Research Article

Triple Hierarchical Variational Inequalities with Constraints of Mixed Equilibria, Variational Inequalities, Convex Minimization, and Hierarchical Fixed Point Problems

Lu-Chuan Ceng, Cheng-Wen Liao, Chin-Tzong Pang, and Ching-Feng Wen

1 Department of Mathematics, Shanghai Normal University and Scientific Computing Key Laboratory of Shanghai Universities, Shanghai 200234, China
2 Department of Food and Beverage Management, Vanguard University, Chung-Li 320061, Taiwan
3 Department of Information Management, and Innovation Center for Big Data and Digital Convergence, Yuan Ze University, Chung-Li 32003, Taiwan
4 Center for Fundamental Science, Kaohsiung Medical University, Kaohsiung 807, Taiwan

Correspondence should be addressed to Chin-Tzong Pang: imctpang@saturn.yzu.edu.tw

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1. Introduction

Let $C$ be a nonempty closed convex subset of a real Hilbert space $H$ and let $P_C$ be the metric projection of $H$ onto $C$. Let $S : C \rightarrow H$ be a nonlinear mapping on $C$. We denote by $\text{Fix}(S)$ the set of fixed points of $S$ and by $R$ the set of all real numbers. A mapping $S : C \rightarrow H$ is called $L$-Lipschitz continuous if there exists a constant $L \geq 0$ such that

$$\|Sx - Sy\| \leq L\|x - y\|, \quad \forall x, y \in C.$$  \hspace{1cm} (1)

In particular, if $L = 1$, then $S$ is called a nonexpansive mapping; if $L \in [0, 1)$, then $S$ is called a contraction.

Let $A : C \rightarrow H$ be a nonlinear mapping on $C$. We consider the following variational inequality problem (VIP):

find a point $x \in C$ such that

$$\langle Ax, y - x \rangle \geq 0, \quad \forall y \in C.$$  \hspace{1cm} (2)

The solution set of VIP (2) is denoted by $\text{VI}(C, A)$.

The VIP (2) was first discussed by Lions [1]. There are many applications of VIP (2) in various fields; see, for example, [2–5]. It is well known that if $A$ is a strongly monotone and Lipschitz-continuous mapping on $C$, then VIP (2) has a unique solution. In 1976, Korpelevich [6] proposed...
an iterative algorithm for solving the VIP (2) in Euclidean space $\mathbb{R}^n$:

$$y_n = P_C(x_n - \tau A x_n),$$

$$x_{n+1} = P_C(x_n - \tau A y_n), \quad \forall n \geq 0,$$  \hspace{1cm} (3)

with $\tau > 0$ a given number, which is known as the extragradient method. The literature on the VIP is vast, among which, Korpelevich's extragradient method has received great attention in various applications and undergone improvements in many ways; see, for example, [7–20] and references therein, to name but a few.

Let $\phi : C \to \mathbb{R}$ be a real-valued function, let $A : H \to H$ be a nonlinear mapping, and let $\Theta : C \times C \to \mathbb{R}$ be a bifunction. In 2008, Peng and Yao [8] introduced the following generalized mixed equilibrium problem (GMEP) of finding $x \in C$ such that

$$\Theta(x, y) + \phi(y) - \phi(x) + \langle Ax, y - x \rangle \geq 0,$$

$$\forall y \in C.$$  \hspace{1cm} (4)

We denote the set of solutions of GMEP (4) by $\text{GMEP} (\Theta, \phi, A)$. The GMEP (4) is very general in the sense that it includes, as special cases, optimization problems, variational inequalities, minimax problems, Nash equilibrium problems in noncooperative games, and others. The GMEP is further considered and studied in [25]. In particular, if $\phi = 0$, then GMEP (4) is reduced to the generalized equilibrium problem (GEP) which is to find $x \in C$ such that

$$\Theta(x, y) + \langle Ax, y - x \rangle \geq 0, \quad \forall y \in C.$$  \hspace{1cm} (5)

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$$\Theta(x, y) + \langle y, y - x \rangle \geq 0, \quad \forall y \in C.$$  \hspace{1cm} (6)

It was considered and studied in [24]. The set of solutions of GEP is denoted by $\text{GEP} (\Theta, A)$.

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$$\Theta(x, y) \geq 0, \quad \forall y \in C.$$  \hspace{1cm} (7)

It was considered and studied in [25]. The set of solutions of EP is denoted by $\text{EP} (\Theta)$. It is worth mentioning that the EP is a unified model of several problems, namely, the variational inequality problems, the optimization problems, the saddle point problems, the complementarity problems, the fixed point problems, the Nash equilibrium problems, and so forth.

It was assumed in [8] that $\Theta : C \times C \to \mathbb{R}$ is a bifunction satisfying conditions (A1)–(A4) and $\phi : C \to \mathbb{R}$ is a lower semicontinuous and convex function with a restriction (B1) or (B2), where

(A1) $\Theta(x, x) = 0$ for all $x \in C$;

(A2) $\Theta$ is monotone; that is, $\Theta(x, y) + \Theta(y, x) \leq 0$ for any $x, y \in C$;

(A3) $\Theta$ is upper-hemicontinuous; that is, for each $x, y \in C$,

$$\limsup_{t \to 0^+} \Theta(tz + (1-t)x, y) \leq \Theta(x, y);$$

(A4) $\Theta(x, \cdot)$ is convex and lower semicontinuous for each $x \in C$;

(B1) for each $x \in H$ and $r > 0$, there exists a bounded subset $D_x \subset C$ and $y_x \in C$ such that for any $z \in C \setminus D_x$,

$$\Theta(z, y_x) + \phi(y_x) - \phi(z) + \frac{1}{r} \langle y_x - z, z - x \rangle < 0;$$

(B2) $C$ is a bounded set.

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It was considered and studied in [25]. The set of solutions of MEP is denoted by $\text{MEP} (\Theta, \phi)$. If $\phi = 0$ and $A = 0$, then GMEP (4) is reduced to the equilibrium problem (EP), which is to find $x \in C$ such that

$$\Theta(x, y) \geq 0, \quad \forall y \in C.$$  \hspace{1cm} (7)

It was considered and studied in [26, 27]. The set of solutions of EP is denoted by $\text{EP} (\Theta)$. It is worth mentioning that the EP is a unified model of several problems, namely, the variational inequality problems, the optimization problems, the saddle point problems, the complementarity problems, the fixed point problems, the Nash equilibrium problems, and so forth.

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(B1) for each $x \in H$ and $r > 0$, there exists a bounded subset $D_x \subset C$ and $y_x \in C$ such that for any $z \in C \setminus D_x$,

$$\Theta(z, y_x) + \phi(y_x) - \phi(z) + \frac{1}{r} \langle y_x - z, z - x \rangle < 0;$$

(B2) $C$ is a bounded set.

Given a positive number $r > 0$. Let $T_{r(\Theta, \phi)} : H \to C$ be the solution set of the auxiliary mixed equilibrium problem; that is, for each $x \in H$,

$$T_{r(\Theta, \phi)}(x) := \left\{ y \in C : \Theta(y, z) + \phi(z) - \phi(y) \geq 0, \forall z \in C \right\}.$$  \hspace{1cm} (10)

Let $F_1, F_2 : C \to H$ be two mappings. Consider the following general system of variational inequalities (GSVI) of finding $(x^*, y^*) \in C \times C$ such that

$$\langle v_1 F_1 x^*, x^* - y^*, x - x^* \rangle \geq 0, \quad \forall x \in C,$$

$$\langle v_2 F_2 x^*, y^* - x^*, x - y^* \rangle \geq 0, \quad \forall x \in C,$$  \hspace{1cm} (11)

which is defined by Verma [29] and called as a new system of variational inequalities (NSVI). Furthermore, if $x^* = y^*$, then the NSVI reduces to the classical VIP (2). In 2008, Ceng et al. [9] transformed the GSVI (11) into a fixed point problem as follows.

**Proposition CWY** (see [9]). For given $\bar{x}, \bar{y} \in C, (\bar{x}, \bar{y})$ is a solution of the GSVI (11) if and only if $\bar{x}$ is a fixed point of the mapping $G : C \to C$ defined by

$$G x = P_C (I - v_1 F_1) P_C (I - v_2 F_2) x, \quad \forall x \in C,$$  \hspace{1cm} (13)

where $\bar{y} = P_C (I - v_2 F_2) \bar{x}$. In particular, if the mapping $F_j : C \to H$ is $\zeta_j$-inverse-strongly monotone for $j = 1, 2$, then the mapping $G$ is nonexpansive for all $v_j \in (0, 2\zeta_j^2)$, $j = 1, 2$. We denote by GSVI(G) the fixed point set of the mapping $G$.  

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Let $f : C \to \mathbb{R}$ be a convex and continuously Fréchet differentiable functional. Consider the convex minimization problem (CMP) of minimizing $f$ over the constraint set $C$

$$\text{minimize } \{ f(x) : x \in C \}, \quad (14)$$

as considered and studied in [13, 14, 30–32]. We denote by $\Gamma$ the set of minimizers of CMP (14). The gradient-projection algorithm (GPA) generates a sequence $\{x_n\}$ determined by the gradient $\nabla f$ and the metric projection $P_C$:

$$x_{n+1} := P_C (x_n - \lambda \nabla f (x_n)), \quad \forall n \geq 0 \quad (15)$$

or more generally

$$x_{n+1} := P_C (x_n - \lambda \nabla f (x_n)), \quad \forall n \geq 0, \quad (16)$$

where, in both (15) and (16), the initial guess $x_0$ is taken from $C$ arbitrarily and the parameters $\lambda$ or $\lambda_n$ are positive real numbers. The convergence of algorithms (15) and (16) depends on the behavior of the gradient $\nabla f$. As a matter of fact, it is known that if $\nabla f$ is $\alpha$-strongly monotone and $\lambda$-Lipschitz continuous, then, for $0 < \lambda < 2\alpha/L^2$, the operator $P_C(I - \lambda \nabla f)$ is a contraction; hence, the sequence $\{x_n\}$ defined by the GPA (15) converges in a norm to the unique solution of CMP (14). More generally, if $\{\lambda_n\}$ is chosen to satisfy the property

$$0 < \lim_{n \to \infty} \inf \lambda_n \leq \lim_{n \to \infty} \sup \lambda_n < \frac{2\alpha}{L^2}, \quad (17)$$

then the sequence $\{x_n\}$ defined by the GPA (16) converges in a norm to the unique minimizer of CMP (14). If the gradient $\nabla f$ is only assumed to be Lipschitz continuous, then $\{x_n\}$ can only be weakly convergent if $H$ is infinite-dimensional (a counterexample is given in Section 5 of Xu [31]). Recently, Xu [31] used averaged mappings to study the convergence analysis of the GPA, which is hence an operator-oriented approach.

Very recently, Ceng and Al-Homidan [23] introduced and analyzed the following iterative algorithm by hybrid steepest-descent viscosity method and derived its strong convergence under appropriate conditions.

**Theorem CA** (see [23, Theorem 21]). Let $C$ be a nonempty closed convex subset of a real Hilbert space $H$. Let $f : C \to \mathbb{R}$ be a convex functional with $L$-Lipschitz continuous gradient $\nabla f$. Let $M, N$ be two integers. Let $\Theta_k$ be a bifunction from $C \times C$ to $R$ satisfying (A1)-(A4) and let $\phi_k : C \to \mathbb{R} \cup \{+\infty\}$ be a proper lower semicontinuous and convex function, where $k \in \{1, 2, \ldots, M\}$. Let $B_k : H \to H$ and $A_j : C \to H$ be $\mu_k$-inverse-strongly monotone and $\eta_j$-inverse-strongly monotone, respectively, where $k \in \{1, 2, \ldots, M\}$ and $j \in \{1, 2, \ldots, N\}$. Let $F : H \to H$ be a $k$-Lipschitzian and $\eta_j$-monotone operator with positive constants $\kappa, \eta > 0$. Let $V : H \to H$ be an $L$-Lipschitzian mapping with a constant $L \geq 0$. Let $0 < \mu < 2\eta/L^2$ and $0 \leq \eta 1 < \tau$, where $\tau = 1 - \sqrt{1 - \rho(2\eta - \mu k^2)}$. Assume that $\Omega := \bigcap_{k=1}^{M} GMEP(\Theta_k, \phi_k, B_k) \cap \bigcap_{j=1}^{N} VI(C, A_j) \cap \Gamma \neq \emptyset$ and that either (B1) or (B2) holds. For arbitrarily given $x_1 \in H$, let $\{x_n\}$ be a sequence generated by

$$u_n = T_{\phi_k, f_k}^B (I - r_{M, k} B_k) T_{\phi_k, f_k}^B (I - r_{M, k} B_k),$$

$$v_n = P_C (I - \lambda \nabla A_j A_j) \cdots P_C (I - \lambda \nabla A_j A_j),$$

$$x_{n+1} = s_n \nabla f x_n + \beta_n x_n + ((1 - \beta_n) I - s_n \mu^2 f) T_n y_n,$$

where $P_C (I - \lambda \nabla f)$ is taken as nonexpansive and $\lambda_n = 2(1- \lambda \nabla L)/4 \in (0, 1/2)$ for each $\lambda_n \in (0, 2/L)$. Assume that the following conditions hold:

(i) $s_n \in (0, 1/2)$ for each $\lambda_n \in (0, 2/L)$, and $\lim_{n \to \infty} s_n = 0$ ($\Leftrightarrow \lim_{n \to \infty} \lambda_n = 2/L$); (ii) $\{\beta_n\} \subset (0, 1)$ and $0 < \liminf_{n \to \infty} \beta_n \leq \limsup_{n \to \infty} \beta_n < 1$; (iii) $\alpha_{2n} \subset \{[a, b] \subset (0, 2\eta) \text{ and } \lim_{n \to \infty} \alpha_{2n} \lambda_{2n+1} - \lambda_{2n} = 0 \text{ for all } i \in \{1, 2, \ldots, N\}$; (iv) $\{r_{k,n}\} \subset [\epsilon_k, f_k] \subset (0, 2\eta_k)$ and $\lim_{n \to \infty} r_{k,n+1} - r_{k,n} = 0$ for all $k \in \{1, 2, \ldots, M\}$.

Then $\{x_n\}$ converges strongly as $\lambda_n \to (2/L)$ ($\Leftrightarrow s_n \to 0$) to a point $x^* \in \Omega$, which is a unique solution in $\Omega$ to the VIP:

$$\langle (\mu F - \gamma V) x^*, p - x^* \rangle \geq 0, \quad \forall p \in \Omega. \quad (19)$$

Equivalently, $x^* = P_{\Omega} (I - (\mu F - \gamma V)) x^*$. In 2009, Yao et al. [33] considered the following hierarchical fixed point problem (HFPP): find hierarchically a fixed point of a nonexpansive mapping $T$ with respect to another nonexpansive mapping $S$; namely, find $x \in \text{Fix}(T)$ such that

$$\langle x - Sx, x - x \rangle \leq 0, \quad \forall x \in \text{Fix}(T). \quad (20)$$

The solution set of HFPP (20) is denoted by $\Delta$. It is obvious to see that solving HFPP (20) is equivalent to the fixed point problem of the composite mapping $P_{\text{Fix}(S)} T$; that is, find $\tilde{x} \in C$ such that $\tilde{x} = P_{\text{Fix}(T)} C\tilde{x}$. The authors [33] introduced and analyzed the following iterative algorithm for solving HFPP (20):

$$y_n = \beta_n \nabla f x_n + (1 - \beta_n) x_n,$$

$$x_{n+1} = \alpha_n \nabla V x_n + (1 - \alpha_n) T_n y_n, \quad \forall n \geq 0. \quad (21)$$

**Theorem YLM** (see [33, Theorem 3.2]). Let $C$ be a nonempty closed convex subset of a real Hilbert space $H$. Let $S$ and $T$ be two nonexpansive mappings of $C$ into itself. Let $V : C \to C$ be a fixed contraction with a $\alpha \in (0, 1)$. Let $\{\alpha_n\}$ and $\{\beta_n\}$ be two sequences in $(0, 1)$. For any given $x_0 \in C$, let $\{x_n\}$ be the sequence generated by (21). Assume that the sequence $\{x_n\}$ is bounded and that

(i) $\sum_{n=0}^{\infty} \alpha_n = \infty$;
\[(\mu F - \gamma V) x^* , x - x^* \geq 0 , \quad \forall x \in \Xi , \quad (22)\]

which \(\Xi\) denotes the solution set of the following hierarchical variational inequality (HVI): find \(z^* \in \text{Fix}(T)\) such that

\[\langle (\mu F - \gamma S) z^* , z - z^* \rangle \geq 0 , \quad \forall z \in \text{Fix}(T) , \quad (23)\]

where the solution set \(\Xi\) is assumed to be nonempty.

The authors [36] proposed both implicit and explicit iterative methods and studied the convergence analysis of the sequences generated by the proposed methods. In this paper, we introduce and study the following triple hierarchical variational inequality (THVI) with constraints of mixed equilibria, variational inequalities, and convex minimization problem.

**Problem 1.** Let \(S, T : C \to C\) be two nonexpansive mappings with \(\text{Fix}(T) \neq \emptyset\), let \(V : C \to H\) be a \(\rho\)-contractive mapping with a constant \(\rho \in [0, 1)\), and let \(F : C \to H\) be a \(\kappa\)-Lipschitzian and \(\eta\)-strongly monotone mapping with constants \(\kappa, \eta > 0\). Let \(0 < \mu < 2\eta/\kappa^2\) and \(0 < \gamma \leq \tau\), where \(\tau = 1 - \sqrt{1 - \mu(2\eta - \mu\kappa^2)}\). Consider the following THVI: find \(x^* \in \Xi\) such that

\[\langle (\mu F - \gamma V) x^* , x - x^* \rangle \geq 0 , \quad \forall x \in \Xi , \quad (24)\]

where \(\Xi\) denotes the solution set of the following hierarchical variational inequality (HVI): find \(z^* \in \text{Fix}(T)\) such that

\[\langle (\mu F - \gamma S) z^* , z - z^* \rangle \geq 0 , \quad \forall z \in \text{Fix}(T) , \quad (25)\]

where the solution set \(\Xi\) is assumed to be nonempty.

Motivated and inspired by the above facts, we introduce and analyze a hybrid iterative algorithm by the virtue of Korpelevich’s extragradient method, the viscosity approximation method, the hybrid steepest-descent method, and the averaged mapping approach to the GPA. It is proven that under appropriate assumptions, the proposed algorithm converges strongly to a common element of infinitely many nonexpansive mappings \(\{S_n\}_{n=1}^{\infty}\) and \(\{F_n\}_{n=1}^{\infty}\) in \(\text{Fix}(\Theta_k)\) and \(\text{Fix}(\Psi_k)\) for some subsequence \(\{x_n\}\) of \(\{x_n\}\).
Recall that a mapping \( A : C \to H \) is called
\begin{enumerate}
\item[(i)] monotone if
\[ \langle Ax - Ay, x - y \rangle \geq 0, \quad \forall x, y \in C, \] \tag{27}
\item[(ii)] \( \eta \)-strongly monotone if there exists a constant \( \eta > 0 \) such that
\[ \langle Ax - Ay, x - y \rangle \geq \eta \| x - y \|^2, \quad \forall x, y \in C, \] \tag{28}
\item[(iii)] \( \alpha \)-inverse-strongly monotone if there exists a constant \( \alpha > 0 \) such that
\[ \langle Ax - Ay, x - y \rangle \geq \alpha \| Ax - Ay \|^2, \quad \forall x, y \in C. \] \tag{29}
\end{enumerate}

It is obvious that if \( A \) is \( \alpha \)-inverse-strongly monotone, then \( A \) is monotone and \((1/\alpha)\)-Lipschitz continuous. Moreover, we also have that, for all \( u, v \in C \) and \( \lambda > 0 \),
\[
\| (I - \lambda A) u - (I - \lambda A) v \|^2
= \| u - v \|^2 - 2 \lambda \langle A u - A v, u - v \rangle + \lambda^2 \| A u - A v \|^2
\leq \| u - v \|^2 + \lambda (\lambda - 2 \alpha) \| A u - A v \|^2. \tag{30}
\]

So, if \( \lambda \leq 2 \alpha \), then \( I - \lambda A \) is a nonexpansive mapping from \( C \) to \( H \).

The metric projection from \( H \) onto \( C \) is the mapping \( P_C : H \to C \) which assigns to each point \( x \in H \) the unique point \( P_C x \in C \) satisfying the property
\[ \| x - P_C x \| = \inf_{y \in C} \| x - y \| =: d(x, C). \tag{31} \]

Some important properties of projections are gathered in the following proposition.

**Proposition 1.** For given \( x \in H \) and \( z \in C \):
\begin{enumerate}
\item[(i)] \( z = P_C x \Leftrightarrow \langle x - z, y - z \rangle \leq 0 \), for all \( y \in C \);
\item[(ii)] \( z = P_C x \Leftrightarrow \| x - z \|^2 \leq \| x - y \|^2 - \| y - z \|^2 \), for all \( y \in C \);
\item[(iii)] \( \langle P_C x - P_C y, x - y \rangle \geq \| P_C x - P_C y \|^2 \), for all \( y \in H \).
\end{enumerate}

Consequently, \( P_C \) is nonexpansive and monotone.

**Definition 2.** A mapping \( T : H \to H \) is said to be
\begin{enumerate}
\item[(a)] nonexpansive if
\[ \| Tx - Ty \| \leq \| x - y \|, \quad \forall x, y \in H, \] \tag{32}
\item[(b)] firmly nonexpansive if \( 2T - I \) is nonexpansive or equivalently if \( T \) is \( 1 \)-inverse-strongly monotone (1-ism), then
\[ \langle x - y, Tx - Ty \rangle \geq \| Tx - Ty \|^2, \quad \forall x, y \in H; \] \tag{33}
\item[(v)] if the mappings \( \{ T_i \}_{i=1}^N \) are averaged and have a common fixed point, then
\[ \bigcap_{i=1}^N \text{Fix}(T_i) = \text{Fix}(T_1 \cdots T_N). \tag{36} \]
\end{enumerate}
The notation \( \text{Fix}(T) \) denotes the set of all fixed points of the mapping \( T \); that is, \( \text{Fix}(T) = \{ x \in H : Tx = x \} \).

Next we list some elementary conclusions for the MEP.

**Proposition 6** (see [25]). Assume that \( \Theta : C \times C \to \mathbb{R} \) satisfies (AI)-(A4) and let \( \varphi : C \to \mathbb{R} \) be a proper lower semicontinuous and convex function. Assume that either (B1) or (B2) holds. For \( r > 0 \) and \( x \in H \), define a mapping \( T_r^{(\Theta,\varphi)} : H \to C \) as follows:

\[
T_r^{(\Theta,\varphi)}(x) = \left\{ \begin{array}{l}
\{ z \in C : \Theta(z, y) + \varphi(y) - \varphi(z) + \frac{1}{r}(y - z_x - x) \geq 0, \forall y \in C \} \\
\end{array} \right.
\]

for all \( x \in H \). Then the following hold:

(i) for each \( x \in H \), \( T_r^{(\Theta,\varphi)}(x) \) is nonempty and single-valued;

(ii) \( T_r^{(\Theta,\varphi)} \) is firmly nonexpansive; that is, for any \( x, y \in H \),

\[
\| T_r^{(\Theta,\varphi)}x - T_r^{(\Theta,\varphi)}y \| \leq \langle T_r^{(\Theta,\varphi)}x - T_r^{(\Theta,\varphi)}y, x - y \rangle
\]

(iii) \( \text{Fix}(T_r^{(\Theta,\varphi)}) = \text{MEP}(\Theta,\varphi) \);

(iv) \( \text{MEP}(\Theta,\varphi) \) is closed and convex;

(v) \( \| T_s^{(\Theta,\varphi)}x - T_r^{(\Theta,\varphi)}x \| \leq ((s-t)/s)(T_s^{(\Theta,\varphi)}x - T_r^{(\Theta,\varphi)}x, T_s^{(\Theta,\varphi)}x - x) \) for all \( s, t > 0 \) and \( x \in H \).

We need some facts and tools in a real Hilbert space \( H \) which are listed as lemmas below.

**Lemma 7.** Let \( X \) be a real inner product space. Then there holds the following inequality:

\[
\| x + y \|^2 \leq \| x \|^2 + 2(y, x + y), \quad \forall x, y \in X.
\]

**Lemma 8.** Let \( A : C \to H \) be a monotone mapping. In the context of the variational inequality problem, the characterization of the projection (see Proposition 1(ii)) implies that

\[
u \in VI(C, A) \iff u = P_C(u - \lambda Au), \quad \lambda > 0.
\]

**Lemma 9** (see [39, Demiclosedness principle]). Let \( C \) be a nonempty closed convex subset of a real Hilbert space \( H \). Let \( T \) be a nonexpansive self-mapping on \( C \). Then \( I - T \) is demiclosed. That is, whenever \( \{x_n\} \) is a sequence in \( C \) weakly converging to some \( x \in C \) and the sequence \( \{I - T)x_n\} \) strongly converges to some \( y \), it follows that \( (I - T)x = y \). Here \( I \) is the identity operator of \( H \).

Let \( \{S_{n,1}^{\infty}\} \) be an infinite family of nonexpansive mappings on \( H \) and let \( \{\lambda_n\}_{n=1}^{\infty} \) be a sequence of nonnegative numbers in \([0, 1]\). For any \( n \geq 1 \), define a mapping \( W_n \) on \( H \) as follows:

\[
U_{n,n+1} = I,
\]

\[
U_{n,n} = \lambda_n S_n U_{n,n+1} + (1 - \lambda_n) I,
\]

\[
U_{n,n-1} = \lambda_{n-1} S_{n-1} U_{n,n} + (1 - \lambda_{n-1}) I,
\]

\[
\vdots
\]

\[
U_{n,k} = \lambda_k S_k U_{n,k+1} + (1 - \lambda_k) I,
\]

\[
U_{n,k-1} = \lambda_{k-1} S_{k-1} U_{n,k} + (1 - \lambda_{k-1}) I,
\]

\[
\vdots
\]

\[
U_{n,2} = \lambda_2 S_2 U_{n,3} + (1 - \lambda_2) I,
\]

\[
W_n = U_{n,1} = \lambda_1 S_n U_{n,2} + (1 - \lambda_1) I.
\]

Such a mapping \( W_n \) is called the \( W \)-mapping generated by \( S_1, S_2, \ldots, S_n, \lambda_1, \lambda_2, \ldots, \lambda_n \).

**Lemma 10** (see [40, Lemma 3.2]). Let \( C \) be a nonempty closed convex subset of a real Hilbert space \( H \). Let \( \{S_{n,1}^{\infty}\} \) be a sequence of nonexpansive self-mappings on \( C \) such that \( \bigcap_{n=1}^{\infty} \text{Fix}(S_n) \neq \emptyset \) and let \( \{\lambda_n\} \) be a sequence in \((0, b] \) for some \( b \in (0, 1) \). Then, for every \( x \in C \) and \( k \geq 1 \), the limit \( \lim_{n \to \infty} U_{n,k}x \) exists where \( U_{n,k} \) is defined as in (41).

**Remark 11** (see [41, Remark 3.1]). It can be known from Lemma 10 that if \( D \) is a nonempty bounded subset of \( C \), then for \( \varepsilon > 0 \) there exists \( n_0 \geq k \) such that for all \( n > n_0 \)

\[
\sup_{x \in D} \| U_{n,k}x - U_{k}x \| \leq \varepsilon.
\]

**Remark 12** (see [41, Remark 3.2]). Utilizing Lemma 10, we define a mapping \( W : C \to C \) as follows:

\[
Wx = \lim_{n \to \infty} W_n x = \lim_{n \to \infty} U_{n,n} x, \quad \forall x \in C.
\]

Such a \( W \) is called the \( W \)-mapping generated by \( S_1, S_2, \ldots, \lambda_1, \lambda_2, \ldots \). Since \( W_n \) is nonexpansive, \( W : C \to C \) is also nonexpansive. If \( \{x_n\} \) is a bounded sequence in \( C \), then it is clear from Remark 11 that

\[
\lim_{n \to \infty} \| W_n x_n - W x_n \| = 0.
\]

**Lemma 13** (see [40, Lemma 3.3]). Let \( C \) be a nonempty closed convex subset of a real Hilbert space \( H \). Let \( \{S_{n,1}^{\infty}\} \) be a sequence of nonexpansive self-mappings on \( C \) such that \( \bigcap_{n=1}^{\infty} \text{Fix}(S_n) \neq \emptyset \) and let \( \{\lambda_n\} \) be a sequence in \((0, b] \) for some \( b \in (0, 1) \). Then, \( \text{Fix}(W) = \bigcap_{n=1}^{\infty} \text{Fix}(S_n) \).

The following lemma can be easily proven, and therefore, we omit the proof.
Lemma 14. Let \( V : H \to H \) be an \( l \)-Lipschitzian mapping with constant \( l \geq 0 \) and let \( F : H \to H \) be a \( \kappa \)-Lipschitzian and \( \eta \)-strongly monotone operator with positive constants \( \kappa, \eta > 0 \). Then for all \( 0 \leq y \leq \mu y \),
\[
\langle (\mu F - \gamma V) y, x - y \rangle \geq (\mu \eta - \gamma l) \| x - y \|^2, \quad \forall x, y \in H.
\] (45)
That is, \( \mu F - \gamma V \) is strongly monotone with the constant \( \mu \eta - \gamma l > 0 \).

Let \( C \) be a nonempty closed convex subset of a real Hilbert space \( H \). We introduce some notations. Let \( \lambda \) be a number in \((0, 1]\) and let \( \mu > 0 \). Associating with a nonexpansive mapping \( T : C \to H \), we define the mapping \( T^\lambda : C \to H \) by
\[
T^\lambda x := Tx - \lambda \mu F(Tx), \quad \forall x \in C,
\] (46)
where \( F : H \to H \) is an operator such that, for some positive constants \( \kappa, \eta > 0 \), \( F \) is \( \kappa \)-Lipschitzian and \( \eta \)-strongly monotone on \( H \); that is, \( F \) satisfies the following conditions:
\[
\|Fx - Fy\| \leq \kappa \|x - y\|, \quad \forall x, y \in C,
\] (47)
for all \( x, y \in H \).

Lemma 15 (see [42, Lemma 3.1]). \( T^\lambda \) is a contraction provided that \( 0 < \mu < 2\eta/\kappa \); that is,
\[
\|T^\lambda x - T^\lambda y\| \leq (1 - \lambda \tau) \|x - y\|, \quad \forall x, y \in C,
\] (48)
where \( \tau = 1 - \sqrt{1 - \mu(2\eta - \mu \kappa^2)} \in (0, 1] \).

Lemma 16 (see [42]). Let \( \{s_n\} \) be a sequence of nonnegative numbers satisfying the conditions
\[
s_{n+1} \leq (1 - \alpha_n) s_n + \alpha_n \beta_n, \quad \forall n \geq 1,
\] (49)
where \( \{\alpha_n\} \) and \( \{\beta_n\} \) are sequences of real numbers such that
\[
(i) \quad \{\alpha_n\} \subset [0, 1] \text{ and } \sum_{n=1}^{\infty} \alpha_n = \infty \text{ or equivalently }
\prod_{n=1}^{\infty} (1 - \alpha_n) := \lim_{n \to \infty} \prod_{k=1}^{n} (1 - \alpha_k) = 0;
\] (50)
(ii) \( \limsup_{n \to \infty} s_n \beta_n \leq 0 \), or \( \sum_{n=1}^{\infty} |\alpha_n \beta_n| < \infty \).
Then \( \lim_{n \to \infty} s_n = 0 \).

Lemma 17 (see [39]). Let \( H \) be a real Hilbert space. Then the following hold:
\[
(a) \quad \|x - y\|^2 = \|x\|^2 - 2\langle x, y \rangle + \|y\|^2 \quad \text{for all } x, y \in H;
\]
\[
(b) \quad \|\lambda x + \mu y\|^2 = \lambda \|x\|^2 + \mu \|y\|^2 - \lambda \mu \|x - y\|^2 \quad \text{for all } x, y \in H \quad \text{and } \lambda, \mu \in [0, 1] \text{ with } \lambda + \mu = 1;
\]
\[
(c) \quad \text{if } \{x_n\} \text{ is a sequence in } H \text{ such that } x_n \to x, \text{ it follows that }
\lim_{n \to \infty} \|x_n - y\|^2 = \lim_{n \to \infty} \|x_n - x\|^2 + \|x - y\|^2, \quad \forall y \in H.
\] (51)

A set-valued mapping \( \tilde{T} : H \to 2^H \) is called monotone if for all \( x, y \in H, f \in \tilde{T}x \) and \( g \in \tilde{T}y \) imply that \( \langle x - y, f - g \rangle \geq 0 \). A monotone set-valued mapping \( \tilde{T} : H \to 2^H \) is called maximal if its graph \( \text{Gph}(\tilde{T}) \) is not properly contained in the graph of any other monotone set-valued mapping. It is known that a monotone set-valued mapping \( \tilde{T} : H \to 2^H \) is maximal if and only if for \( (x, f) \in H \times H, (x - y, f - g) \geq 0 \) for every \((y, g) \in \text{Gph}(\tilde{T})\) implies that \( f \in \tilde{T}x \). Let \( A : C \to H \) be a monotone and Lipschitz continuous mapping and let \( N_C \nu \) be the normal cone to \( C \) at \( v \in C \), that is,
\[
N_C v = \{w \in H : \langle v, u \rangle \geq 0, \forall u \in C\}.
\] (52)

Define
\[
\bar{T}v = \begin{cases} 
A^v + N_C v & \text{if } v \in C, \\
\emptyset & \text{if } v \notin C.
\end{cases}
\] (53)

Lemma 18 (see [43]). Let \( A : C \to H \) be a monotone mapping. Then there hold the following statements:
\[
(i) \quad \bar{T} \text{ is maximal monotone;}
\]
\[
(ii) \quad v \in \bar{T}^{-1}0 \iff v \in VI(C, A).
\]

3. Strong Convergence Criteria for the THVI and HFPP

In this section, we will introduce and analyze an iterative algorithm for finding a solution of the THVI (24) with constraints of several problems: the finitely many GMEPs, the finitely many VIPs, GSVI (11), and CMP (14) in a real Hilbert space. This algorithm is based on the Korpelevich's extragradient method, the viscosity approximation method, the hybrid steepest-descent method, and the averaged mapping approach to the GPA. We prove the strong convergence of the proposed algorithm to a unique solution of THVI (24) under suitable conditions. In addition, we also consider the application of the proposed algorithm to solve a hierarchical fixed point problem with the same constraints.

Theorem 19. Let \( C \) be a nonempty closed convex subset of a real Hilbert space \( H \). Let \( M, N \) be two integers. Let \( f : C \to R \) be a convex functional with \( L \)-Lipschitz continuous gradient \( \nabla f \). Let \( \Theta_k \) be a bifunction from \( C \times C \to R \) satisfying (A1)–(A4) and let \( \varphi_k : C \to R \cup \{+\infty\} \) be a proper lower semicontinuous and convex function, where \( k \in \{1, 2, \ldots, M\} \). Let \( B_k, A_i : H \to H \) and \( F_j : C \to H \) be \( \mu_k \)-inverse-strongly monotone, \( \eta_i \)-inverse-strongly monotone, and \( \xi_j \)-inverse-strongly monotone, respectively, where \( k \in \{1, 2, \ldots, M\}, i \in \{1, 2, \ldots, N\}, \) and \( j \in \{1, 2\} \). Let \( S : H \to H \) be a nonexpansive mapping, let \( \{S_k\}_{k=1}^{\infty} \) be a sequence of nonexpansive mappings on \( H \), and let \( \{A_n\} \) be a sequence in \((0, b]\) for some \( b \in (0, 1) \). Let \( F : H \to H \) be a \( K \)-Lipschitzian and \( \eta \)-strongly monotone operator with positive constants \( \kappa, \eta > 0 \). Let \( V : H \to H \) be an \( L \)-Lipschitzian mapping with the constant \( L \geq 0 \). Let \( 0 < \mu < 2\eta/\kappa^2 \), \( 0 < \gamma \leq \tau \), and \( 0 \leq \gamma l < \tau \), where \( \tau = 1 - \sqrt{1 - \mu(2\eta - \mu \kappa^2)} \). Assume that
either (B1) or (B2) holds. For arbitrarily given \( x_1 \in H \), let \( \{x_n\} \) be a sequence generated by
\[
u_n = P_C(I - \lambda_{N,n}A_N)
\]
\[
\times P_C(I - \lambda_{N-1,n}A_{N-1}) \cdots P_C(I - \lambda_{2,n}A_2)
\]
\[
(54)
\]
Combining (59) and (60), we have
\[
\|V_n - p\| \leq \|x_n - p\|. (61)
\]

**Step 1.** Let us show that \( \{x_n\} \) is bounded. Indeed, taking into account the assumption \( \Xi \neq \emptyset \) in Problem 2, we know that \( \Omega \neq \emptyset \). By (H4), we may assume, without loss of generality, that \( \alpha_n \leq \delta_n \) for all \( n \geq 1 \). Taking \( p \in \Omega \) arbitrarily. Then from (30) and Proposition 6(ii) we have
\[
\|u_n - p\| = \|T_r(\theta_n\varphi)\| \|I - r_{\lambda,n}B_{\lambda}\| \Lambda_n^{M-1} x_n
\]
\[
\times (I - r_{k-1,n}B_{k-1}) \cdots T_r(\theta_n\varphi) (I - r_{1,n}B_1) x_n
\]
for all \( k \in \{1, 2, \ldots, M\} \) and \( n \geq 1 \),
\[
\Lambda_n^i = P_C(I - \lambda_{i,n}B_i)
\]
\[
\times P_C(I - \lambda_{i-1,n}B_{i-1}) \cdots P_C(I - \lambda_{1,n}B_1)
\]
for all \( i \in \{1, 2, \ldots, N\} \), \( \Lambda_n^0 = I \) and \( \Lambda_n^{N} = I \), where \( I \) is the identity mapping on \( H \). Then we have \( u_n = \Lambda_n x_n \) and \( v_n = \Lambda_n^N u_n \).

We divide the rest of the proof into several steps.

**Step 1.** Let us show that \( \{x_n\} \) is bounded. Indeed, taking into account the assumption \( \Xi \neq \emptyset \) in Problem 2, we know that \( \Omega \neq \emptyset \). By (H4), we may assume, without loss of generality, that \( \alpha_n \leq \delta_n \) for all \( n \geq 1 \). Taking \( p \in \Omega \) arbitrarily. Then from (30) and Proposition 6(ii) we have
\[
\|u_n - p\|
\]
\[
= \|T_r(\theta_n\varphi)\| \|I - r_{\lambda,n}B_{\lambda}\| \Lambda_n^{M-1} x_n
\]
\[
\times (I - r_{k-1,n}B_{k-1}) \cdots T_r(\theta_n\varphi) (I - r_{1,n}B_1) x_n
\]
for all \( k \in \{1, 2, \ldots, M\} \) and \( n \geq 1 \),
\[
\Lambda_n^i = P_C(I - \lambda_{i,n}B_i)
\]
\[
\times P_C(I - \lambda_{i-1,n}B_{i-1}) \cdots P_C(I - \lambda_{1,n}B_1)
\]
for all \( i \in \{1, 2, \ldots, N\} \), \( \Lambda_n^0 = I \) and \( \Lambda_n^{N} = I \), where \( I \) is the identity mapping on \( H \). Then we have \( u_n = \Lambda_n x_n \) and \( v_n = \Lambda_n^N u_n \).

We divide the rest of the proof into several steps.
Since $p = Gp = P_c(I - \nu_1F_1)P_c(I - \nu_2F_2)p, F_j$ is $\zeta_j$-inverse-strongly monotone for $j = 1, 2$, and $0 \leq \nu_j \leq 2\zeta_j$ for $j = 1, 2$, we deduce that, for any $n \geq 1$,

$$
\|Gv_n - p\|^2 
= \|P_c(I - \nu_1F_1)P_c(I - \nu_2F_2)v_n 
- P_c(I - \nu_1F_1)P_c(I - \nu_2F_2)p\|^2 
\leq \|(I - \nu_1F_1)P_c(I - \nu_2F_2)v_n 
- (I - \nu_1F_1)P_c(I - \nu_2F_2)p\|^2 
= \|P_c(I - \nu_2F_2)v_n - P_c(I - \nu_2F_2)p\|^2 
- \nu_1 \left[F_1P_c(I - \nu_2F_2)v_n - F_1P_c(I - \nu_2F_2)p\right]^2 
+ \nu_1 (\nu_1 - 2\zeta_1) \|F_1P_c(I - \nu_2F_2)v_n 
- F_1P_c(I - \nu_2F_2)p\|^2 
\leq \|P_c(I - \nu_2F_2)v_n - P_c(I - \nu_2F_2)p\|^2 
= \|v_n - p\|^2 + \nu_2 (\nu_2 - 2\zeta_2) \|F_2v_n - F_2p\|^2 
\leq \|v_n - p\|^2.
$$

(62)

Utilizing Lemma 15 and the relation $\alpha_n \leq s_n$, from (54), (61), and (62), we obtain that

$$
\|y_n - p\| 
= \|\alpha_n (Sv_n - Sp) + (I - \alpha_nF)p\| 
\leq \alpha_n \|Sv_n - Sp\| 
+ \|(I - \alpha_nF)p\| 
\leq \alpha_n \|Sv_n - Sp\| 
+ \alpha_n \|\gamma S - \mu F\| \|p\| 
\leq \alpha_n \|Sv_n - Sp\| 
+ (1 - \alpha_n\tau) \|Gv_n - p\| 
+ \alpha_n \|\gamma S - \mu F\| \|p\| 
\leq \alpha_n \|v_n - p\| 
+ (1 - \alpha_n\tau) \|v_n - p\| 
+ \alpha_n \|\gamma S - \mu F\| \|p\| 
\leq \alpha_n \|x_n - p\| 
+ (1 - \alpha_n(\tau - \gamma)) \|x_n - p\| 
+ \alpha_n \|\gamma S - \mu F\| \|p\| 
= (1 - \alpha_n(\tau - \gamma)) \|x_n - p\| + \alpha_n \|\gamma S - \mu F\| \|p\|.
$$

(63)

and hence

$$
\|x_{n+1} - p\| 
= \|s_n(\gamma Sv_{n+1} - \nu p) + (I - \alpha_nF)T_ny_n 
- (I - \alpha_nF)p + s_n(\gamma S - \mu F)p\| 
\leq s_n \|\gamma Sv_{n+1} - \nu p\| 
+ \|(I - \alpha_nF)T_ny_n - (I - \alpha_nF)p\| 
+ s_n \|\gamma S - \mu F\| \|p\| 
\leq s_nVl \|x_n - p\| + (1 - s_n\tau) \|y_n - p\| 
+ s_n \|\gamma S - \mu F\| \|p\| 
\leq s_nVl \|x_n - p\| 
+ (1 - s_n\tau) \|\gamma S - \mu F\| \|p\|.
$$

(64)

By induction, we get

$$
\|x_n - p\| 
\leq \max \left\{\|x_1 - p\|, \frac{\|\gamma S - \mu F\| \|p\| + \|\gamma S - \mu F\| \|p\|}{\tau - \gamma l} \right\},
$$

(65)

\[\forall n \geq 1.\]

Hence $\{x_n\}$ is bounded and so are the sequences $\{u_n\}, \{v_n\}, \{y_n\}$.

**Step 2.** Let us show that $\lim_{n \to \infty}(\|x_{n+1} - x_n\|/\alpha_n) = 0$. 


Indeed, taking into account the \((1/L)\)-inverse-strong monotonicity of \(\nabla f\), we know that \(P_C(I - \theta_n \nabla f)\) is nonexpansive for \(\theta_n \in (0, 2/L)\). Hence it follows that for any given \(p \in \Omega\),

\[
\begin{align*}
\|P_C(I - \theta_{n+1} \nabla f) y_n\| &\leq \|P_C(I - \theta_{n+1} \nabla f) y_n - p\| + \|p\| \\
&= \|P_C(I - \theta_{n+1} \nabla f) y_n - P_C(I - \theta_n \nabla f) p\| + \|p\| \\
&\leq \|y_n - p\| + \|p\| \\
&\leq \|y_n\| + 2\|p\|. \\
\end{align*}
\]

This together with the boundedness of \(\{y_n\}\) implies that \(\{P_C(I - \lambda_{n+1} \nabla f) y_n\}\) is bounded. Also, observe that

\[
\begin{align*}
\|T_{n+1} y_{n+1} - T_n y_n\| &\leq \left\|\frac{4P_C(I - \theta_{n+1} \nabla f) - (2 - \theta_{n+1} L) I}{2 + \theta_{n+1} L} y_n - \frac{4P_C(I - \theta_n \nabla f) - (2 - \theta_n L) I}{2 + \theta_n L} y_n\right\| \\
&+ \frac{2 - \theta_{n+1} L}{2 + \theta_{n+1} L} \|y_n - \frac{2 - \theta_n L}{2 + \theta_n L} y_n\| \\
&= \left\|\frac{4(2 + \theta_{n+1} L) P_C(I - \theta_{n+1} \nabla f) y_n - 4(2 + \theta_n L) P_C(I - \theta_n \nabla f) Gy_n}{2 + \theta_{n+1} L} + \frac{4L(\theta_{n+1} - \theta_n)}{(2 + \theta_{n+1} L)(2 + \theta_n L)} y_n\right\| \\
&+ \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|y_n\| \\
&\leq \left\|\frac{4L(\theta_{n+1} - \theta_n) P_C(I - \theta_{n+1} \nabla f) y_n + 4(2 + \theta_{n+1} L) \times ((2 + \theta_{n+1} L)(2 + \theta_n L))^{-1}}{(2 + \theta_{n+1} L)(2 + \theta_n L)} y_n\right\| \\
&+ \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|y_n\| \\
&\leq \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|P_C(I - \theta_{n+1} \nabla f) y_n\| \\
&+ \frac{(4(2 + \theta_{n+1} L)}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \times \|P_C(I - \theta_{n+1} \nabla f) y_n - P_C(I - \theta_n \nabla f) y_n\| \\
&\times ((2 + \theta_{n+1} L)(2 + \theta_n L))^{-1} \\
&+ \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|y_n\| \\
&\leq \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|P_C(I - \theta_{n+1} \nabla f) y_n\| \\
&+ \frac{(4(2 + \theta_{n+1} L)}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \times \|P_C(I - \theta_{n+1} \nabla f) y_n - P_C(I - \theta_n \nabla f) y_n\| \\
&\times ((2 + \theta_{n+1} L)(2 + \theta_n L))^{-1} \\
&+ \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|y_n\| \\
&\leq \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|P_C(I - \theta_{n+1} \nabla f) y_n\| \\
&+ \frac{(4(2 + \theta_{n+1} L)}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \times \|P_C(I - \theta_{n+1} \nabla f) y_n - P_C(I - \theta_n \nabla f) y_n\| \\
&\times ((2 + \theta_{n+1} L)(2 + \theta_n L))^{-1} \\
&+ \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|y_n\| \\
&\leq \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|P_C(I - \theta_{n+1} \nabla f) y_n\| \\
&+ \frac{(4(2 + \theta_{n+1} L)}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \times \|P_C(I - \theta_{n+1} \nabla f) y_n - P_C(I - \theta_n \nabla f) y_n\| \\
&\times ((2 + \theta_{n+1} L)(2 + \theta_n L))^{-1} \\
&+ \frac{4L|\theta_{n+1} - \theta_n|}{(2 + \theta_{n+1} L)(2 + \theta_n L)} \|y_n\|
\end{align*}
\]

where \(\sup_{n \geq 1} \|P_C(I - \theta_{n+1} \nabla f) y_n\| + 4\|\nabla f(y_n)\| + L\| y_n\| \leq M\) for some \(M > 0\). So, by (67), we have that

\[
\begin{align*}
\|T_{n+1} y_{n+1} - T_n y_n\| &\leq \|T_{n+1} y_{n+1} - T_n y_n\| + \|T_{n+1} y_{n+1} - T_{n+1} y_n\| \\
&\leq \|y_{n+1} - y_n\| + M|\theta_{n+1} - \theta_n| \\
&\leq \|y_{n+1} - y_n\| + \frac{4M}{L} |s_{n+1} - s_n|.
\end{align*}
\]
\begin{align*}
\lambda_{N-1,n+1} - \lambda_{N-1,n} \right| A_{N-1}^{-1} u_{n+1} \\
+ \left| A_{n+1}^{-1} u_{n+1} - A_{n}^{-2} u_{n} \right|
\end{align*}

\vdots

\leq \left| \lambda_{N,n+1} - \lambda_{N,n} \right| \left| A_{N}^{-1} u_{n+1} \right|

\leq \left| \lambda_{N,n+1} - \lambda_{N,n} \right| \left| A_{n}^{-2} u_{n} \right|

\vdots

\leq \left| \lambda_{N,n+1} - \lambda_{N,n} \right| \left| A_{n}^{-2} u_{n} \right|

\leq \bar{M}_{0} \left( |\lambda_{N,n+1} - \lambda_{N,n}| + \|u_{n+1} - u_{n}\| \right),

(69)

where \( sup_{n>1} \left| \sum_{i=1}^{N} |A_{i}^{-1} u_{n+1}| \right| \leq \bar{M}_{0} \) for some \( \bar{M}_{0} > 0 \).

Also, utilizing Proposition 6(ii), (v) we deduce that

\begin{align*}
\|u_{n+1} - u_{n}\| &= \| \Delta_{M+1}^{M+1} x_{n+1} - \Delta_{M}^{M} x_{n} \|
\end{align*}

\begin{align*}
&= \left| T_{r_{M+1}} \Delta_{M+1}^{M+1} x_{n+1} - T_{r_{M}} \Delta_{M}^{M} x_{n} \right|
\end{align*}

\begin{align*}
&\leq \left| T_{r_{M+1}} \Delta_{M+1}^{M+1} x_{n+1} - T_{r_{M}} \Delta_{M}^{M} x_{n} \right|
\end{align*}

\begin{align*}
&\leq \sum_{k=1}^{M} \left| T_{r_{k+1}} \Delta_{k+1}^{k+1} x_{n+1} - T_{r_{k}} \Delta_{k}^{k} x_{n} \right|
\end{align*}

(70)

where \( \bar{M}_{1} > 0 \) is a constant such that for each \( n \geq 1 \)

\begin{align*}
\sum_{k=1}^{M} \left| T_{r_{k+1}} \Delta_{k+1}^{k+1} x_{n+1} - T_{r_{k}} \Delta_{k}^{k} x_{n} \right| &\leq \bar{M}_{1}
\end{align*}

(71)
Also, from (54) we have
\[ y_{n+1} = \alpha_{n+1} y S V_{n+1} + (I - \alpha_{n+1} \mu F) W_{n+1} G v_{n+1}, \]
\[ y_n = \alpha_n y S V_n + (I - \alpha_n \mu F) W_n G v_n, \quad \forall n \geq 1. \]  

(72)

Simple calculation shows that
\[ y_{n+1} - y_n = \alpha_{n+1} y (S V_{n+1} - S V_n) \]
\[ + (\alpha_{n+1} - \alpha_n) \{ y S V_n - \mu F W_n G v_n \} \]
\[ + (I - \alpha_{n+1} \mu F) W_{n+1} G v_{n+1} \]
\[ - (I - \alpha_n \mu F) W_n G v_n. \]  

(73)

In the meantime, from (41), since
\[ \| W_{n+1} G v_{n+1} - W_n G v_n \| \]
\[ \leq \| W_{n+1} G v_{n+1} - W_{n+1} G v_n \| \]
\[ + \| W_{n+1} G v_n - W_n G v_n \| \]
\[ \leq \| v_{n+1} - v_n \| + \| W_{n+1} G v_n - W_n G v_n \| \]
\[ = \| v_{n+1} - v_n \| \]
\[ + \| \lambda_1 T_1 U_{n+1,2} G v_n - \lambda_1 T_1 U_{n+1,2} G v_{n+1} \| \]
\[ \leq \| v_{n+1} - v_n \| + \lambda_1 \| U_{n+1,2} G v_n - U_{n+1,2} G v_{n+1} \| \]
\[ = \| v_{n+1} - v_n \| \]  

(74)

(\therefore)

where \( M_2 \) is a constant such that \( \| U_{n+1,1} G v_n \| + \| U_{n+1,2} G v_n \| \leq M_2 \) for each \( n \geq 1 \). Therefore, by utilizing Lemma 15, from (69)–(74) and \( \{ \lambda_n \} \subset (0, b) \subset (0, 1) \) it follows that
\[ \| y_{n+1} - y_n \| \]
\[ \leq \alpha_{n+1} y \| S V_{n+1} - S V_n \| \]
\[ + |\alpha_{n+1} - \alpha_n| \| y S V_n - \mu F W_n G v_n \| \]
\[ + \| (I - \alpha_{n+1} \mu F) W_{n+1} G v_{n+1} \|
\[ - (I - \alpha_n \mu F) W_n G v_n \| \]
\[ \leq \alpha_{n+1} y \| v_{n+1} - v_n \| + |\alpha_{n+1} - \alpha_n| \]
\[ \times \| y S V_n - \mu F W_n G v_n \| \]
\[ + (1 - \alpha_{n+1}) \| W_{n+1} G v_{n+1} - W_n G v_n \| \]
\[ \leq \alpha_{n+1} y \| v_{n+1} - v_n \| + |\alpha_{n+1} - \alpha_n| \]
\[ \times \| y S V_n - \mu F W_n G v_n \| \]
\[ + (1 - \alpha_{n+1}) \| W_{n+1} G v_{n+1} - W_n G v_n \| \]
\[ \leq (1 - \alpha_{n+1} (\tau - \gamma)) \| v_{n+1} - v_n \| \]
\[ + |\alpha_{n+1} - \alpha_n| \| y S V_n - \mu F W_n G v_n \| + M_2 \prod_{i=1}^n \lambda_i \]
\[ \leq (1 - \alpha_{n+1} (\tau - \gamma)) \]
\[ \times \left[ \tilde{M}_0 N \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| + \| u_{n+1} - u_n \| \right] \]
\[ + |\alpha_{n+1} - \alpha_n| \| y S V_n - \mu F W_n G v_n \| + M_2 \prod_{i=1}^n \lambda_i \]
\[ \leq (1 - \alpha_{n+1} (\tau - \gamma)) \]
\[ \times \left[ \tilde{M}_0 \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| \right. \]
\[ + \tilde{M}_2 \sum_{k=1}^M |r_{k,n+1} - r_{k,n}| + \| x_{n+1} - x_n \| \]
\[ + |\alpha_{n+1} - \alpha_n| \| y S V_n - \mu F W_n G v_n \| + M_2 \prod_{i=1}^n \lambda_i \]
\[ \leq (1 - \alpha_{n+1} (\tau - \gamma)) \| x_{n+1} - x_n \| \]
\[ + \tilde{M}_0 N \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| + \tilde{M}_1 \sum_{k=1}^M |r_{k,n+1} - r_{k,n}| \]
\[ + |\alpha_{n+1} - \alpha_n| \| y S V_n - \mu F W_n G v_n \| + M_2 \prod_{i=1}^n \lambda_i. \]  

(75)

On the other hand, from (54) we have
\[ x_{n+2} = s_{n+1} y V x_{n+1} + (I - s_{n+1} \mu F) T_{n+1} y_{n+1}, \]
\[ x_{n+1} = s_n y V x_n + (I - s_n \mu F) T_n y_n, \quad \forall n \geq 1. \]  

(76)
The simple calculations show that
\[
x_{n+2} - x_{n+1} = (I - s_{n+1} \mu F) T_{n+1} y_{n+1} \\
- (I - s_{n+1} \mu F) T_n y_n \\
+ (s_{n+1} - s_n) (\gamma V x_n - \mu FT_n y_n) \\
+ s_{n+1} \gamma (V x_{n+1} - V x_n).
\]

Utilizing Lemma 15 we deduce from (68), (75), and (77) that
\[
\|x_{n+2} - x_{n+1}\|
\leq \|(I - s_{n+1} \mu F) T_{n+1} y_{n+1} - (I - s_{n+1} \mu F) T_n y_n\|
+ |s_{n+1} - s_n| \|\gamma V x_n - \mu FT_n y_n\|
+ s_{n+1} \gamma \|V x_{n+1} - V x_n\|
\leq (1 - s_{n+1} \tau) \|T_{n+1} y_{n+1} - T_n y_n\|
+ |s_{n+1} - s_n| \|\gamma V x_n - \mu FT_n y_n\|
+ s_{n+1} \gamma \|V x_{n+1} - V x_n\|
\leq (1 - s_{n+1} \tau) \left[ \|y_{n+1} - y_n\| + \frac{4M}{L} |s_{n+1} - s_n| \right]
+ |s_{n+1} - s_n| \|\gamma V x_n - \mu FT_n y_n\|
+ s_{n+1} \gamma \|V x_{n+1} - V x_n\|
\leq (1 - s_{n+1} \tau)
\times \left[ (1 - \alpha_{n+1} (\tau - \gamma)) \|x_{n+1} - x_n\|
+ \tilde{M}_0 \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| + \tilde{M}_1 \sum_{k=1}^M |r_{k,n+1} - r_{k,n}|
+ |\alpha_{n+1} - \alpha_n| \|\gamma V x_n - \mu FW_n Gv_n\|
+ \tilde{M}_2 \left( \frac{4M}{L} |s_{n+1} - s_n| \right)
+ |s_{n+1} - s_n| \|\gamma V x_n - \mu FT_n y_n\|
+ s_{n+1} \gamma \|V x_{n+1} - V x_n\|
\leq (1 - s_{n+1} \tau) \|x_{n+1} - x_n\|
+ \tilde{M}_0 \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| + \tilde{M}_1 \sum_{k=1}^M |r_{k,n+1} - r_{k,n}|
+ |\alpha_{n+1} - \alpha_n| \|\gamma V x_n - \mu FW_n Gv_n\|
+ \tilde{M}_2 \left( \frac{4M}{L} |s_{n+1} - s_n| \right)
+ |s_{n+1} - s_n| \|\gamma V x_n - \mu FT_n y_n\|
+ s_{n+1} \gamma \|V x_{n+1} - V x_n\|
\leq (1 - s_{n+1} \tau) \|x_{n+1} - x_n\|
+ \tilde{M}_0 \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| + \tilde{M}_1 \sum_{k=1}^M |r_{k,n+1} - r_{k,n}|
+ |\alpha_{n+1} - \alpha_n| \|\gamma V x_n - \mu FW_n Gv_n\|
+ \tilde{M}_2 \left( \frac{4M}{L} |s_{n+1} - s_n| \right)
+ (1 - s_{n+1} (\tau - \gamma)) \|x_{n+1} - x_n\|
+ \tilde{M}_3 \left( \sum_{i=1}^N |\lambda_{i,n+1} - \lambda_{i,n}| + \sum_{k=1}^M |r_{k,n+1} - r_{k,n}| \right)
+ \tilde{M}_4 \left( |\alpha_{n+1} - \alpha_n| + b^{n-1} + |s_{n+1} - s_n| \right),
\]
where \( \tilde{M}_3 \) is a constant such that for each \( n \geq 1 \)
\[
\tilde{M}_0 + \tilde{M}_1 + \tilde{M}_2 + \frac{4M}{L} + \|\gamma V x_n - \mu FT_n y_n\| \leq \tilde{M}_3.
\]

Therefore,
\[
\frac{\|x_{n+1} - x_n\|}{\alpha_n}
\leq (1 - s_n (\tau - \gamma)) \frac{\|x_n - x_{n-1}\|}{\alpha_n}
+ \tilde{M}_3 \left( \sum_{i=1}^N |\lambda_{i,n} - \lambda_{i,n-1}| + \sum_{k=1}^M |r_{k,n} - r_{k,n-1}| \right)
+ \tilde{M}_4 \left( |\alpha_n - \alpha_{n-1}| + b^{n-1} + \frac{|s_n - s_{n-1}|}{\alpha_n} \right)
= (1 - s_n (\tau - \gamma)) \frac{\|x_n - x_{n-1}\|}{\alpha_n}
+ (1 - s_n (\tau - \gamma)) \frac{\|x_n - x_{n-1}\|}{\alpha_n - 1}
+ \tilde{M}_3 \left( \sum_{i=1}^N |\lambda_{i,n} - \lambda_{i,n-1}| + \sum_{k=1}^M |r_{k,n} - r_{k,n-1}| \right)
+ \tilde{M}_4 \left( |\alpha_n - \alpha_{n-1}| + b^{n-1} + \frac{|s_n - s_{n-1}|}{\alpha_n} \right)
\]
\begin{align*}
&\leq (1 - (\tau - y) s_n) \frac{\|x_n - x_{n-1}\|}{\alpha_{n-1}} + (\tau - y) s_n \cdot \frac{1}{\tau - y l} \\
&\times \left\{ \|x_n - x_{n-1}\| \left( \frac{1}{s_n} \frac{1}{\alpha_n} - \frac{1}{\alpha_{n-1}} \right) \\
&+ \bar{M}_4 \left( \sum_{i=1}^{N} \frac{|\lambda_{i,n} - \lambda_{i,n-1}|}{s_n \alpha_n} + \sum_{k=1}^{M} \frac{|r_{k,n} - r_{k,n-1}|}{s_n \alpha_n} \\
&+ \frac{b^{-1}}{s_n \alpha_n} + \frac{b^{-1}}{s_n \alpha_n} \right) \right\}
\end{align*}

(80)

where \(\bar{M}_4 + \|x_n - x_{n-1}\| \leq \bar{M}_4\), for all \(n > 1\) for some \(\bar{M}_4 > 0\). From (H2), (H3), (H5), and (H6), it follows that \(\sum_{n=1}^{\infty} (\tau - y l)s_n = co\) and

\[
\lim_{n \to \infty} \frac{\|x_{n+1} - x_n\|}{\alpha_n} = 0.
\]

(82)

So, from \(\lim_{n \to \infty} \alpha_n = 0\) it follows that \(\lim_{n \to \infty} \|x_{n+1} - x_n\| = 0\). (83)

Step 3. We prove that \(\omega(x_n) \subset \Omega\) provided \(\lim_{n \to \infty} \|x_n - y_n\| = 0\).

Indeed, first of all, let us show that \(\|y_n - P_{C}(I - (2/L)V)f y_n\| \to 0, \|x_n - u_n\| \to 0, \|x_n - v_n\| \to 0, \|v_n - G v_n\| \to 0, \text{ and } \|v_n - W v_n\| \to 0\) as \(n \to \infty\). As a matter of fact, utilizing Lemmas 7 and 15 we obtain from (54), (61), and (62) that

\[
\frac{\|y_n - p\|^2}{\|y_n - p\|^2} = \frac{\|\alpha_n y (S v_n - Sp) + (I - \alpha_n \mu F) W_{n} G v_n - (I - \alpha_n \mu F) p\|^2}{\|\alpha_n y (S v_n - Sp) + (I - \alpha_n \mu F) W_{n} G v_n - (I - \alpha_n \mu F) p\|^2}
\]

(84)

\[
\leq \frac{\|\alpha_n y (S v_n - Sp) + (I - \alpha_n \mu F) W_{n} G v_n - (I - \alpha_n \mu F) p\|^2}{\|\alpha_n y (S v_n - Sp) + (I - \alpha_n \mu F) W_{n} G v_n - (I - \alpha_n \mu F) p\|^2}
\]

(85)

Note that \(x_{n+1} = s_n y V x_n + (I - s_n \mu F T n) y_n\). Hence we have

\[
x_{n+1} - y_n = s_n (y V x_n - \mu F T n y_n) + T_n y_n - y_n,
\]

(86)

which yields

\[
\|T_n y_n - y_n\| \leq \|x_{n+1} - y_n - s_n (y V x_n - \mu F T n y_n)\| \\
\leq \|x_{n+1} - y_n\| + s_n \|y V x_n - \mu F T n y_n\| \\
\leq \|x_{n+1} - x_n\| + \|x_n - y_n\| + s_n \|y V x_n - \mu F T n y_n\|.
\]

(87)

Since \(\lim_{n \to \infty} s_n = 0\) and \(\lim_{n \to \infty} \|x_n - x_{n+1}\| = 0\), from the assumption \(\lim_{n \to \infty} \|x_n - y_n\| = 0\) and the boundedness of \(\{x_n\}, \{y_n\}\), we obtain

\[
\lim_{n \to \infty} \|y_n - T_n y_n\| = 0.
\]

(87)
It is clear that
\[
\| P_C (I - \theta_n \nabla f) y_n - y_n \| = \| s_n y_n + (1 - s_n) T_n y_n - y_n \|
\]
\[
= (1 - s_n) \| T_n y_n - y_n \|, \tag{88}
\]
where \( s_n = ((2 - \theta_n L)/4) \in (0, 1/2) \) for each \( \theta_n \in (0, 2/L) \). Hence we have
\[
\| P_C \left( I - \frac{2}{L} \nabla f \right) y_n - y_n \|
\leq \| P_C \left( I - \frac{2}{L} \nabla f \right) y_n - P_C (I - \theta_n \nabla f) y_n \|
+ \| P_C (I - \theta_n \nabla f) y_n - y_n \|
\leq \left( \frac{2}{L} - \theta_n \right) \| \nabla f (y_n) \| + \| T_n y_n - y_n \|. \tag{89}
\]
From the boundedness of \( \{y_n\} \), \( s_n \to 0 \) (\( \theta_n \to 2/L \)) and \( \| T_n y_n - y_n \| \to 0 \) (due to (87)), it follows that
\[
\lim_{n \to \infty} \| y_n - P_C \left( I - \frac{2}{L} \nabla f \right) y_n \| = 0. \tag{90}
\]
Also, from (30) it follows that for all \( i \in \{1, 2, \ldots, N\} \) and \( k \in \{1, 2, \ldots, M\} \)
\[
\| y_n - p \|^2
\leq \| A_n^N u_n - p \|^2
\leq \| A_n u_n - p \|^2
= \| P_C (I - \lambda_{i,n} A_i) \Lambda_{n}^{i-1} u_n - P_C (I - \lambda_{i,n} A_i) p \|^2
\leq \| (I - \lambda_{i,n} A_i) \Lambda_{n}^{i-1} u_n - (I - \lambda_{i,n} A_i) p \|^2
\leq \| \Lambda_{n}^{i-1} u_n - p \|^2
+ \lambda_{i,n} (\lambda_{i,n} - 2\eta_i) \| A_i \Lambda_{n}^{i-1} u_n - A_i p \|^2
\leq \| u_n - p \|^2 + \lambda_{i,n} (\lambda_{i,n} - 2\eta_i) \| A_i \Lambda_{n}^{i-1} u_n - A_i p \|^2
\leq \| x_n - p \|^2 + \lambda_{i,n} (\lambda_{i,n} - 2\eta_i) \| A_i \Lambda_{n}^{i-1} u_n - A_i p \|^2,
\]
which hence leads to
\[
r_{k,n} (2\mu_k - r_{k,n}) \left| B_k \Lambda_{n}^{k-1} x_n - B_k p \right|^2
+ \lambda_{i,n} (2\eta_i - \lambda_{i,n}) \left| A_i \Lambda_{n}^{i-1} u_n - A_i p \right|^2
\leq \| x_n - p \|^2 + \lambda_{i,n} (2\eta_i - \lambda_{i,n}) \left| A_i \Lambda_{n}^{i-1} u_n - A_i p \right|^2
\leq \| x_n - p \|^2 + \| y_n - p \|^2
\leq \| x_n - y_n \| \left( \| x_n - p \| + \| y_n - p \| \right)
+ 2\alpha_n \| (yS - \mu F) p \| \| y_n - p \|. \tag{93}
\]
Since \( \lim_{n \to \infty} \alpha_n = 0 \), \( |\lambda_{i,n}| \subset [a_i, b_i] \subset (0, 2\eta_i) \) and \( \{r_{k,n}\} \subset [\epsilon_k, f_k] \subset (0, 2\mu_k) \) for all \( i \in \{1, 2, \ldots, N\} \) and \( k \in \{1, 2, \ldots, M\} \), by the assumption \( \lim_{n \to \infty} \| x_n - y_n \| = 0 \).
and the boundedness of \( \{x_n\}, \{y_n\} \), we conclude immediately that

\[
\lim_{n \to \infty} \| A_i \Lambda_n^{-1} u_n - A_i p \| = 0, \\
\lim_{n \to \infty} \| B_k \Delta_n^{k-1} x_n - B_k p \| = 0, \tag{94}
\]

for all \( i \in \{1, 2, \ldots, N\} \) and \( k \in \{1, 2, \ldots, M\} \).

Furthermore, by Proposition 6(ii) we obtain that for each \( k \in \{1, 2, \ldots, M\} \)

\[
\| \Delta_n^k x_n - p \|^2 \\
= \| (I - r_{k,n} B_k) \Delta_n^{k-1} x_n - \frac{r_{k,n}}{r_{k,n}} (I - r_{k,n} B_k) p \|^2 \\
\leq \left\langle (I - r_{k,n} B_k) \Delta_n^{k-1} x_n - (I - r_{k,n} B_k) p, \Delta_n^{k-1} x_n - p \right\rangle \\
= \frac{1}{2} \left( \| (I - r_{k,n} B_k) \Delta_n^{k-1} x_n - r_{k,n} (B_k \Delta_n^{k-1} x_n - B_k p) \|^2 \\
+ \| \Delta_n^{k-1} x_n - p \|^2 - \| (I - r_{k,n} B_k) \Delta_n^{k-1} x_n \|^2 \\
- 2 \langle r_{k,n} (B_k \Delta_n^{k-1} x_n - B_k p), \Delta_n^{k-1} x_n - p \rangle \right) \\
\leq \frac{1}{2} \left( \| \Delta_n^{k-1} x_n - p \|^2 + \| \Delta_n^{k-1} x_n - p \|^2 \\
- \| \Delta_n^{k-1} x_n - \Delta_n^{k-1} x_n - r_{k,n} (B_k \Delta_n^{k-1} x_n - B_k p) \|^2 \right), \tag{95}
\]

which implies that

\[
\| \Delta_n^k x_n - p \|^2 \\
\leq \| \Delta_n^{k-1} x_n - p \|^2 - \| \Delta_n^{k-1} x_n - \Delta_n^{k-1} x_n \|^2 \\
- \| r_{k,n} (B_k \Delta_n^{k-1} x_n - B_k p) \|^2 \\
= \| \Delta_n^{k-1} x_n - p \|^2 - 2 r_{k,n} \| B_k \Delta_n^{k-1} x_n - B_k p \|^2 \\
+ 2 r_{k,n} \left\langle \Delta_n^{k-1} x_n - \Delta_n^{k-1} x_n, B_k \Delta_n^{k-1} x_n - B_k p \right\rangle \\
\leq \| \Delta_n^{k-1} x_n - p \|^2 - \| \Delta_n^{k-1} x_n - \Delta_n^{k-1} x_n \|^2 \\
+ 2 r_{k,n} \| \Delta_n^{k-1} x_n - \Delta_n^{k-1} x_n \| \| B_k \Delta_n^{k-1} x_n - B_k p \| \leq ||x_n - p||^2 - \frac{1}{2} \left\langle \Delta_n^{k-1} x_n - \Delta_n^{k-1} x_n, \Delta_n^{k-1} x_n - B_k p \right\rangle, \tag{96}
\]

Also, by Proposition 1(iii), we obtain that for each \( i \in \{1, 2, \ldots, N\} \)

\[
\| A_i' u_n - p \|^2 \\
= \| P_C (I - \lambda_{i,n} A_i) A_i^{-1} u_n - P_C (I - \lambda_{i,n} A_i) \| p \|^2 \\
\leq \langle (I - \lambda_{i,n} A_i) A_i^{-1} u_n - (I - \lambda_{i,n} A_i) p, A_i' u_n - p \rangle \\
= \frac{1}{2} \left( \| (I - \lambda_{i,n} A_i) A_i^{-1} u_n - (I - \lambda_{i,n} A_i) p \|^2 \\
+ \| A_i' u_n - p \|^2 \right) \\
- \| (I - \lambda_{i,n} A_i) A_i^{-1} u_n - (I - \lambda_{i,n} A_i) p \|^2 \\
- \| A_i' u_n - p \|^2 \right) \\
\leq \frac{1}{2} \left( \| A_i' u_n - p \|^2 + \| A_i' u_n - p \|^2 \\
- \| A_i' u_n - A_i' u_n - \lambda_{i,n} (A_i A_i^{-1} u_n - A_i p) \|^2 \right) \\
\leq \frac{1}{2} \left( \| u_n - p \|^2 + \| A_i' u_n - p \|^2 \\
- \| A_i' u_n - A_i' u_n - \lambda_{i,n} (A_i A_i^{-1} u_n - A_i p) \|^2 \right), \tag{97}
\]

which implies

\[
\| A_i' u_n - p \|^2 \\
\leq \| u_n - p \|^2 - \| A_i' u_n - A_i' u_n - \lambda_{i,n} (A_i A_i^{-1} u_n - A_i p) \|^2 \\
= \| u_n - p \|^2 - \| A_i' u_n - A_i' u_n - \lambda_{i,n} (A_i A_i^{-1} u_n - A_i p) \|^2 \\
+ 2 \lambda_{i,n} \left\langle A_i' u_n - A_i' u_n, A_i A_i^{-1} u_n - A_i p \right\rangle \\
\leq \| u_n - p \|^2 - \| A_i' u_n - A_i' u_n \|^2 \\
+ 2 \lambda_{i,n} \left\langle A_i' u_n - A_i' u_n, A_i A_i^{-1} u_n - A_i p \right\rangle. \tag{98}
\]
Thus, from (84), (96), and (98), we have

\[
\|y_n - p\|^2 \\
\leq \|v_n - p\|^2 + 2\alpha_n \langle (yS - \mu F) p, y_n - p \rangle \\
\leq \|A_n^i u_n - p\|^2 + 2\alpha_n \langle (yS - \mu F) p, y_n - p \rangle \\
\leq \|u_n - p\|^2 - \|A_n^i u_n - A_n^i u\|^2 \\
+ 2\lambda_{i,n} \|A_n^i u_n - A_n^i u\| \|A_n^i u_n - A_i p\| \\
+ 2\alpha_n \langle (yS - \mu F) p, y_n - p \rangle \\
\leq \|A_n^k x_n - p\|^2 - \|A_n^i u_n - A_n^i u\|^2 \\
+ 2\lambda_{i,n} \|A_n^i u_n - A_n^i u\| \|A_n^i u_n - A_i p\| \\
+ 2\alpha_n \langle (yS - \mu F) p, y_n - p \rangle ,
\]

which yields

\[
\|A_n^k x_n - A_n^i u\|^2 + \|A_n^i u_n - A_n^i u\|^2 \\
\leq \|x_n - p\|^2 - \|y_n - p\|^2 \\
+ 2\lambda_{i,n} \|A_n^i u_n - A_n^i u\| \|A_n^i u_n - A_i p\| \\
+ 2\alpha_n \langle (yS - \mu F) p, y_n - p \rangle .
\]

(100)

Since \(\lim_{n \to \infty} \|x_n - u_n\| = 0\), \(\{x_n\}\), \(\{y_n\}\), and \(\{u_n\}\) are bounded. For all \(i \in \{1, 2, \ldots, N\}\) and \(k \in \{1, 2, \ldots, M\}\), we have \(\lambda_{i,n} \in [a_i, b_i] \subset (0, 2\eta_i)\) and \(\{k_{i,n}\} \subset [e_i, f_i] \subset (0, 2\mu_i)\), then by (94) and the assumption \(\lim_{n \to \infty} \|x_n - y_n\| = 0\), we conclude immediately that

\[
\lim_{n \to \infty} \|A_n^k x_n - A_n^i u\|, \\
\lim_{n \to \infty} \|A_n^k x_n - A_n^i u\| = 0,
\]

(101)

for all \(i \in \{1, 2, \ldots, N\}\) and \(k \in \{1, 2, \ldots, M\}\). Note that

\[
\|x_n - u_n\| = \|A_n^0 x_n - A_n^M x_n\| \\
\leq \|A_n^0 x_n - A_n^i x_n\| \\
+ \|A_n^i x_n - A_n^2 x_n\| + \cdots \\
+ \|A_n^M x_n - A_n^0 x_n\|
\]

(102)

Thus, from (101) we have

\[
\lim_{n \to \infty} \|x_n - u_n\| = 0, \quad \lim_{n \to \infty} \|u_n - v_n\| = 0.
\]

(103)

It is easy to see that as \(n \to \infty\)

\[
\|x_n - v_n\| \leq \|x_n - u_n\| + \|u_n - v_n\| \to 0.
\]

(104)

On the other hand, for simplicity, we write \(\bar{p} = P_C(I - v_1 F_1) p, \bar{v}_n = P_C(I - v_1 F_2) v_n\), and \(w_n = G v_n = P_C(I - v_1 F_1) \bar{v}_n\) for all \(n \geq 1\). Then

\[
p = G p = P_C (I - v_1 F_1) \bar{p} = P_C (I - v_1 F_1) P_C (I - v_2 F_2) p.
\]

(105)

We now show that \(\lim_{n \to \infty} \|G v_n - v_n\| = 0\); that is, \(\lim_{n \to \infty} \|w_n - v_n\| = 0\). As a matter of fact, for \(p \in \Omega\), it follows from (61), (62), and (84) that

\[
\|y_n - p\|^2 \\
\leq \alpha_n \|v_n - p\|^2 + (1 - \alpha_n \tau) \|G v_n - p\|^2 \\
+ 2\alpha_n \langle (yS - \mu F) p, y_n - p \rangle
\]
\[ \begin{align*}
\leq & \alpha_n r \| v_n - p \|^2 + (1 - \alpha_n r) \| w_n - p \|^2 \\
& + 2\alpha_n \| (y - F) p \| \| y_n - p \|
\leq & \alpha_n r \| v_n - p \|^2 + (1 - \alpha_n r) \\
& \times \left[ \| v_n - \bar{p} \|^2 + v_1 (v_1 - 2\zeta_1) \| F_1 v_n - F_1 \bar{p} \|^2 \right] \\
& + 2\alpha_n \| (y - F) p \| \| y_n - p \|
\leq & \alpha_n r \| v_n - p \|^2 + (1 - \alpha_n r) \\
& \times \left[ \| v_n - \bar{p} \|^2 + v_2 (v_2 - 2\zeta_2) \| F_2 v_n - F_2 \bar{p} \|^2 \right] \\
& + v_1 (v_1 - 2\zeta_1) \| F_1 v_n - F_1 \bar{p} \|^2 \\
& + 2\alpha_n \| (y - F) p \| \| y_n - p \|
\leq & \| x_n - p \|^2 + (1 - \alpha_n r) \\
& \times \left[ \| x_n - \bar{p} \|^2 + v_1 (v_1 - 2\zeta_1) \| F_1 v_n - F_1 \bar{p} \|^2 \right] \\
& + v_1 (v_1 - 2\zeta_1) \| F_1 v_n - F_1 \bar{p} \|^2 \\
& + 2\alpha_n \| (y - F) p \| \| y_n - p \|
\end{align*} \]
(106)

which immediately yields

\[ \begin{align*}
(1 - \alpha_n r) \left[ v_2 (v_2 - 2\zeta_2) \| F_2 v_n - F_2 \bar{p} \|^2 \\
+ v_1 (v_1 - 2\zeta_1) \| F_1 v_n - F_1 \bar{p} \|^2 \right] \\
\leq & \| x_n - p \|^2 - \| y_n - p \|^2 \\
& + 2\alpha_n \| (y - F) p \| \| y_n - p \|
\leq & \| x_n - y_n \| (\| x_n - p \| + \| y_n - p \|) \\
& + 2\alpha_n \| (y - F) p \| \| y_n - p \|
\end{align*} \]
(107)

Since \( \lim_{n \to \infty} \alpha_n = 0 \), \( v_j \in (0, 2\zeta_j) \) for \( j = 1, 2 \) and \( \{x_n\} \) and \( \{y_n\} \) are bounded, by the assumption \( \lim_{n \to \infty} \| x_n - y_n \| = 0 \), we get

\[ \lim_{n \to \infty} \| F_2 v_n - F_2 \bar{p} \| = 0, \quad \lim_{n \to \infty} \| F_1 v_n - F_1 \bar{p} \| = 0. \]
(108)

Also, in terms of the firm nonexpansivity of \( P_{C_j} \) and the \( \zeta_j \)-inverse-strong monotonicity of \( F_j \), for \( j = 1, 2 \), we obtain from \( v_j \in (0, 2\zeta_j) \), \( j = 1, 2 \) and (67) that

\[ \begin{align*}
\| \tilde{y}_n - \bar{p} \|^2 \\
= & \| P_{C_j} (I - v_j F_j) \tilde{y}_n - P_{C_j} (I - v_j F_j) \bar{p} \|^2 \\
\leq & \langle (I - v_j F_j) \tilde{y}_n - (I - v_j F_j) \bar{p}, \tilde{y}_n - \bar{p} \rangle \\
= & \frac{1}{2} \left[ \| (I - v_j F_j) \tilde{y}_n - (I - v_j F_j) \bar{p} \|^2 + \| \tilde{y}_n - \bar{p} \|^2 \\
- \| (I - v_j F_j) \tilde{y}_n - (I - v_j F_j) \bar{p} \| \| \tilde{y}_n - \bar{p} \| \right] \\
\leq & \frac{1}{2} \left[ \| \tilde{y}_n - \bar{p} \|^2 + \| \tilde{y}_n - \bar{p} \|^2 \\
- \| (v_j - \tilde{y}_n) - (p - \bar{p}) \|^2 \\
+ 2v_2 \langle (v_j - \tilde{y}_n) - (p - \bar{p}), \tilde{y}_n - \bar{p} \rangle \\
- \frac{v_2}{2} \| F_j \tilde{y}_n - F_j \bar{p} \|^2 \right].
\end{align*} \]
(109)

Thus, we have

\[ \| \tilde{y}_n - \bar{p} \|^2 \leq \| \tilde{y}_n - p \|^2 - \| (v_j - \tilde{y}_n) - (p - \bar{p}) \|^2 \]
(110)
+ 2\nu_2 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
- \nu_2^2 \|F_2 v_n - F_2 p\|^2,
(110)
\|w_n - p\|^2 \leq \|v_n - p\|^2
- \|v_n - \bar{v}_n\|^2 + (p - \bar{p})\|^2
+ 2\nu_1 \|F_1 \bar{v}_n - F_1 \bar{p}\| \|v_n - \bar{v}_n\| + (p - \bar{p})\].
(111)

Consequently, from (61), (106), and (110) it follows that
\[\|y_n - p\|^2 \leq \alpha_n \|v_n - p\|^2 + (1 - \alpha_n) \]
\[\times \left[ \|v_n - \bar{v}_n\|^2 + \nu_1 \left( (v_1 - 2\zeta_1) \|F_1 \bar{v}_n - F_1 \bar{p}\| \right) \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \alpha_n \|v_n - p\|^2 + (1 - \alpha_n) \|v_n - \bar{v}_n\|^2
+ 2\nu_1 \|v_n - \bar{v}_n\| + (p - \bar{p})\|^2
V_1 - \bar{V}_2\) + 2\nu_2 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
- \nu_2^2 \|F_2 v_n - F_2 p\|^2 \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \alpha_n \|v_n - p\|^2 + (1 - \alpha_n) \]
\[\times \left[ \|v_n - p\|^2 - \|v_n - \bar{v}_n\| - (p - \bar{p})\|^2 \]
\[+ 2\nu_2 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
- \nu_2^2 \|F_2 v_n - F_2 p\|^2 \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \|v_n - p\|^2 - (1 - \alpha_n) \|v_n - \bar{v}_n\| - (p - \bar{p})\|^2 \]
\[+ 2\nu_2 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \|x_n - p\|^2 - (1 - \alpha_n) \|v_n - \bar{v}_n\| - (p - \bar{p})\|^2 \]
\[+ 2\nu_2 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \],
which hence leads to
\[\|x_n - p\|^2 \leq \|v_n - \bar{v}_n\| + (p - \bar{p})\|^2 \]
\[\leq \|x_n - p\|^2 \leq \|y_n - p\|^2 \]
\[+ 2\nu_1 \left( (v_1 - 2\zeta_1) \|F_1 \bar{v}_n - F_1 \bar{p}\| \right) \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \|x_n - y_n\| \|y_n - p\|^2 \]
\[+ 2\nu_1 \left( (v_1 - 2\zeta_1) \|F_1 \bar{v}_n - F_1 \bar{p}\| \right) \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \].
(113)

Since \lim_{n \to \infty} \alpha_n = 0, \{x_n\}, \{y_n\}, \{v_n\}, and \{\bar{v}_n\} are bounded sequences, by the assumption \lim_{n \to \infty} \|x_n - y_n\| = 0, we conclude from (108) that
\[\lim_{n \to \infty} \|v_n - \bar{v}_n\| + (p - \bar{p})\] = 0. (114)

Furthermore, from (62), (106), and (111) it follows that
\[\|y_n - p\|^2 \]
\[\leq \alpha_n \|v_n - p\|^2 + (1 - \alpha_n) \|w_n - p\|^2 \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \alpha_n \|v_n - p\|^2 + (1 - \alpha_n) \]
\[\times \left[ \|v_n - p\|^2 - \|v_n - \bar{v}_n\| - (p - \bar{p})\|^2 \]
\[+ 2\nu_1 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
- \nu_2^2 \|F_2 v_n - F_2 p\|^2 \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \|v_n - p\|^2 - (1 - \alpha_n) \|v_n - \bar{v}_n\| + (p - \bar{p})\|^2 \]
\[+ 2\nu_1 \left( (v_n - \bar{v}_n) - (p - \bar{p}), F_2 v_n - F_2 p \right)
+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \],
which hence yields
\[\|x_n - p\|^2 \leq \|v_n - \bar{v}_n\| + (p - \bar{p})\|^2 \]
\[\leq \|x_n - p\|^2 \leq \|y_n - p\|^2 \]
\[+ 2\nu_1 \left( (v_1 - 2\zeta_1) \|F_1 \bar{v}_n - F_1 \bar{p}\| \right) \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \]
\[\leq \|x_n - y_n\| \|y_n - p\|^2 \]
\[+ 2\nu_1 \left( (v_1 - 2\zeta_1) \|F_1 \bar{v}_n - F_1 \bar{p}\| \right) \]
\[+ 2\alpha_n \|\nu \| S - \mu F \| p \| \|y_n - p\| \].
(115)
Since \( \lim_{n \to \infty} \alpha_n = 0 \) and \( \{x_n\}, \{y_n\}, \{w_n\}, \text{ and } \{\tilde{V}_n\} \) are bounded sequences, by the assumption \( \lim_{n \to \infty} \|x_n - y_n\| = 0 \), we conclude from (108) that
\[
\lim_{n \to \infty} \| (\tilde{v}_n - w_n) + (p - \tilde{p}) \| = 0. \tag{117}
\]
Note that
\[
\| v_n - w_n \| \leq \| (v_n - \tilde{v}_n) - (p - \tilde{p}) \| + \| (\tilde{v}_n - w_n) + (p - \tilde{p}) \|. \tag{118}
\]
Hence from (114) and (117) we get
\[
\lim_{n \to \infty} \| v_n - G V_n \| = \lim_{n \to \infty} \| v_n - w_n \| = 0. \tag{119}
\]
Also, observe that
\[
y_n = \alpha_n y V_n + (I - \alpha_n \mu F) W_n G V_n. \tag{120}
\]
Hence we get
\[
y_n - W_n G V_n = \alpha_n (y V_n - \mu F W_n G V_n). \tag{121}
\]
So, from \( \lim_{n \to \infty} \alpha_n = 0 \) and the boundedness of \( \{v_n\} \) we deduce that
\[
\lim_{n \to \infty} \| y_n - W_n G V_n \| = 0. \tag{122}
\]
In addition, it is readily found that
\[
\| W_n v_n - v_n \|
\leq \| W_n v_n - W_n G V_n \| + \| W_n G V_n - v_n \|
\leq \| v_n - G V_n \| + \| W_n G V_n - v_n \|
\leq \| v_n - G V_n \| + \| W_n G V_n - y_n \| + \| y_n - v_n \|
\leq \| v_n - G V_n \| + \| W_n G V_n - y_n \| + \| y_n - x_n \| + \| x_n - v_n \|. \tag{123}
\]
Thus, by the assumption \( \lim_{n \to \infty} \| x_n - y_n \| = 0 \), from (103) and (119)–(123) we have
\[
\lim_{n \to \infty} \| W_n v_n - v_n \| = 0. \tag{124}
\]
Taking into account that \( \| v_n - W_n v_n \| \leq \| v_n - W_n v_n \| + \| W_n v_n - W_n v_n \| \), we obtain from
\[
\lim_{n \to \infty} \| v_n - W_n v_n \| = 0 \quad \text{and Remark 12 that}
\]
\[
\lim_{n \to \infty} \| v_n - W_n v_n \| = 0. \tag{125}
\]
Next, let us show that \( \omega_{\Lambda}(x_n) \subset \Omega \). In fact, since \( H \) is reflexive and \( \{x_n\} \) is bounded, there exists at least a weak convergence subsequence of \( \{x_n\} \). Hence it is known that \( \omega_{\Lambda}(x_n) \neq \emptyset \). Now, take an arbitrary \( u \in \omega_{\Lambda}(x_n) \). Then there exists a subsequence \( \{x_{n_k}\} \) of \( \{x_n\} \) such that \( x_{n_k} \rightharpoonup u \). From (101) and (103) and the assumption \( \lim_{n \to \infty} \| x_n - y_n \| = 0 \), we have that \( y_{n_k} \rightharpoonup w \), \( u_{n_k} \rightharpoonup u \), \( v_{n_k} \rightharpoonup v \), \( \Lambda_{k_{n_k}}^m u_{n_k} \rightharpoonup w \), and \( \Lambda_{n_{k_{n_k}}}^m u_{n_{k_{n_k}}} \rightharpoonup w \), where \( k \in \{1, 2, \ldots, M\} \) and \( m \in \{1, 2, \ldots, N\} \). Utilizing Lemma 9, we deduce from \( x_{n_k} \rightharpoonup w \), \( v_{n_k} \rightharpoonup v \), \( w \), \( (90) \), (119), and (125) that \( w \in \text{Fix}(P_C(I - (2/L) \nabla f)) = \text{VI}(C, \nabla f) = \Gamma \), \( w \in \text{GSVI}(G) \), and \( w \in \text{Fix}(W) = \cap_{n=1}^{\infty} \text{Fix}(S_n) \) (due to Lemma 13). Thus, we get \( w \in \cap_{n=1}^{\infty} \text{Fix}(S_n) \cap \text{GSVI}(G) \cap \Gamma \). Next we prove that \( w \in \cap_{m=1}^{N} \text{VI}(C, A_m) \). Let
\[
T_m v = \begin{cases} A_m v + N_C v, & v \in C, \\
0, & v \notin C, \end{cases} \tag{126}
\]
where \( m \in \{1, 2, \ldots, N\} \). Let \((v, u) \in G(T_m) \). Since \( u - A_m v \in N_C v \) and \( \Lambda_m^u u \in C \), we have
\[
\langle v - \Lambda_m^u u_n, u - A_m v \rangle \geq 0. \tag{127}
\]
On the other hand, from \( \Lambda_m^u u_n = P_C(I - \lambda_m A_m)\Lambda_m^{-1} u_n \) and \( v \in C \), we have
\[
\langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \left( \Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n \right) \rangle \geq 0, \tag{128}
\]
and hence
\[
\langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \frac{\Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n}{\lambda_m} \rangle \geq 0. \tag{129}
\]
Therefore we have
\[
\langle v - \Lambda_m^u u_n, u \rangle \geq \langle v - \Lambda_m^u u_n, A_m v \rangle \geq \langle v - \Lambda_m^u u_n, A_m v \rangle - \langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \frac{\Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n}{\lambda_m} \rangle \]
\[
= \langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \frac{\Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n}{\lambda_m} \rangle \]
\[
+ \langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \frac{\Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n}{\lambda_m} \rangle \]
\[
- \langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \frac{\Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n}{\lambda_m} \rangle \]
\[
\geq \langle v - \Lambda_m^u u_n, \Lambda_m^u u_n - \frac{\Lambda_m^{-1} u_n - \lambda_m A_m \Lambda_m^{-1} u_n}{\lambda_m} \rangle. \tag{130}
\]
From (101) and since \( A_m \) is Lipschitz continuous, we obtain that \( \lim_{n \to \infty} \| A_m \Lambda_m^u u_n - \Lambda_m^u \Lambda_m^{-1} u_n \| = 0 \). From \( \Lambda_m^u u_n \rightharpoonup w \), \( \{\lambda_{i_k}\} \subset \{a_i, b_i\} \subset (0, 2\eta_i) \) for all \( i \in \{1, 2, \ldots, N\} \) and (101), we have
\[
\langle v - w, u \rangle \geq 0. \tag{131}
\]
Since \( T_m \) is maximal monotone, we have \( w \in \text{VI}(C, A_m) \) and hence \( w \in \text{VI}(C, A_m) \). Since \( m = 1, 2, \ldots, N \), which implies \( w \in \cap_{m=1}^{N} \text{VI}(C, A_m) \).
\[ w \in \bigcap_{k=1}^{M} \text{GMEP}(\Theta_k, \varphi_k, B_k). \] Since \( \Delta^k x_k = \gamma(\Theta_k, \varphi_k)(I - B_k) \Delta^{k-1} x_k, n \geq 1, k \in \{1, 2, \ldots, M\}, \) we have
\[
\Theta_k \left( \Delta^k x_k, y \right) + \varphi_k \left( y \right) - \varphi_k \left( z_t \right) + 2 \langle y - w, B_k z_t \rangle .
\]
By (A2), we have
\[
\varphi_k \left( y \right) - \varphi_k \left( 
\Delta^k x_k \right) + \langle B_k \Delta^{k-1} x_k, y - \Delta^k x_k \rangle + \frac{1}{r_{k,n}} \left( y - \Delta^k x_k, \Delta^k x_k - \Delta^{k-1} x_k \right) \geq 0.
\]
Utilizing (A1), (A4), and (135), we obtain
\[
0 = \Theta_k \left( z_t, z_t \right) + \varphi_k \left( z_t \right) - \varphi_k \left( z_t \right)
\]
and hence
\[
0 \leq \Theta_k \left( z_t, y \right) + \varphi_k \left( y \right) - \varphi_k \left( z_t \right) + \left(1 - t\right) \langle y - w, B_k z_t \rangle.
\]
Letting \( t \to 0 \), we have, for each \( y \in C \),
\[
0 \leq \Theta_k \left( w, y \right) + \varphi_k \left( y \right) - \varphi_k \left( w \right) + \left( y - w, B_k w \right).
\]
This implies that \( w \in \text{GMEP}(\Theta_k, \varphi_k, B_k) \) and hence \( w \in \bigcap_{k=1}^{M} \text{GSVI}(\Theta_k, \varphi_k, B_k) \) and \( \Omega \). (This shows that \( w(x_n) \in \Omega \).)

**Step 4.** We prove that \( w(x_n) \subset \Xi \) provided that \( \|x_n - y_n\| = o(\alpha_n) \) additionally.

Indeed, let \( w \in w(x_n) \) be the same as mentioned in Step 3. Then we get \( x_n \to w \). In addition, from (84) we have that for every \( p \in \Omega \)
\[
\|y_n - p\| \leq \|x_n - p\|^2 + 2 \alpha_n \langle (y - \mu F) p, y_n - p \rangle,
\]
which immediately implies that
\[
2 \langle (y - \mu F) p, y_n - p \rangle \leq \frac{1}{\alpha_n} \left( \|x_n - p\|^2 - \|x_n - y_n\|^2 \right).
\]
This together with \( \|x_n - y_n\| = o(\alpha_n) \) leads to
\[
\limsup_{n \to \infty} \langle (y - \mu F) p, y_n - p \rangle \leq 0.
\]
Observe that
\[
\limsup_{n \to \infty} \langle (y - \mu F) p, p - x_n \rangle = \limsup_{n \to \infty} \langle (y - \mu F) p, x_n - y_n \rangle \leq \limsup_{n \to \infty} \langle (y - \mu F) p, p - y_n \rangle \leq 0.
\]
So, it follows from \( x_n \to w \) that
\[
\langle (y - \mu F) p, p - w \rangle \leq 0, \quad \forall p \in \Omega.
\]
Also, note that \( 0 < \gamma \leq \tau \) and
\[
\mu \eta \geq \tau \iff \mu \eta \geq \sqrt{1 - \mu (2\eta - \mu \kappa^2)} \iff \sqrt{1 - \mu (2\eta - \mu \kappa^2)} \geq 1 - \mu \eta \iff 1 - 2 \mu \eta + \mu^2 \kappa^2 \geq 1 - 2 \mu \eta + \mu^2 \eta^2 \iff \kappa^2 \geq \eta^2 \iff \kappa \geq \eta.
It is clear that
\[
\langle (\mu F - \gamma S) x - (\mu F - \gamma S) y, x - y \rangle \\
\geq (\mu \eta - \gamma) \|x - y\|^2, \quad \forall x, y \in H. \tag{145}
\]
Hence, it follows from \(0 < \gamma \leq \tau \leq \mu \eta\) that \(\mu F - \gamma S\) is monotone. Since \(w \in \omega_w(x_n) \subset \Omega\), by Minty’s lemma [39] we have
\[
\langle (\gamma S - \mu F) w, p - w \rangle \leq 0, \quad \forall p \in \Omega; \tag{146}
\]
that is, \(w \in \Xi\). Therefore, \(\omega_w(x_n) \subset \Xi\). This completes the proof. \(\square\)

**Theorem 20.** Assume that there hold all the conditions in Theorem 19. Then we have the following.

(i) \(\{x_n\}\) converges strongly to a point \(x^*\) \(\in \Omega\) provided that 
\[
\lim_{n \to \infty} \|x_n - y_n\| = 0,
\]
which is a unique solution of the VIP: 
\[
\langle (\gamma V - \mu F)x^*, p - x^* \rangle \leq 0, \quad \forall p \in \Omega;
\]
equivalently,
\[
P_{\Omega}(I - (\mu F - \gamma V))x^* = x^*; \tag{147}
\]
(ii) \(\{x_n\}\) converges strongly to a unique solution of THVI (24) provided that \(\|x_n - y_n\| = o(\alpha_n)\) additionally.

**Proof.** Observe that
\[
\langle (\mu F - \gamma V) x - (\mu F - \gamma V) y, x - y \rangle \\
\geq (\mu \eta - \gamma \eta) \|x - y\|^2, \quad \forall x, y \in H. \tag{148}
\]
Hence we know that \(\mu F - \gamma V\) is \((\mu \eta - \gamma \eta)\)-strongly monotone with constant \((\mu \eta - \gamma \eta) > 0\). In the meantime, it is easy to see that \(\mu F - \gamma V\) is \(\mu \kappa + \gamma \eta\)-Lipschitzian with constant \(\mu \kappa + \gamma \eta > 0\). Thus, there exists a unique solution \(x^* \in \Omega\) of the VIP
\[
\langle (\gamma V - \mu F) x^*, p - x^* \rangle \leq 0, \quad \forall p \in \Omega. \tag{149}
\]
Equivalently, \(x^* = P_{\Omega}(I - (\mu F - \gamma V))x^*\). Now, let us show that
\[
\lim_{n \to \infty} \sup \{\langle (\gamma V - \mu F)x^*, x_n - x^* \rangle \} \leq 0. \tag{150}
\]
Since \(\{x_n\}\) is bounded, we may assume, without loss of generality, that there exists a subsequence \(\{x_{n_i}\}\) of \(\{x_n\}\) such that \(x_{n_i} \to u\) and
\[
\lim_{n \to \infty} \sup \{\langle (\gamma V - \mu F)x^*, x_n - x^* \rangle \} \\
= \lim_{i \to \infty} \{\langle (\gamma V - \mu F)x^*, x_{n_i} - x^* \rangle \} \tag{151}
= \langle (\gamma V - \mu F)x^*, w - x^* \rangle.
\]
In terms of Theorem 19(ii), we know that \(w \in \omega_w(x_n) \subset \Omega\). So, from (149) it follows that
\[
\lim_{n \to \infty} \sup \{\langle (\gamma V - \mu F)x^*, x_n - x^* \rangle \} \\
= \langle (\gamma V - \mu F)x^*, w - x^* \rangle \leq 0. \tag{152}
\]
Next, let us show that \(\lim_{n \to \infty} \|x_n - x^*\| = 0\). In fact, put \(p = x^*\) in (84). Then from (54) we get
\[
\|x_{n+1} - x^*\|^2 \\
= \|s_n y ((\gamma V - \mu F)x^*) + (I - s_n \mu F)T_n y_n \| \\
\quad - (I - s_n \mu F)x^* + s_n ((\gamma V - \mu F)x^*)^2 \\
\leq \|s_n y ((\gamma V - \mu F)x^*) + (I - s_n \mu F)T_n y_n - (I - s_n \mu F)x^*)^2 \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
\leq [s_n y \langle (\gamma V - \mu F)x^* \| + (1 - s_n \tau) \langle y_n - x^* \rangle^2 \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
= [s_n \tau \langle y \| \langle x_n - x^* \| + (1 - s_n \tau) \| y_n - x^* \|^2 \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
\leq s_n \tau \langle y \| \langle x_n - x^* \|^2 + (1 - s_n \tau) \| y_n - x^* \|^2 \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
= \left(1 - s_n \tau \right) ^2 \langle y \| \langle x_n - x^* \|^2 \\
\quad + 2 (1 - s_n \tau) \alpha_n \langle (\gamma S - \mu F)x^*, y_n - x^* \rangle \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
= \left(1 - s_n \tau \right) ^2 \langle y \| \langle x_n - x^* \|^2 \\
\quad + 2 (1 - s_n \tau) \alpha_n \frac{\alpha_n}{s_n} \langle (\gamma S - \mu F)x^*, y_n - x^* \rangle \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
= \left(1 - s_n \tau \right) ^2 \langle y \| \langle x_n - x^* \|^2 \\
\quad + 2 (1 - s_n \tau) \alpha_n \langle (\gamma S - \mu F)x^*, y_n - x^* \rangle \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]
\[
= \left(1 - s_n \tau \right) ^2 \langle y \| \langle x_n - x^* \|^2 \\
\quad + 2 (1 - s_n \tau) \alpha_n \langle (\gamma S - \mu F)x^*, y_n - x^* \rangle \\
\quad + 2 s_n \langle (\gamma V - \mu F)x^*, x_{n+1} - x^* \rangle
\]. \tag{153}
Since \( \sum_{n=1}^{\infty} s_n = \infty \), \( \lim_{n \to \infty} (\alpha_n/s_n) = 0 \), and \( \lim_{n \to \infty} ((\gamma V - \mu F)x^*, x_{n+1} - x^*) \leq 0 \) (due to (152)), we deduce that \( \sum_{n=1}^{\infty} s_n((\tau^2 - (y/l)^2)/\tau) = \infty \) and

\[
\limsup_{n \to \infty} \frac{\tau}{\tau^2 - (y/l)^2} \leq 0.
\]

Therefore, applying Lemma 16 to (153) we infer that \( \lim_{n \to \infty} \|x_n - x^*\| = 0 \).

On the other hand, let us suppose that \( \|x_n - y_n\| = o(\alpha_n) \). Then by Theorem 19(iii) we know that \( \omega_w(x_n) \subseteq \Xi \). Since \( \mu F - \gamma V : H \to H \) is \((\mu + y/l)\)-Lipschitzian and \((\mu l - y/l)\)-strongly monotone, there exists a unique solution \( x^* \in \Xi \) of the VIP

\[
\langle yVx^* - \mu Fx^*, x - x^* \rangle \leq 0, \quad \forall x \in \Xi.
\]

Since the sequence \( \{x_n\} \) is bounded, there exists a subsequence \( \{x_{n_k}\} \) of \( \{x_n\} \) such that

\[
\limsup_{n \to \infty} \langle (\gamma V - \mu F)x^*, x_{n_k} - x^* \rangle = \lim_{k \to \infty} \langle (\gamma V - \mu F)x^*, x_{n_k} - x^* \rangle .
\]

Also, since \( H \) is reflexive and \( \{x_n\} \) is bounded, without loss of generality we may assume that \( x_{n_k} \to \bar{x} \in \Xi \) (due to Theorem 19(iii)). Taking into account that \( x^* \) is the unique solution of the VIP (155), we deduce from (156) that

\[
\limsup_{n \to \infty} \langle (\gamma V - \mu F)x^*, x_{n_k} - x^* \rangle \leq \langle (\gamma V - \mu F)x^*, \bar{x} - x^* \rangle \leq 0.
\]

Repeating the same argument as in (153) we immediately conclude that

\[
\|x_{n_k} - x^*\|^2 \leq \left(1 - \frac{(1 - s_{n_k})^2}{\tau} - \frac{(y/l)^2}{\tau}\right) \|x_n - x^*\|^2 + \frac{s_{n_k} \tau^2 - (y/l)^2}{\tau^2 - (y/l)^2} \cdot \frac{\tau}{\tau^2 - (y/l)^2} \times 2(1 - s_{n_k}) \frac{\alpha_n}{s_n} \langle (\gamma S - \mu F)x^*, y_n - x^* \rangle + 2 \langle (\gamma V - \mu F)x^*, x_{n_k} - x^* \rangle.
\]

Repeating the same arguments as above, we can readily see that \( \lim_{n \to \infty} \|x_n - x^*\| = 0 \). This completes the proof. \( \square \)

Remark 21. It is obvious that our iterative algorithm (54) is very different from Ceng and Al-Homidan’s iterative one in [23, Theorem 21] and Yao et al.’s iterative one (21). Here, the two-step iterative scheme in [33, Theorem 3.2] and the three-step iterative scheme in [23, Theorem 21] are combined to develop our four-step iterative scheme (54) for the THVI (24). It is worth pointing out that under the lack of the assumptions similar to those in [33, Theorem 3.2], for example, \( \{x_n\} \) is bounded, Fix(T) \( \cap \) \( \mathbb{C} \neq \emptyset \) and \( \|x - Tx\| \geq k \) Dist(\( x, \text{Fix}(T) \)), for all \( x \in C \) for some \( k > 0 \), the sequence \( \{x_n\} \) generated by (54) converges strongly to a point \( x^* \in (\cap_{k=1}^{\infty} \text{Fix}(S_k)) \cap (\cap_{i=1}^{N} \text{GMEP}(\Theta_i, \psi_i, B_k)) \cap (\cap_{i=1}^{N} \text{VI}(C, A_i)) \cap \text{GSVI}(G) \cap \Gamma = \Omega \), which is a unique solution of the VIP: \( \langle yVx^* - \mu Fx^*, x - x^* \rangle \leq 0, \forall x \in \Xi \); equivalently, \( P_{\Omega}(I - (\mu F - yS))x^* = x^* \) (see Theorem 20(i)).

Remark 22. Our Theorems 19 and 20 improve, extend, supplement, and develop Yao et al. [33, Theorems 3.1 and 3.2] and Ceng and Al-Homidan [23, Theorem 21] in the following aspects.

(a) Our THVI (24) with the unique solution \( x^* \in \Xi \) satisfying

\[
x^* = P_{\cap_{k=1}^{\infty} \text{Fix}(S_k)} \cap (\cap_{i=1}^{N} \text{GMEP}(\Theta_i, \psi_i, B_k)) \cap (\cap_{i=1}^{N} \text{VI}(C, A_i)) \cap \text{GSVI}(G) \cap \Gamma
\]

is more general than the problem of finding a point \( x \in C \) satisfying \( x = P_{\text{Fix}(T)} Sx \) in [33] and than the problem of finding a point \( x^* \in (\cap_{k=1}^{M} \text{GMEP}(\Theta_i, \psi_i, B_k)) \cap (\cap_{i=1}^{N} \text{VI}(C, A_i)) \cap \text{GSVI}(G) \cap \Gamma \) in [23, Theorem 21].

(b) Our four-step iterative scheme (54) for THVI (24) is more flexible, more advantageous, and more subtle than Ceng and Al-Homidan’s three-step iterative one in [23, Theorem 21] and than Yao et al.’s two-step iterative one (21) because it can be used to solve several kinds of problems, for example, the THVI, the HFP, and the problem of finding a common point of five sets: \( \cap_{k=1}^{\infty} \text{Fix}(S_k), \cap_{k=1}^{M} \text{GMEP}(\Theta_i, \psi_i, B_k), \cap_{i=1}^{N} \text{VI}(C, A_i), \text{GSVI}(G), \text{and} \Gamma \). In addition, it also drops the crucial requirements that \( \text{Fix}(T) \cap \text{Int} \mathbb{C} \neq \emptyset \) and \( \|x - Tx\| \geq k \) Dist(\( x, \text{Fix}(T) \)), for all \( x \in C \) for some \( k > 0 \) in [33, Theorem 3.2(v)].

(c) The argument techniques in our Theorems 19 and 20 are very different from the argument ones in [33, Theorems 3.1 and 3.2] and from the argument ones in [23, Theorem 21] because we use the W-mapping approach to find the fixed points of infinitely many nonexpansive mappings \( \{S_{n_k}\}_{k=1}^{\infty} \) (see Lemmas 10 and 13), the properties of resolvent operators and maximal monotone mappings (see Proposition 6 and Lemma 18), the fixed point equation equivalent to the GSVI (11) (see Proposition CWY), and the contractive coefficient estimates for the contractions associating with nonexpansive mappings (see Lemma 15);.

(d) Compared with the proof in [23, Theorem 21], our proof (see the arguments in Theorem 19) makes use of...
Minty’s Lemma [39] to derive \( \omega_w(x_n) \subset \Xi \) because our Theorem 19 involves a quite complex problem, that is, the THVI (24). The THVI (24) involves the HFPP for the nonexpansive mapping \( S \) and infinitely many nonexpansive mappings \( \{S_i\}_{i=1}^{\infty} \), but the problem in [23, Theorem 21] involves no HFPP for nonexpansive mappings.

**Conflict of Interests**

The authors declare that there is no conflict of interests regarding the publication of this paper.

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