

# AN IMPLICIT ITERATION METHOD FOR VARIATIONAL INEQUALITIES OVER THE SET OF COMMON FIXED POINTS FOR A FINITE FAMILY OF NONEXPANSIVE MAPPINGS IN HILBERT SPACES

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## Abstract

In this paper, we introduce a new implicit iteration method for finding a solution for a variational inequality involving Lipschitz continuous and strongly monotone mapping over the set of common fixed points for a finite family of nonexpansive mappings on Hilbert spaces.

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## 1. INTRODUCTION

Let  $C$  be a nonempty closed and convex subset of a real Hilbert space  $H$  with inner product  $\langle \cdot, \cdot \rangle$  and norm  $\| \cdot \|$  and let  $F : H \rightarrow H$  be a nonlinear mapping. The variational inequality problem is formulated as finding a point  $p^* \in C$  such that

$$\langle F(p^*), p - p^* \rangle \geq 0, \quad \forall p \in C. \quad (1.1)$$

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Variational inequalities were initially studied by Stampacchia in [1] and ever since have been widely investigated, since they cover as diverse disciplines as partial differential equations, optimal control, optimization, mathematical programming, mechanics, and finance (see, [1]-[3]).

It is well known that, if  $F$  is a  $L$ -Lipschitz continuous and  $\eta$ -strongly monotone, i.e.,  $F$  satisfies the following conditions:

$$\begin{aligned} \|F(x) - F(y)\| &\leq L\|x - y\|; \\ \langle F(x) - F(y), x - y \rangle &\geq \eta\|x - y\|^2, \end{aligned}$$

where  $L$  and  $\eta$  are fixed positive numbers, then (1.1) has a unique solution. It is also known that (1.1) is equivalent to the fixed-point equation

$$p = P_C(p - \mu F(p)), \tag{1.2}$$

where  $P_C$  denotes the metric projection from  $x \in H$  onto  $C$  and  $\mu$  is an arbitrarily fixed positive constant.

Let  $\{T_i\}_{i=1}^N$  be a finite family of nonexpansive self-mappings of  $C$ . For finding an element  $p \in \bigcap_{i=1}^N \text{Fix}(T_i)$ , Xu and Ori introduced in [4] the following implicit iteration process. For  $x_0 \in C$  and  $\{\beta_k\}_{k=1}^\infty \subset (0, 1)$ , the sequence  $\{x_k\}$  is generated as follows:

$$\begin{aligned} x_1 &= \beta_1 x_0 + (1 - \beta_1) T_1 x_1, \\ x_2 &= \beta_2 x_1 + (1 - \beta_2) T_2 x_2, \\ &\dots\dots\dots \\ x_N &= \beta_N x_{N-1} + (1 - \beta_N) T_N x_N, \\ x_{N+1} &= \beta_{N+1} x_N + (1 - \beta_{N+1}) T_1 x_{N+1}, \\ &\dots\dots\dots \end{aligned}$$

The compact expression of the method is the form

$$x_k = \beta_k x_{k-1} + (1 - \beta_k) T_{[k]} x_k, \quad k \geq 1, \tag{1.3}$$

where  $T_{[n]} = T_{n \bmod N}$ , for integer  $n \geq 1$ , with the mod function taking values in the set  $\{1, 2, \dots, N\}$ . They proved the following result.

**Theorem 1.1.** *Let  $H$  be a real Hilbert space and  $C$  be a nonempty closed convex subset of  $H$ . Let  $\{T_i\}_{i=1}^N$  be  $N$  nonexpansive self-maps of  $C$  such that  $\bigcap_{i=1}^N \text{Fix}(T_i) \neq \emptyset$ , where  $\text{Fix}(T_i) = \{x \in C : T_i x = x\}$ . Let  $x_0 \in C$  and  $\{\beta_k\}_{k=1}^\infty$  be a sequence in  $(0, 1)$  such that  $\lim_{k \rightarrow \infty} \beta_k = 0$ . Then, the sequence  $\{x_k\}$  defined implicitly by (1.3) converges weakly to a common fixed point of the mappings  $\{T_i\}_{i=1}^N$ .*

Further, Zeng and Yao introduced in [5] the following implicit method. For an arbitrary initial point  $x_0 \in H$ , the sequence  $\{x_k\}_{k=1}^\infty$  is generated as follows:

$$\begin{aligned} x_1 &= \beta_1 x_0 + (1 - \beta_1)[T_1 x_1 - \lambda_1 \mu F(T_1 x_1)], \\ x_2 &= \beta_2 x_1 + (1 - \beta_2)[T_2 x_2 - \lambda_2 \mu F(T_2 x_2)], \\ &\dots\dots\dots \\ x_N &= \beta_N x_{N-1} + (1 - \beta_N)[T_N x_N - \lambda_N \mu F(T_N x_N)], \\ x_{N+1} &= \beta_{N+1} x_N + (1 - \beta_{N+1})[T_1 x_{N+1} - \lambda_{N+1} \mu F(T_1 x_{N+1})], \\ &\dots\dots\dots \end{aligned}$$

The scheme is written in a compact form as

$$x_k = \beta_k x_{k-1} + (1 - \beta_k)[T_{[k]} x_k - \lambda_k \mu F(T_{[k]} x_k)], \quad k \geq 1. \quad (1.4)$$

They proved the following result.

**Theorem 1.2.** *Let  $H$  be a real Hilbert space and  $F : H \rightarrow H$  be a mapping such that for some constants  $L, \eta > 0$ ,  $F$  is  $L$ -Lipschitz continuous and  $\eta$ -strongly monotone. Let  $\{T_i\}_{i=1}^N$  be  $N$  nonexpansive self-maps of  $H$  such that  $C = \bigcap_{i=1}^N \text{Fix}(T_i) \neq \emptyset$ . Let  $\mu \in (0, 2\eta/L^2)$ , let  $x_0 \in H$ ,  $\{\lambda_k\}_{k=1}^\infty \subset [0, 1)$  and  $\{\beta_k\}_{k=1}^\infty \subset (0, 1)$  satisfying the conditions:  $\sum_{k=1}^\infty \lambda_k < \infty$  and  $\alpha \leq \beta_k \leq \beta, k \geq 1$ , for some  $\alpha, \beta \in (0, 1)$ . Then, the sequence  $\{x_k\}$  defined by (1.4) converges weakly to a common fixed point of the mappings  $\{T_i\}_{i=1}^N$ . The convergence is strong if and only if  $\liminf_{k \rightarrow \infty} d(x_k, C) = 0$ .*

Clearly, from  $\sum_{k=1}^\infty \lambda_k < \infty$  we have that  $\lambda_k \rightarrow 0$  as  $k \rightarrow \infty$ . To obtain strong convergence without the condition  $\sum_{k=1}^\infty \lambda_k < \infty$ , in this paper we propose the following implicit algorithm:

$$x_t = T^t x_t, \quad T^t := T_0^t T_N^t \dots T_1^t, \quad t \in (0, 1), \quad (1.5)$$

where  $T_i^t$  are defined by

$$T_i^t x = (1 - \beta_t^i)x + \beta_t^i T_i x, \quad i = 1, \dots, N, \quad T_0^t y = (I - \lambda_t \mu F)y, \quad x, y \in H, \quad (1.6)$$

$I$  denotes the identity mapping of  $H$ , and the parameters  $\{\lambda_t\}, \{\beta_t^i\} \subset (0, 1)$  for all  $t \in (0, 1)$  satisfy the following conditions:  $\lambda_t \rightarrow 0$  as  $t \rightarrow 0$  and  $0 < \liminf_{t \rightarrow 0} \beta_t^i \leq \limsup_{t \rightarrow 0} \beta_t^i < 1, i = 1, \dots, N$ .

## 2. MAIN RESULT

We formulate the following facts for the proof of our results.



$$\begin{aligned}
& \dots\dots\dots \\
& \leq (1 - \lambda_t \tau) \|T_1^t x_t - T_1^t p\| + \lambda_t \mu \|F(p)\| \\
& \leq (1 - \lambda_t \tau) \|x_t - p\| + \lambda_t \mu \|F(p)\|.
\end{aligned}$$

Therefore,

$$\|x_t - p\| \leq \frac{\mu}{\tau} \|F(p)\|$$

that implies the boundedness of  $\{x_t\}$ . So, are the nets  $\{F(y_t^N)\}, \{y_t^i\}, i = 1, \dots, N$ .

Put

$$\begin{aligned}
y_t^1 &= (1 - \beta_t^1)x_t + \beta_t^1 T_1 x_t, \\
y_t^2 &= (1 - \beta_t^2)y_t^1 + \beta_t^2 T_2 y_t^1, \\
& \dots\dots\dots \\
y_t^i &= (1 - \beta_t^i)y_t^{i-1} + \beta_t^i T_i y_t^{i-1}, \\
& \dots\dots\dots \\
y_t^N &= (1 - \beta_t^N)y_t^{N-1} + \beta_t^N T_N y_t^{N-1}.
\end{aligned} \tag{2.1}$$

Then,

$$x_t = (I - \lambda_t \mu F)y_t^N. \tag{2.2}$$

Moreover,

$$\begin{aligned}
\|x_t - p\|^2 &= \|(I - \lambda_t \mu F)y_t^N - p\|^2 \\
&= \|y_t^N - p\|^2 - 2\lambda_t \mu \langle F(y_t^N), y_t^N - p \rangle + \lambda_t^2 \mu^2 \|F(y_t^N)\|^2 \\
&\leq \|y_t^{N-1} - p\|^2 - 2\lambda_t \mu \langle F(y_t^N), y_t^N - p \rangle + \lambda_t^2 \mu^2 \|F(y_t^N)\|^2 \\
& \dots\dots\dots \\
&\leq \|y_t^1 - p\|^2 - 2\lambda_t \mu \langle F(y_t^N), y_t^N - p \rangle + \lambda_t^2 \mu^2 \|F(y_t^N)\|^2 \\
&\leq \|x_t - p\|^2 - 2\lambda_t \mu \langle F(y_t^N), y_t^N - p \rangle + \lambda_t^2 \mu^2 \|F(y_t^N)\|^2
\end{aligned}$$

Thus,

$$\eta \|y_t^N - p\|^2 + \langle F(p), y_t^N - p \rangle \leq \frac{\lambda_t \mu}{2} \|F(y_t^N)\|^2. \tag{2.3}$$

Further, for the sake of simplicity, we put  $y_t^0 = x_t$  and prove that

$$\|y_t^i - T_i y_t^{i-1}\| \rightarrow 0,$$

as  $t \rightarrow 0$  for  $i = 1, \dots, N$ .

Let  $\{t_k\} \subset (0, 1)$  be an arbitrary sequence converging to zero as  $k \rightarrow \infty$  and  $x_k := x_{t_k}$ . We have to prove that  $\|y_k^i - T_i y_k^{i-1}\| \rightarrow 0$ , where  $y_k^i$  are defined by (2.1) with  $t = t_k$  and  $y_k^i = y_{t_k}^i$ . Let  $\{x_l\}$  be a subsequence of  $\{x_k\}$  such that

$$\limsup_{k \rightarrow \infty} \|y_k - T_i y_k^{i-1}\| = \lim_{l \rightarrow \infty} \|y_l^i - T_i y_l^{i-1}\|.$$

Let  $\{x_{k_j}\}$  be a subsequence of  $\{x_l\}$  such that

$$\limsup_{k \rightarrow \infty} \|x_k - p\| = \lim_{j \rightarrow \infty} \|x_{k_j} - p\|.$$

From (2.2) and Lemma 2.1, it implies that

$$\begin{aligned} \|x_{k_j} - p\|^2 &= \|(I - \lambda_{k_j} \mu F)y_{k_j}^N - p\|^2 \\ &\leq \|y_{k_j}^N - p\|^2 - 2\lambda_{k_j} \mu \langle F(y_{k_j}^N), x_{k_j} - p \rangle \\ &= \|(1 - \beta_{k_j}^N)(y_{k_j}^{N-1} - p) + \beta_{k_j}^N(T_N y_{k_j}^{N-1} - T_N p)\|^2 \\ &\quad - 2\lambda_{k_j} \mu \langle F(y_{k_j}^N), x_{k_j} - p \rangle \\ &\leq (1 - \beta_{k_j}^N) \|y_{k_j}^{N-1} - p\|^2 + \beta_{k_j}^N \|T_N y_{k_j}^{N-1} - T_N p\|^2 \\ &\quad - 2\lambda_{k_j} \mu \langle F(y_{k_j}^N), x_{k_j} - p \rangle \\ &\leq \|y_{k_j}^{N-1} - p\|^2 - 2\lambda_{k_j} \mu \langle F(y_{k_j}^N), x_{k_j} - p \rangle \\ &\leq \dots \leq \|y_{k_j}^1 - p\|^2 - 2\lambda_{k_j} \mu \langle F(y_{k_j}^N), x_{k_j} - p \rangle \\ &\leq \|x_{k_j} - p\|^2 - 2\lambda_{k_j} \mu \langle F(y_{k_j}^N), x_{k_j} - p \rangle. \end{aligned}$$

Hence,

$$\lim_{j \rightarrow \infty} \|x_{k_j} - p\| = \lim_{j \rightarrow \infty} \|y_{k_j}^i - p\|, \quad i = 1, \dots, N. \quad (2.4)$$

By Lemma 2.1,

$$\begin{aligned} \|y_{k_j}^i - p\|^2 &= (1 - \beta_{k_j}^i) \|y_{k_j}^{i-1} - p\|^2 + \beta_{k_j}^i \|T_i y_{k_j}^{i-1} - p\|^2 \\ &\quad - \beta_{k_j}^i (1 - \beta_{k_j}^i) \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2 \\ &\leq (1 - \beta_{k_j}^i) \|y_{k_j}^{i-1} - p\|^2 + \beta_{k_j}^i \|y_{k_j}^{i-1} - p\|^2 \\ &\quad - \beta_{k_j}^i (1 - \beta_{k_j}^i) \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2 \\ &= \|y_{k_j}^{i-1} - p\|^2 - \beta_{k_j}^i (1 - \beta_{k_j}^i) \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2 \\ &\leq \dots = \|y_{k_j}^0 - p\|^2 - \beta_{k_j}^i (1 - \beta_{k_j}^i) \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2 \\ &= \|x_{k_j} - p\|^2 - \beta_{k_j}^i (1 - \beta_{k_j}^i) \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2, \quad i = 1, \dots, N. \end{aligned}$$

Without loss of generality, we can assume that  $\alpha \leq \beta_t^i \leq \beta$  for some  $\alpha, \beta \in (0, 1)$ . Then, we have

$$\alpha(1 - \beta) \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2 \leq \|x_{k_j} - p\|^2 - \|y_{k_j}^i - p\|^2.$$

This together with (2.4) implies that

$$\lim_{j \rightarrow \infty} \|y_{k_j}^i - T_i y_{k_j}^{i-1}\|^2 = 0, \quad i = 1, \dots, N.$$

It means that  $\|y_t^i - T_i y_t^{i-1}\| \rightarrow 0$  as  $t \rightarrow 0$  for  $i = 1, \dots, N$ . On the other hand, from

$$\|y_t^i - T_i y_t^{i-1}\| = (1 - \beta_t^i) \|y_t^{i-1} - T_i y_t^{i-1}\|,$$

which is followed from (2.1), and  $0 < \alpha \leq \beta_t^i \leq \beta < 1$ , it follows that  $\|y_t^{i-1} - T_i y_t^{i-1}\| \rightarrow 0$  as  $t \rightarrow 0$ .

Next, we show that  $\|x_t - T_i x_t\| \rightarrow 0$  as  $t \rightarrow 0$ . In fact, in the case that  $i = 1$  we have  $y_t^0 = x_t$ . So,  $\|x_t - T_1 x_t\| \rightarrow 0$  as  $t \rightarrow 0$ . Further, since

$$\|y_t^1 - T_1 x_t\| = (1 - \beta_t^1) \|x_t - T_1 x_t\|$$

and  $\|x_t - T_1 x_t\| \rightarrow 0$ , we have that  $\|y_t^1 - T_1 x_t\| \rightarrow 0$ . Therefore, from

$$\|x_t - y_t^1\| \leq \|x_t - T_1 x_t\| + \|T_1 x_t - y_t^1\|$$

it follows that  $\|x_t - y_t^1\| \rightarrow 0$  as  $t \rightarrow 0$ . On the other hand, since

$$\|y_t^2 - T_2 y_t^1\| = (1 - \beta_t^2) \|y_t^1 - T_2 y_t^1\| \rightarrow 0$$

and

$$\begin{aligned} \|y_t^2 - x_t\| &\leq (1 - \beta_t^2) \|y_t^1 - x_t\| + \beta_t^2 \|T_2 y_t^1 - x_t\| \\ &\leq (1 - \beta_t^2) \|y_t^1 - x_t\| + \beta_t^2 \|T_2 y_t^1 - y_t^1\| + \|y_t^1 - x_t\| \end{aligned}$$

we obtain that  $\|y_t^2 - x_t\| \rightarrow 0$  as  $t \rightarrow 0$ . Now, from

$$\begin{aligned} \|x_t - T_2 x_t\| &\leq \|x_t - y_t^2\| + \|y_t^2 - T_2 y_t^1\| + \|T_2 y_t^1 - T_2 x_t\| \\ &\leq \|x_t - y_t^2\| + \|y_t^2 - T_2 y_t^1\| + \|y_t^1 - x_t\| \end{aligned}$$

and  $\|x_t - y_t^2\|, \|y_t^2 - T_2 y_t^1\|, \|y_t^1 - x_t\| \rightarrow 0$ , it follows that  $\|x_t - T_2 x_t\| \rightarrow 0$ . Similarly, we obtain that  $\|x_t - T_i x_t\| \rightarrow 0$ , for  $i = 1, \dots, N$  and  $\|y_t^N - x_t\| \rightarrow 0$  as  $t \rightarrow 0$ .

Let  $\{x_k\}$  be any sequence of  $\{x_t\}$  converging weakly to  $\tilde{p}$  as  $k \rightarrow \infty$ . Then,  $\|x_k - T_i x_k\| \rightarrow 0$ , for  $i = 1, \dots, N$  and  $\{y_k^N\}$  also converges weakly to  $\tilde{p}$ . By Lemma 2.3, we have  $\tilde{p} \in C = \bigcap_{i=1}^N \text{Fix}(T_i)$  and from (2.3), it follows that

$$\langle F(p), p - \tilde{p} \rangle \geq 0 \quad \forall p \in C.$$

Since  $p, \tilde{p} \in C$ , by replacing  $p$  by  $tp + (1-t)\tilde{p}$  in the last inequality, dividing by  $t$  and taking  $t \rightarrow 0$  in the just obtained inequality, we obtain

$$\langle F(\tilde{p}), p - \tilde{p} \rangle \geq 0 \quad \forall p \in C.$$

The uniqueness of  $p^*$  in (1.1) guarantees that  $\tilde{p} = p^*$ . Again, replacing  $p$  in (2.3) by  $p^*$ , we obtain the strong convergence for  $\{x_t\}$ . This completes the proof.

### 3. APPLICATION

Recall that a mapping  $S : H \rightarrow H$  is called a  $\gamma$ -strictly pseudocontractive, if there exists a constant  $\gamma \in [0, 1)$  such that

$$\|Sx - Sy\|^2 \leq \|x - y\|^2 + \gamma\|(I - S)x - (I - S)y\|^2, \quad \forall x, y \in H.$$

It is well-known [9] that a mapping  $T : H \rightarrow H$  by  $Tx = \alpha x + (1 - \alpha)Sx$  with a fixed  $\alpha \in [\gamma, 1)$  for all  $x \in H$  is a nonexpansive mapping and  $Fix(T) = Fix(S)$ . Using this fact, we can extend our result to the case  $C = \cap_{i=1}^N Fix(S_i)$ , where  $S_i$  is  $\gamma_i$ -strictly pseudocontractive as follows.

Let  $\alpha_i \in [\gamma_i, 1)$  be fixed numbers. Then,  $C = \cap_{i=1}^N Fix(\tilde{T}_i)$  with  $\tilde{T}_i y = \alpha_i y + (1 - \alpha_i)S_i y$ , a nonexpansive mapping, for  $i = 1 \dots, N$ , and hence

$$\begin{aligned} \tilde{T}_i^t y &= (1 - \beta_t^i)y + \beta_t^i \tilde{T}_i y \\ &= (1 - \beta_t^i(1 - \alpha_i))y + \beta_t^i(1 - \alpha_i)S_i y, \quad i = 1 \dots, N. \end{aligned} \quad (3.1)$$

So, we have the following result.

**Theorem 3.1.** *Let  $H$  be a real Hilbert space and  $F : H \rightarrow H$  be a mapping such that for some constants  $L, \eta > 0$ ,  $F$  is  $L$ -Lipschitz continuous and  $\eta$ -strongly monotone. Let  $\{S_i\}_{i=1}^N$  be  $N$   $\gamma_i$ -strictly pseudocontractive self-maps of  $H$  such that  $C = \cap_{i=1}^N Fix(S_i) \neq \emptyset$ . Let  $\alpha_i \in [\gamma_i, 1)$ ,  $\mu \in (0, 2\eta/L^2)$  and let  $t \in (0, 1)$ ,  $\{\lambda_t\}, \{\beta_t^i\} \subset (0, 1)$ , such that*

$$\lambda_t \rightarrow 0, \text{ as } t \rightarrow 0 \quad \text{and} \quad 0 < \liminf_{t \rightarrow 0} \beta_t^i \leq \limsup_{t \rightarrow 0} \beta_t^i < 1, \quad i = 1, \dots, N.$$

Then, the net  $\{x_t\}$  defined by

$$x_t = \tilde{T}^t x_t, \quad \tilde{T}^t := T_0^t \tilde{T}_N^t \dots \tilde{T}_1^t, \quad t \in (0, 1),$$

where  $\tilde{T}_i^t$ , for  $i = 1, \dots, N$ , are defined by (3.1) and  $T_0^t x = (I - \lambda_t \mu F)x$ , converges strongly to the unique element  $p^*$  in (1.1).

It is known in [10] that  $Fix(\tilde{S}) = C$  where  $\tilde{S} = \sum_{i=1}^N \xi_i S_i$  with  $\xi_i > 0$  and  $\sum_{i=1}^N \xi_i = 1$  for  $N$   $\gamma_i$ -strictly pseudocontractions  $\{S_i\}_{i=1}^N$ . Moreover,  $\tilde{S}$  is  $\gamma$ -strictly pseudocontractive with  $\gamma = \max\{\gamma_i : 1 \leq i \leq N\}$ . So, we also have the following result.

**Theorem 3.2.** *Let  $H$  be a real Hilbert space and  $F : H \rightarrow H$  be a mapping such that for some constants  $L, \eta > 0$ ,  $F$  is  $L$ -Lipschitz continuous and  $\eta$ -strongly monotone. Let  $\{S_i\}_{i=1}^N$  be  $N$   $\gamma_i$ -strictly pseudocontractive self-maps of  $H$  such that  $C = \cap_{i=1}^N Fix(S_i) \neq \emptyset$ . Let  $\alpha \in [\gamma, 1)$ , where  $\gamma = \max\{\gamma_i : 1 \leq i \leq N\}$ ,  $\mu \in (0, 2\eta/L^2)$  and let  $t \in (0, 1)$ ,  $\{\lambda_t\}, \{\beta_t\} \subset (0, 1)$ , such that*

$$\lambda_t \rightarrow 0, \text{ as } t \rightarrow 0 \quad \text{and} \quad 0 < \liminf_{t \rightarrow 0} \beta_t \leq \limsup_{t \rightarrow 0} \beta_t < 1.$$



Then, the net  $\{x_t\}$ , defined by

$$x_t = \tilde{T}^t x_t, \quad \tilde{T}^t := T_0^t((1 - \beta_t(1 - \alpha))I + \beta_t(1 - \alpha) \sum_{i=1}^N \xi_i S_i), \quad t \in (0, 1),$$

where  $T_0^t = (I - \lambda_t \mu F)$ ,  $\xi_i > 0$  and  $\sum_{i=1}^N \xi_i = 1$ , converges strongly to the unique element  $p^*$  in (1.1).

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