rightarrow \infty$.*

Proof. First, we show that $S \subset C_n$, for all $n \geq 1$, by mathematical induction. Indeed, it is clear that $S \subset C_1 = E$. Suppose that $S \subset C_n$ for some $n \geq 1$. Take $v \in S$, we have

$$J_E(y_{i_n,n}) - J_E(x_n) + r_{i_n,n} A_{i_n}^{\varepsilon_n} y_{i_n,n} \ni 0, \quad A_{i_n} v \ni 0.$$

From the definition of $A_{i_n}^{\varepsilon_n}$, we get

$$\langle y_n - v, J_E(x_n) - J_E(y_n) \rangle \geq -\varepsilon_n r_{i_n,n}.$$

Thus, $u \in C_{n+1}$. Since v is arbitrary in S , $S \subset C_{n+1}$. So, by induction we obtain that $S \subset C_n$ for all $n \geq 1$.

Moreover, C_n is a closed and convex subset of E for all n . Hence, the sequence $\{x_n\}$ is well defined.

Now, for each n , denote by $p_n = P_{C_n} u$. Since, $\{C_n\}$ is the sequence of decreasing subsets of E which contains S , and from Lemma 3.4, there exists the limit $\Omega_0 = \text{M-lim}_{n \rightarrow \infty} C_n$. By Lemma 2.3, we have $p_n \rightarrow p_0 = P_{\Omega_0} u$, as $n \rightarrow \infty$.

Since $p_n = P_{C_n} u$, $d(u, C_n) = \|u - p_n\|$. From $x_n \in C_n$ and the definition of C_n , we have

$$\|u - x_n\|^2 \leq \|u - p_n\|^2 + \delta_n \quad \forall n \geq 2. \quad (3.5)$$

From the convexity of C_n , we have $\alpha p_n + (1 - \alpha)x_n \in C_n$ for all $\alpha \in (0, 1)$. Thus, from the definition of $p_n = P_{C_n} u$ and Lemma 2.1, we get

$$\begin{aligned} \|p_n - u\|^2 &\leq \|\alpha p_n + (1 - \alpha)x_n - u\|^2 \\ &\leq \alpha \|p_n - u\|^2 + (1 - \alpha) \|x_n - u\|^2 - \alpha(1 - \alpha)g(\|x_n - p_n\|), \end{aligned}$$

which implies that

$$\|p_n - u\|^2 \leq \|x_n - u\|^2 - \alpha g(\|x_n - p_n\|).$$

Thus, it follows from (3.5) that

$$\alpha g(\|x_n - p_n\|) \leq \delta_n \quad \forall \alpha \in (0, 1). \quad (3.6)$$

In (3.6), letting $\alpha \rightarrow 1^-$, we get

$$g(\|x_n - p_n\|) \leq \delta_n.$$

By the property of g and $\delta_n \rightarrow 0$, we have

$$\|x_n - p_n\| \rightarrow 0.$$

From $p_{n+1} \in C_{n+1}$ and the definition of C_{n+1} , we have

$$\langle y_n - p_{n+1}, J_E(x_n) - J_E(y_n) \rangle \geq -\varepsilon_n r_{i_n,n}.$$

Thus, from the property of ϕ , we obtain

$$\begin{aligned} -2\varepsilon_n r_{i_n, n} &\leq 2\langle p_{n+1} - y_n, J_E(y_n) - J_E(x_n) \rangle \\ &= \phi(p_{n+1}, x_n) - \phi(p_{n+1}, y_n) - \phi(y_n, x_n) \\ &\leq \phi(p_{n+1}, x_n) - \phi(y_n, x_n). \end{aligned}$$

Hence,

$$\phi(y_n, x_n) \leq \phi(p_{n+1}, x_n) + 2\varepsilon_n r_{i_n, n}.$$

From Lemma 2.2 and $p_n \rightarrow p_0$, $x_n \rightarrow p_0$, letting $n \rightarrow \infty$ we get that

$$\|x_n - y_n\| \rightarrow 0.$$

By the definition of y_n , we have

$$\|x_n - y_{i,n}\| \rightarrow 0 \quad \forall i = 1, 2, \dots, N.$$

This implies that $y_{i,n} \rightarrow p_0$ for all $i = 1, 2, \dots, N$, as $n \rightarrow \infty$. Since E is uniformly smooth, the duality mapping J_E is uniformly norm-to-norm continuous on each bounded subset on E . Therefore, we obtain

$$\|J_E(x_n) - J_E(y_{i,n})\| \rightarrow 0, \quad \forall i = 1, 2, \dots, N. \quad (3.7)$$

Furthermore, from $\min_i \{\inf_n \{r_{i,n}\}\} \geq r > 0$ and (3.7), we have

$$0 \leftarrow \frac{J_E(x_n) - J_E(y_{i,n})}{r_{i,n}} \in A_i^{\varepsilon_n} y_{i,n}$$

for all $i = 1, 2, \dots, N$, as $n \rightarrow \infty$. So, by Lemma 2.4, we obtain $p_0 \in A_i^{-1}0$ for all $i = 1, 2, \dots, N$; that is, $p_0 \in S$.

Finally, we show that $p_0 = P_S u$. Indeed, let $x^* = P_S u$. Since $S \subset C_n$, $x^* \in C_n$. Thus, from $p_n = P_{C_n} u$, we have

$$\|p_n - u\| \leq \|u - x^*\| \quad \forall n \geq 1.$$

Letting $n \rightarrow \infty$, we get that $\|u - p_0\| \leq \|u - x^*\|$. By the uniqueness of x^* , we obtain that $p_0 = x^* = P_S u$.

This completes the proof. \square

Now, we will prove the strong convergence of Algorithm 3.2.

Theorem 3.6. *If the conditions C1) and C2) are satisfied, then the sequence $\{x_n\}$ generated by Algorithm 3.2 converges strongly to $P_S u$, as $n \rightarrow \infty$.*

Proof. First, we show that $S \subset C_n$, for all $n \geq 1$, by mathematical induction. Indeed, it is clear that $S \subset C_1 = E$. Suppose that $S \subset C_n$ for some $n \geq 1$. Take $v \in S$, we have

$$J_E(y_{i,n}) - J_E(x_n) + r_{i,n} A_i^{\varepsilon_n} y_{i,n} \ni 0 \quad A_i v \ni 0.$$

From the definition of $A_i^{\varepsilon_n}$, we get

$$\langle y_{i,n} - v, J_E(x_n) - J(y_{i,n}) \rangle \geq -\varepsilon_n r_{i,n}.$$

Thus, $v \in C_{n+1}^i$ for all $i = 1, 2, \dots, N$. So, $v \in C_{n+1} = \bigcap_{i=1}^N C_{n+1}^i$. By induction we obtain that $S \subset C_n$ for all $n \geq 1$.

Now, for each n , putting $p_n = P_{C_n} u$. It is similar to the proof of Theorem 3.5, we obtain the following statements:

- a) $p_n \rightarrow p_0 = P_{\Omega_0} u$ with $\Omega_0 = \cap_{n=1}^{\infty} C_n$;
 b) $\|x_n - p_n\| \rightarrow 0$.

We have $p_{n+1} \in C_{n+1} = \cap_{i=1}^N C_{n+1}^i$. Hence, $p_{n+1} \in C_{n+1}^i$ for all $i = 1, 2, \dots, N$. Thus, from the definition of C_{n+1}^i , we have

$$\langle y_{i,n} - p_{n+1}, J_E(x_n) - J_E(y_{i,n}) \rangle \geq -\varepsilon_n r_{i,n}.$$

Thus, from the property of ϕ , we obtain

$$\begin{aligned} -2\varepsilon_n r_{i,n} &\leq 2\langle p_{n+1} - y_{i,n}, J_E(y_{i,n}) - J_E(x_n) \rangle \\ &= \phi(p_{n+1}, x_n) - \phi(p_{n+1}, y_{i,n}) - \phi(y_{i,n}, x_n) \\ &\leq \phi(p_{n+1}, x_n) - \phi(y_{i,n}, x_n). \end{aligned}$$

Hence,

$$\phi(y_{i,n}, x_n) \leq \phi(p_{n+1}, x_n) + 2\varepsilon_n r_{i,n}$$

for all $i = 1, 2, \dots, N$. From a), b), and Lemma 2.2, we obtain that

$$\|x_n - y_{i,n}\| \rightarrow 0$$

for all $i = 1, 2, \dots, N$.

The rest of the proof follows the pattern of Theorem 3.5.

This completes the proof. \square

Next, we have the following corollaries.

Corollary 3.7. *Let E be a uniformly convex and smooth Banach space, and let $A_i : E \rightarrow 2^{E^*}$, $i = 1, 2, \dots, N$, be maximal monotone operators of E into 2^{E^*} such that $S = \cap_{i=1}^N A_i^{-1} 0 \neq \emptyset$. Let J_r^i be the generalized resolvent of A_i for $r > 0$ with $i = 1, 2, \dots, N$. Let $\{\delta_n\}$ be non-negative real sequence, and let $\{r_{i,n}\}$, $i = 1, 2, \dots, N$, be positive real sequences such that $\min_i \{\inf_n \{r_{i,n}\}\} \geq r > 0$. For a given point $u \in E$, we define the sequence $\{x_n\}$ by $x_1 = x \in E$, $C_1 = E$, and*

$$\text{i) } y_{i,n} = J_{r_{i,n}}^i x_n, \quad i = 1, 2, \dots, N$$

$$\text{ii) } \text{Choose } i_n \text{ such that } \|y_{i_n,n} - x_n\| = \max_{i=1,\dots,N} \{\|y_{i,n} - x_n\|\}, \text{ let } y_n = y_{i_n,n},$$

$$C_{n+1} = \{z \in C_n : \langle y_n - z, J_E(x_n) - J_E(y_n) \rangle \geq 0\}, \text{ or}$$

$$\text{ii*) } C_{n+1}^i = \{z \in C_n : \langle y_{i,n} - z, J_E(x_n) - J_E(y_{i,n}) \rangle \geq 0\}, \quad i = 1, 2, \dots, N$$

$$C_{n+1} = \cap_{i=1}^N C_{n+1}^i,$$

$$\text{iii) } \text{Find } x_{n+1} \in \{z \in C_{n+1} : \|u - z\|^2 \leq d^2(u, C_{n+1}) + \delta_{n+1}\}, \quad n = 1, 2, \dots$$

If $\lim_{n \rightarrow \infty} \delta_n = 0$, then the sequence $\{x_n\}$ converges strongly to Psu , as $n \rightarrow \infty$.

Proof. In (3.2) and (3.3) if $\varepsilon_n = 0$, for all $n \geq 1$, then the elements $y_{i,n}$, $i = 1, 2, \dots, N$, can be rewritten in the form

$$J_E(y_{i,n}) - J_E(x_n) + r_{i,n} A_i y_{i,n} \ni 0;$$

this is equivalent to

$$y_{i,n} = J_{r_{i,n}}^i x_n$$

for all $i = 1, 2, \dots, N$.

So, apply Theorems 3.5 and 3.6 with $\varepsilon_n = 0$ for all $n \geq 1$, we obtain the proof of this corollary. \square

Corollary 3.8. *Let E be a uniformly convex and smooth Banach space, and let $A_i : E \rightarrow 2^{E^*}$, $i = 1, 2, \dots, N$, be maximal monotone operators of E into 2^{E^*} such that $S = \cap_{i=1}^N A_i^{-1}0 \neq \emptyset$. Let $\{\varepsilon_n\}$ be non-negative real sequence, and let $\{r_{i,n}\}$, $i = 1, 2, \dots, N$, be positive real sequences such that $\min_i \{\inf_n \{r_{i,n}\}\} \geq r > 0$. For a given point $u \in E$, we define the sequence $\{x_n\}$ by $x_1 = x \in E$, $C_1 = E$, and*

i) Find $y_{i,n} \in E$ such that $J_E(y_{i,n}) - J_E(x_n) + r_{i,n} A_i^{\varepsilon_n} y_{i,n} \ni 0$, $i = 1, 2, \dots, N$

ii) Choose i_n such that $\|y_{i_n,n} - x_n\| = \max_{i=1,\dots,N} \{\|y_{i,n} - x_n\|\}$, let $y_n = y_{i_n,n}$,

$C_{n+1} = \{z \in C_n : \langle y_n - z, J_E(x_n - y_n) \rangle \geq -\varepsilon_n r_{i_n,n}\}$, or

ii*) $C_{n+1}^i = \{z \in C_n : \langle y_{i,n} - z, J_E(x_n) - J_E(y_{i,n}) \rangle \geq -\varepsilon_n r_{i,n}\}$, $i = 1, 2, \dots, N$

$C_{n+1} = \cap_{i=1}^N C_{n+1}^i$,

iii) $x_{n+1} = P_{C_{n+1}} u$, $n = 1, 2, \dots$.

If $\lim_{n \rightarrow \infty} \varepsilon_n r_{i,n} = 0$ for all $i = 1, 2, \dots, N$, then the sequence $\{x_n\}$ converges strongly to $P_S u$, as $n \rightarrow \infty$.

Proof. In (3.2) and (3.3), if $\delta_n = 0$, for all $n \geq 1$, then we have the element x_{n+1} is defined by

$$x_{n+1} \in \{z \in C_{n+1} : \|u - z\| \leq d(u, C_{n+1})\};$$

that is, $x_{n+1} = P_{C_{n+1}} u$.

So, apply Theorem 3.5 with $\delta_n = 0$ for all $n \geq 1$, we obtain the proof of this corollary. \square

Remark 3.9. If $\varepsilon = \delta_n = 0$, for all $n \geq 1$, then in Corollaries 3.7 and 3.8 the sequence $\{x_n\}$ will be defined by $x_1 = x \in E$, $C_1 = E$, and

i) $y_{i,n} = J_{r_{i,n}}^i x_n$, $i = 1, 2, \dots, N$

ii) Choose i_n such that $\|y_{i_n,n} - x_n\| = \max_{i=1,\dots,N} \{\|y_{i,n} - x_n\|\}$, let $y_n = y_{i_n,n}$,

$C_{n+1} = \{z \in C_n : \langle y_n - z, J_E(x_n) - J_E(y_n) \rangle \geq 0\}$, or

ii*) $C_{n+1}^i = \{z \in C_n : \langle y_{i,n} - z, J_E(x_n) - J_E(y_{i,n}) \rangle \geq 0\}$, $i = 1, 2, \dots, N$

$C_{n+1} = \cap_{i=1}^N C_{n+1}^i$,

iii) $x_{n+1} = P_{C_{n+1}} u$, $n = 1, 2, \dots$.

Remark 3.10. In Remark 3.9, if E is a real Hilbert space and $N = 1$, then we obtain the result of Takahashi, Takeuchi, and Kubota (see, [18, Theorem 4.5]). But, in this case we do not use the condition $r_n \rightarrow \infty$. So, the Corollaries 3.7 and 3.8 are more general than the result of Takahashi and others.

4. AN APPLICATION

Let E be a Banach space, and let $f : E \rightarrow (-\infty, \infty]$ be a proper, lower semicontinuous, and convex function. The subdifferential of f is multi-valued

mapping $\partial f : E \longrightarrow 2^{E^*}$ which is defined by

$$\partial f(x) = \{g \in E^* : f(y) - f(x) \geq \langle y - x, g \rangle, \forall y \in E\}$$

for all $x \in E$. We know that ∂f is maximal monotone operator (see [14]) and $x_0 \in \arg \min_E f(x)$ if and only if $\partial f(x_0) \ni 0$.

The ε -subdifferential enlargement of ∂f , is given by

$$\partial_\varepsilon f(x) = \{u \in E^* : f(y) - f(x) \geq \langle y - x, u \rangle - \varepsilon, \forall y \in E\}$$

for each $\varepsilon \geq 0$. We know that $\partial_\varepsilon f(x) \subset (\partial f)^\varepsilon(x)$ for any $x \in E$. Moreover, in the some particular cases, we have that $\partial_\varepsilon f(x) \subsetneq (\partial f)^\varepsilon(x)$ (see, [3, Example 2 and Example 3]).

In [1] when E is a real Hilbert space, Alvarez proposed the following approximate inertial proximal algorithm:

$$c_n \partial_{\varepsilon_n} f(x_{n+1}) + x_{n+1} - x_n - \alpha_n(x_n - x_{n-1}) \ni 0.$$

In [13], Moudafi and Elisabeth extended the above iterative method in the form

$$c_n(\partial f)^{\varepsilon_n}(x_{n+1}) + x_{n+1} - x_n - \alpha_n(x_n - x_{n-1}) \ni 0. \quad (4.1)$$

They proved that if there exists $c > 0$ such that $c_n \geq c$ for all $n \geq 1$, and there is $\alpha \in [0, 1)$ such that $\{\alpha_n\} \subset [0, \alpha]$, $\sum_{n=1}^{\infty} c_k \varepsilon_k < \infty$, and

$$\sum_{n=1}^{\infty} \alpha_n \|x_n - x_{n-1}\|^2 < \infty,$$

then the sequence $\{x_n\}$ converges weakly to a minimum point of f .

Note that, if $\alpha_n = 0$ for all $n \geq 1$, then (4.1) becomes

$$c_n(\partial f)^{\varepsilon_n}(x_{n+1}) + x_{n+1} - x_n \ni 0.$$

From Theorems 3.5 and 3.6, we have the following theorem.

Theorem 4.1. *Let E be a uniformly convex and smooth Banach space, and let f_i , $i = 1, 2, \dots, N$, be proper, lower semicontinuous, and convex functions of E into $(-\infty, \infty]$ such that $S = \cap_{i=1}^N \arg \min_{x \in E} f_i(x) \neq \emptyset$. Let $\{\varepsilon_n\}$ and $\{\delta_n\}$ be non-negative real sequences, and let $\{r_{i,n}\}$, $i = 1, 2, \dots, N$, be positive real sequences such that $\min_i \{\inf_n \{r_{i,n}\}\} \geq r > 0$. For a given point $u \in E$, we define the sequence $\{x_n\}$ by $x_1 = x \in E$, $C_1 = E$, and*

i) Find $y_{i,n} \in E$ such that $J_E(y_{i,n}) - J_E(x_n) + r_{i,n}(\partial f_i)^{\varepsilon_n}(y_{i,n}) \ni 0$, $i = 1, 2, \dots, N$

ii) Choose i_n such that $\|y_{i_n,n} - x_n\| = \max_{i=1,\dots,N} \{\|y_{i,n} - x_n\|\}$, let $y_n = y_{i_n,n}$,

$$C_{n+1} = \{z \in C_n : \langle y_n - z, J_E(x_n) - J_E(y_n) \rangle \geq -\varepsilon_n r_{i_n,n}\}, \text{ or}$$

$$\text{ii*) } C_{n+1}^i = \{z \in C_n : \langle y_{i,n} - z, J_E(x_n) - J_E(y_{i,n}) \rangle \geq -\varepsilon_n r_{i,n}\}, \quad i = 1, 2, \dots, N$$

$$C_{n+1} = \cap_{i=1}^N C_{n+1}^i,$$

iii) Find $x_{n+1} \in \{z \in C_{n+1} : \|u - z\|^2 \leq d^2(u, C_{n+1}) + \delta_{n+1}\}$, $n = 1, 2, \dots$

If $\lim_{n \rightarrow \infty} \varepsilon_n r_{i,n} = \lim_{n \rightarrow \infty} \delta_n = 0$, for all $i = 1, 2, \dots, N$, then the sequence $\{x_n\}$ converges strongly to $P_S u$, as $n \rightarrow \infty$.

Remark 4.2. Since $\partial_\varepsilon f(x) \subset (\partial f)^\varepsilon(x)$, in Theorem 4.1, we can replace $(\partial f_i)^{\varepsilon_n}$ by $(\partial f_i)_{\varepsilon_n}$ for all $i = 1, 2, \dots, N$.

In Theorem 4.1, if $\varepsilon_n = 0$ for all $n \geq 1$, then we have the following corollary.

Corollary 4.3. *Let E be a uniformly convex and smooth Banach space, and let f_i , $i = 1, 2, \dots, N$, be proper, lower semi-continuous, and convex functions of E into $(-\infty, \infty]$ such that $S = \cap_{i=1}^N \arg \min_E f_i(x) \neq \emptyset$. Let $\{\delta_n\}$ be non-negative real sequence, and let $\{r_{i,n}\}$, $i = 1, 2, \dots, N$, be positive real sequences such that $\min_i \{\inf_n \{r_{i,n}\}\} \geq r > 0$. For a given point $u \in E$, we define the sequence $\{x_n\}$ by $x_1 = x \in E$, $C_1 = E$, and*

- i) $y_{i,n} = \arg \min_{y \in E} \left\{ f_i(y) + \frac{1}{2r_{i,n}} \|y\|^2 - \frac{1}{r_{i,n}} \langle y, J_E(x_n) \rangle \right\}$, $i = 1, 2, \dots, N$
- ii) Choose i_n such that $\|y_{i_n,n} - x_n\| = \max_{i=1,\dots,N} \{\|y_{i,n} - x_n\|\}$, let $y_n = y_{i_n,n}$,
 $C_{n+1} = \{z \in C_n : \langle y_n - z, J_E(x_n) - J_E(y_n) \rangle \geq 0\}$, or
- ii*) $C_{n+1}^i = \{z \in C_n : \langle y_{i,n} - z, J_E(x_n) - J_E(y_{i,n}) \rangle \geq 0\}$, $i = 1, 2, \dots, N$
 $C_{n+1} = \cap_{i=1}^N C_{n+1}^i$,
- iii) Find $x_{n+1} \in \{z \in C_{n+1} : \|u - z\|^2 \leq d^2(u, C_{n+1}) + \delta_{n+1}\}$, $n = 1, 2, \dots$

If $\lim_{n \rightarrow \infty} \delta_n = 0$, then the sequence $\{x_n\}$ converges strongly to $P_S u$, as $n \rightarrow \infty$.

Proof. We have

$$y_{i,n} = \arg \min_{y \in E} \left\{ f_i(y) + \frac{1}{2r_{i,n}} \|y\|^2 - \frac{1}{r_{i,n}} \langle y, J_E(x_n) \rangle \right\}$$

if and only if

$$\partial f_i(y_{i,n}) + \frac{1}{r_{i,n}} (J_E(y_{i,n}) - J_E(x_n)) \ni 0,$$

which implies that

$$y_{i,n} = J_{r_{i,n}}^i(x_n),$$

where $J_{r_{i,n}}^i = (J_E + r_{i,n} \partial f_i)^{-1}$.

So, by using Theorems 3.5 and 3.6 we get the proof of this corollary. \square

Acknowledgment. The authors would like to thank the referees and the editor for the valuable suggestions to improve this paper.

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¹ DEPARTMENT OF MATHEMATICS AND INFORMATICS, THAINGUYEN UNIVERSITY OF SCIENCES, THAI NGUYEN, VIETNAM

E-mail address: tuyentm@tnus.edu.vn

² FACULTY OF INTERNATIONAL TRAINING, THAINGUYEN UNIVERSITY OF TECHNOLOGY, THAI NGUYEN, VIETNAM

E-mail address: nguyenminhtrang@tnut.edu.vn