

On modified hybrid steepest-descent method for variational inequalities

YONGHONG YAO and MUHAMMAD ASLAM NOOR

ABSTRACT. Assume a nonlinear operator F is strongly monotone and Lipschitzian on a nonempty closed convex subset C of a real Hilbert space H . We devise an iterative algorithm

$$x_{n+1} = \alpha x_n + (1 - \alpha)Tx_n - \lambda_{n+1}\mu F(Tx_n), \quad n \geq 0,$$

which generates a sequence $\{x_n\}$ from an arbitrary initial point $x_0 \in H$. The sequence $\{x_n\}$ is shown to converge in norm to the unique solution x^* of a variational inequality under some mild conditions. Application to constrained pseudoinverse is included

DEPARTMENT OF MATHEMATICS
TIANJIN POLYTECHNIC UNIVERSITY
TIANJIN 300160, PEOPLE'S REPUBLIC OF CHINA
E-mail address: yuyanrong@tjpu.edu.cn

MATHEMATICS DEPARTMENT
COMSATS INSTITUTE OF INFORMATION TECHNOLOGY
ISLAMABAD, PAKISTAN
E-mail address: noormaslam@hotmail.com