# About Strongly Fejér Monotone Mappings and Their Relaxations

#### **D. Schott**

Abstract. We consider the general class of strongly Fejér monotone mappings and some of their basic properties. These properties are useful for a convergence theory of corresponding iterative methods which are widely used to solve convex problems. Especially, we study the relation between these mappings and their relaxations.

Keywords: Set-valued mappings, Fejér monotone mappings, non-expansive operators, relaxations, convex sets

AMS subject classification: 65 J 05, 47 H 04, 47 H 09

### 1. Strongly Fejér monotone mappings

Let H be a (real) Hilbert space. We consider a non-empty, convex and closed subset Q of H and (set-valued) mappings  $g: Q \to \mathbb{P}(Q)$ , where  $\mathbb{P}(Q)$  consists of all non-empty subsets of Q. For g we introduce sets of weak and strong fixed points, namely

$$F_{-}(g) := \{x \in Q : x \in g(x)\}$$
 and  $F_{+}(g) := \{x \in Q : \{x\} = g(x)\}.$ 

Obviously,  $F_+(g) \subseteq F_-(g)$ . As usual, operators (i.e. single-valued mappings)  $g: Q \to Q$  are included as embeddings. Here both kinds of fixed point sets coincide with the set  $F(g) = \{x \in Q : x = g(x)\}$ . We exclude the uninteresting special case g = I (I the identity).

Now we turn to the basic concepts.

**Definition 1.1.** For a mapping  $g: Q \to \mathbb{P}(Q)$  and a number  $\lambda \in \mathbb{R}$  we call the modified mapping

$$g_{\lambda} := (1 - \lambda)I + \lambda g \tag{1}$$

a relaxation of g with the parameter  $\lambda$ .

Although the above concept is usually used only for values of  $\lambda$  in (0,2), we omit this restriction here.

ISSN 0232-2064 / \$ 2.50 © Heldermann Verlag Berlin

D. Schott: Hochschule Wismar, Fachbereich Elektrotechnik und Informatik, Philipp-Müller-Straße, PF 1210, D - 23952 Wismar

**Definition 1.2.** Let M be a non-empty (proper) subset of Q and  $\alpha > 0$ . A mapping  $g: Q \to \mathbb{P}(Q)$  is said to be  $\alpha$ -strongly M-Fejér monotone (in notation:  $g \in \mathbb{F}^{\alpha}(M)$ ) if

$$\|y - x\|^{2} - \|z - x\|^{2} \ge \alpha \|y - z\|^{2} \quad \text{for all } x \in M, y \in Q, z \in g(y)$$
 (2)

and

$$y \notin g(y)$$
 for all  $y \in Q \setminus M$  (3)

hold. Besides, g is called  $\alpha$ -strongly Fejér monotone (in notation:  $g \in \mathbb{F}^{\alpha}$ ) if g is  $\alpha$ -strongly M-Fejér monotone for some M. Moreover, g is called strongly M-Fejér monotone (in notation:  $g \in \mathbb{F}_s(M)$ ) if g is  $\alpha$ -strongly M-Fejér monotone for some  $\alpha > 0$ . Finally, M can also be omitted here (in notation:  $g \in \mathbb{F}_s$ ).

**Remark 1.3.** General *M*-Fejér monotone mappings  $g \in \mathbb{F}(M)$  satisfy (2) with the limit value  $\alpha = 0$ . Here we have the relation  $M \subseteq F_+(g)$ . If also (3) is added, then g is said to be regularly *M*-Fejér monotone (in notation:  $g \in \mathbb{F}_r(M)$ ). By the way,  $\mathbb{F}_r(M)$  can be regarded as the limit class  $\mathbb{F}^0(M)$  of  $\mathbb{F}^{\alpha}(M)$ . In the regular case M is uniquely determined by g. Namely, we get the convex and closed set

$$M = F_+(g) = F_-(g).$$

All the more this holds for strongly Fejér monotone mappings. The inequality in condition (2) is fulfilled automatically for  $y \in M$  if  $M = F_+(g)$ . Besides, (3) can be omitted for  $M = F_-(g)$ . For the above mentioned facts consult, for instance, [7, 8].

Remark 1.4. Obviously, the sets of strongly Fejér monotone mappings satisfy

$$\mathbb{F}^{\beta}(M) \subseteq \mathbb{F}^{\alpha}(M) \subseteq \mathbb{F}_{s}(M) \subseteq \mathbb{F}_{r}(M) \quad \text{for } \beta > \alpha > 0.$$

Even the strict inclusions are fulfilled (see the remarks after Theorem 5.5).

**Lemma 1.5.** Let A be an index set of numbers  $\alpha \ge 0$  with  $\alpha^* = \sup A$ . Then we have the equivalence

$$q \in \mathbb{F}^{\alpha}$$
 for all  $\alpha \in A$   $\iff$   $q \in \mathbb{F}^{\alpha}$ .

**Proof.** Both parts of the equivalence imply  $M = F_{-}(g) \neq \emptyset$ , that is (3). Choose for g fixed elements  $x \in M$ ,  $y \in Q$  and  $z \in g(y)$ . If the inequality in (2) holds for each  $\alpha \in A$ , then also for  $\alpha^*$ . So the right-hand implication follows. The left-hand implication is a direct consequence of Remark 1.4

Naturally, often it is useful to know the best possible parameter  $\alpha$  for strongly Fejér monotone mappings.

**Definition 1.6.** Let be  $g \in \mathbb{F}_{g}$ . Then the number

$$\alpha^* = \alpha^*_F(g) := \sup \left\{ \alpha : g \in \mathbb{F}^{\alpha} \right\}$$

is said to be the *F*-index of g. (Mappings  $g \in \mathbb{F}_r \setminus \mathbb{F}_s$  obtain the *F*-index 0.)

**Remark 1.7.** The *F*-index  $\alpha_F^*(g)$  of  $g \in \mathbb{F}_r$  is determined by

$$lpha_F^{ullet}(g) = \inf \left\{ rac{\|y-x\|^2 - \|z-x\|^2}{\|y-z\|^2} \middle| x \in M, \, y \in Q \setminus M, \, z \in g(y) 
ight\},$$

where  $M = F_{-}(g)$ . Because of Lemma 1.5 we get

$$\alpha_F^*(g) = \max\left\{\alpha : g \in \mathbb{F}^\alpha\right\}.$$

Moreover, the set

$$\mathbb{F}^{\alpha}_* := \mathbb{F}^{\alpha} \setminus \cup_{\beta > \alpha} \mathbb{F}^{\beta}$$

contains all mappings g with index  $\alpha_F^*(g) = \alpha$ . Later we will show that  $\mathbb{F}^{\alpha}_* \neq \emptyset$  (see Theorem 5.5).

The geometrical background of the introduced concepts is given in [9]. Iterative methods generated by Fejér monotone mappings are widely used to solve convex problems (see, e.g., [3, 6, 7, 10]). The following convergence result illustrates the importance of strongly Fejér monotone mappings g since they fulfil at least the first two conditions.

```
Theorem 1.8. Under the assumptions
```

a) 
$$g \in \mathbb{F}_r(M)$$

b) g asymptotically regular

c) g' = I - g demiclosed (I the identity)

the iterative method  $(x_k)$  defined by

 $x_{k+1} \in g(x_k)$ 

converges weakly to an element  $x^*$  in M.

Additional conditions ensure also strong or even geometric convergence of the method.

### 2. Classes of strongly Fejér monotone mappings

We start with mappings  $g: Q \to \mathbb{P}(Q)$  which are slight generalizations of contractive operators (operators with Lipschitz norm  $q \in [0, 1)$ ).

**Definition 2.1.** A mapping  $g: Q \to \mathbb{P}(Q)$  is said to be Fejér q-contractive for a number  $q \in [0,1)$  (in notation:  $g \in \mathbb{F}_c^q$ ) if g has a (weak) fixed point x (i.e.  $x \in F_-(g)$ ) such that

$$||z - x|| \le q ||y - x|| \quad \text{for all } y \in Q, \ z \in g(y) \tag{4}$$

holds.

**Theorem 2.2.** A Fejér q-contractive mapping  $g :\to \mathbb{P}(Q)$  has exactly one weak fixed point x which is even a strong one (i.e.  $F_{-}(g) = F_{+}(g) = \{x\}$ ). Besides, g is  $\alpha$ -strongly M-Fejér monotone with  $M = \{x\}$  and  $\alpha = \alpha(q) := \frac{1-q}{1+q}$ . **Proof.** Let x be a weak fixed point of  $g \in \mathbb{F}_c^q$ . Choosing y = x in (4) yields z = x such that x is a strong fixed point. Let x' be a weak fixed point of g, too. Choosing y = x' in (4) supplies  $||x' - x|| \leq q ||x' - x||$  which is only possible for x' = x, since  $q \in [0, 1)$ . Hence  $M = \{x\}$  contains all weak fixed points of g. Moreover, in view of (4) and the triangle inequality we get the estimates

$$||y - z|| \le ||y - x|| + ||z - x|| \le (1 + q) ||y - x||$$

and

$$||y - x||^{2} - ||z - x||^{2} \ge (1 - q^{2}) ||y - x||^{2}$$
$$\ge \frac{1 - q^{2}}{(1 + q)^{2}} ||y - z||^{2} = \frac{1 - q}{1 + q} ||y - z||^{2}.$$

Consequently, g is  $\alpha$ -strongly M-Fejér monotone with the given  $\alpha$  and M

The function  $\alpha = \alpha(q)$  is strictly monotone decreasing with  $\alpha(0) = 1$  and the left limit  $\alpha(1-0) = 0$ . So  $\alpha$  produces only the range (0,1]. But observe the relation  $\alpha_F^*(g) \ge \alpha(q)$  for  $g \in \mathbb{F}_c^q$ . There are mappings  $g \in \mathbb{F}_c^q$  with  $\alpha_F^*(g) = \alpha(q)$ , but indeed, there are also such mappings with  $\alpha_F^*(g) > 1 \ge \alpha(q)$  for each q > 0. By the way, the *F*-index can become arbitrarily great if q tends to 1 (see [9]).

The reversion of Theorem 2.2 is not true. A mapping g which is  $\alpha$ -strongly M-Fejér monotone with  $\alpha = \alpha(q)$  and  $M = \{x\}$  need not to be Fejér q-contractive (see [9]).

Now we turn to special classes of non-expansive operators  $g: Q \rightarrow Q$ .

**Definition 2.3.** An operator  $g: Q \to Q$  is said to be  $\alpha$ -strongly non-expansive for  $\alpha > 0$  (in notation:  $g \in \mathbb{L}^{\alpha}$ ) if

 $\|y - x\|^2 - \|g(y) - g(x)\|^2 \ge \alpha \|g'(y) - g'(x)\|^2 \quad \text{for all } x, y \in Q,$ (5) where g' denotes the complement I - g of g. Besides, g is called *strongly non-expansive* (in notation:  $g \in \mathbb{L}_s$ ) if g is  $\alpha$ -strongly non-expansive for some  $\alpha > 0$ .

**Remark 2.4.** The limit case  $\alpha = 0$  in (5) characterizes non-expansive operators g (operators with Lipschitz norm less or equal to 1). If the fixed point property is added (i.e.  $F(g) \neq \emptyset$ ), then we speak of regularly non-expansive operators g (in notation:  $g \in \mathbb{L}_r$ ) which are also regularly *M*-Fejér monotone with M = F(g) (see Remark 1.3 and, for the proof, [8]). Observe that F(g) is convex and closed.

Sometimes it is useful to specify the fixed point set M = F(g) of operators  $g \in \mathbb{L}^{\alpha}$  with  $F(g) \neq \emptyset$ . Then we write  $g \in \mathbb{L}^{\alpha}(M)$ . This appears in accordance with the notation  $\mathbb{F}^{\alpha}(M)$  in Definition 1.2. At all, it will turn out that the aspects we are interested in contain a great analogy between both classes of mappings. Therefore results for the second case are often omitted or only outlined in the following.

Fejér q-contractive operators need not to be  $\alpha$ -strongly non-expansive and vice versa (see [9]).

Evidently, the sets of strongly non-expansive operators fulfil the relations

$$\mathbb{L}^{\beta} \subseteq \mathbb{L}^{\alpha} \subseteq \mathbb{L}_{s} \subseteq \mathbb{L}^{0} \qquad \text{for } \beta > \alpha > 0.$$

**Lemma 2.5.** Let A be an index set of numbers  $\alpha \ge 0$  with  $\alpha^* = \sup A$ . Then we have the equivalence

 $g \in \mathbb{L}^{\alpha}$  for all  $\alpha \in A \iff g \in \mathbb{L}^{\alpha^{\bullet}}$ .

**Proof.** The assertion follows in the same way as for Lemma 1.5

**Definition 2.6.** Let be  $g \in \mathbb{L}_s$ . Then the number

$$lpha^* = lpha_L^*(g) := \sup \left\{ lpha : g \in \mathbb{L}^lpha 
ight\}$$

is called *L*-index of g. (Operators  $g \in \mathbb{L}^0 \setminus \mathbb{L}_s$  obtain the *L*-index 0.)

**Remark 2.7.** The *L*-index  $\alpha_L^*(g)$  of  $g \in \mathbb{L}^0$  is given by

$$\alpha_L^*(g) = \inf \left\{ \frac{\|y - x\|^2 - \|g(y) - g(x)\|^2}{\|g'(y) - g'(x)\|^2} \middle| y, x \in Q \text{ with } g'(y) \neq g'(x) \right\}.$$

By Lemma 2.5 we get  $\alpha_L^*(g) = \max\{\alpha : g \in \mathbb{L}^{\alpha}\}$ . Moreover, the set

$$\mathbb{L}^{\alpha}_{\bullet} := \mathbb{L}^{\alpha} \setminus \bigcup_{\beta > \alpha} \mathbb{L}^{\beta}$$

contains all operators with L-index  $\alpha_L^*(g) = \alpha$ .

**Theorem 2.8.** For arbitrary  $\alpha \geq 0$  it holds

$$\mathbb{L}^{\alpha}(M) \subseteq \mathbb{F}^{\alpha}(M),$$

that is,  $\alpha$ -strongly non-expansive operators with fixed points are  $\alpha$ -strongly Fejér monotone.

**Proof.** The class  $\mathbb{L}^{\alpha}(M)$  contains operators g with  $M = F(g) \neq \emptyset$  (see Remark 2.4). Let g be such an operator. Then we obtain for  $x \in M$ ,  $y \in Q$  and z = g(y) in view of g(x) = x the identity

$$||y-x||^2 - ||g(y)-g(x)||^2 - \alpha ||g'(y)-g'(x)||^2 = ||y-x||^2 - ||z-x||^2 - \alpha ||z-y||^2.$$

This shows the assertion if the Definitions 1.2 and 2.3 concerning  $g \in \mathbb{F}^{\alpha}$  and  $g \in \mathbb{L}^{\alpha}$  are taken into account. The choice of M implies that (3) can be omitted here (see Remark 1.3)

**Lemma 2.9.** For  $g \in \mathbb{L}_r$  we get the index relation  $\alpha_F^*(g) \ge \alpha_L^*(g)$ .

**Proof.** We have  $g \in L^{\alpha}(M)$  for  $\alpha = \alpha_L^*(g)$  and M = F(g). By Theorem 2.8, we get  $g \in \mathbb{F}^{\alpha}(M)$  with this  $\alpha$ . Using Definition 1.6 of the F-index the assertion follows immediately  $\blacksquare$ 

There are examples with  $\alpha_F^*(g) > \alpha_L^*(g)$  (see [9]).

### 3. Auxiliary results

First we list some auxiliary statements which are useful to show the results of the next two sections. An important part will play the functional  $d^{\alpha}: H \times H \to \mathbb{R}$  defined for  $\alpha \in \mathbb{R}$  by

$$d^{\alpha}(u,v) := \|u\|^2 - \|v\|^2 - \alpha \|u - v\|^2 \qquad (u,v \in H)$$
(6)

which is related to (2) in Definition 1.2 and to (5) in Definition 2.3.

**Lemma 3.1.** The functional  $d^{\alpha}$  in (6) has the equivalent form

$$d^{\alpha}(u,v) = (1-\alpha) \|u\|^2 - (1+\alpha) \|v\|^2 + 2\alpha \langle u,v \rangle.$$

**Proof.** The assertion is an immediate consequence of the identity  $||u - v||^2 = \langle u - v, u - v \rangle = ||u||^2 - 2\langle u, v \rangle + ||v||^2$ 

Next let V be a linear space. We define for two elements  $u, v \in V$  and  $\lambda \in \mathbb{R}$  the affine combination

$$w_{\lambda} = w_{\lambda}(u, v) := (1 - \lambda)u + \lambda v \tag{7}$$

which is related to the relaxation (1) in Definition 1.1, namely  $g_{\lambda} = w_{\lambda}(I,g)$  with the identity I. In the special case  $V = \mathbb{R}$  we use the notation  $w_{\lambda}^*$ . For fixed u and v with  $u \neq v$  the affine combinations generate the straight line through u and v. The operation  $w_{\lambda}$  has simple, but interesting properties listed in the next lemma.

**Lemma 3.2.** Let V be a linear space. The following relations hold for elements  $u, v, u', v' \in V$  and numbers  $\lambda, \mu, \nu, a, b \in \mathbb{R}$ :

**a)** 
$$w_0(u,v) = u$$
,  $w_1(u,v) = v$ ,  $w_\lambda(u,v) = w_{1-\lambda}(v,u)$ 

**b)** 
$$w_{\lambda}(u,u) = u, \ w_{\lambda}(\nu u, \nu v) = \nu w_{\lambda}(u,v)$$

c) 
$$w_{\lambda}(u+u',v+v') = w_{\lambda}(u,v) + w_{\lambda}(u',v')$$

d) 
$$w_{\lambda}(u,v) - w_{\mu}(u,v) = (\lambda - \mu)(v - u)$$

e)  $w_{a \lambda+b \mu}(u, v) = a w_{\lambda}(u, v) + b w_{\mu}(u, v)$  for a + b = 1

**f**) 
$$w_{\lambda\mu}(u,v) = w_{\mu}(u,w_{\lambda}(u,v))$$

**g)**  $||w_{\lambda}(u,v)||^2 = w_{\lambda}^*(||u||^2, ||v||^2) - \lambda(1-\lambda) ||u-v||^2.$ 

**Proof.** It is easy to check the above identities by use of the definition (7)

Now, returning to a Hilbert space H, we study for fixed but arbitrary elements  $u, v \in H$  the non-negative function

$$r(\lambda) = r(\lambda; u, v) := \|w_{\lambda}(u, v)\|$$
(8)

which describes the distance of straight line points from 0. Because of Lemma 3.2/e) and norm properties  $r(\lambda)$  is convex. Observing that H is strictly normed,  $r(\lambda)$  is even strictly convex if and only if u and v are linearly independent. In this case there exists a unique positive minimum at

$$\lambda^* = \lambda^*(u, v) := \frac{\langle u, u - v \rangle}{\|u - v\|^2}.$$
(9)

This can easily be checked if the quadratic function

$$s(\lambda) = s(\lambda; u, v) := r^2(\lambda; u, v)$$

instead of  $r(\lambda)$  is considered which has the same minimizing argument. So  $\lambda^*(u, v)$  is the zero of the derivative

$$s'(\lambda) = \langle w_{\lambda}, v - u \rangle = \langle u, v - u \rangle + \lambda ||u - v||^2.$$

If v = c u is satisfied for a number c, then

$$r(\lambda) = |1 + (c - 1)\lambda| ||u||.$$

For  $u \neq v$ , that is  $c \neq 1$ ,  $r(\lambda)$  has a unique minimum, too, and it is attained at

$$\lambda^*(u,v):=\frac{1}{1-c}.$$

A check shows that this value is the specification of (9). Finally,  $r(\lambda) = ||u||$  arizes for u = v. The properties of  $r(\lambda)$  can also be revealed, if Lemma 3.2/g) is applied and quadratic completion is joined. By use of (9) we get

$$s(\lambda) = (1 - \lambda) ||u||^{2} + \lambda ||v||^{2} - \lambda(1 - \lambda) ||u - v||^{2}$$
  
=  $||u - v||^{2} \lambda^{2} - 2 \langle u, u - v \rangle \lambda + ||u||^{2}$   
=  $||u - v||^{2} ((\lambda - \lambda^{*})^{2} - (\lambda^{*})^{2}) + ||u||^{2}$ 

and for  $u \neq v$  the minimal value

$$s(\lambda^*) = \|u\|^2 - (\lambda^*)^2 \|u - v\|^2 = \|u\|^2 - \frac{\langle u, u - v \rangle^2}{\|u - v\|^2}.$$

(If u = v, then  $\lambda^*$  is not unique, but arbitrary.) For all u and v we recognize the symmetry property

$$r(\lambda^* - \lambda) = r(\lambda^* + \lambda).$$

Further,  $r(\lambda^*)$  is (strictly) positive if u and v are linearly independent. Namely, in this case the Schwarz inequality for scalar products holds strictly (see, e.g., [5: p. 155]). For  $u \neq v$  the minimizing argument  $\lambda^*$  separates the left strictly monotone decreasing part of  $r(\lambda)$  from the right strictly monotone increasing part. If symmetry of  $r(\lambda)$  with respect to  $\lambda^*$  is observed, then we get the (extended) monotony relations

$$r(\lambda) \le r(\mu)$$
 if  $\mu \le \lambda \le 2\lambda^- - \mu$ , (10)

for the left part, where  $\lambda^- \leq \lambda^*$ . For  $u \neq v$  the inequality sign in (10) can be replaced by the strict one.

Further, we can show important relations combining the functions  $r(\lambda)$  in (8) and  $d^{\alpha}$  in (6), the latter considered in dependence on the superscript  $\alpha$ .

**Lemma 3.3.** The following equation is fulfilled for arbitrary  $\lambda$  and  $\mu$ :

$$r^2(\lambda;u,v)-r^2(\mu;u,v)=-(\lambda-\mu)\,d^{\lambda+\mu-1}(u,v)$$

Besides we have for  $\lambda > \mu$  the equivalence

$$r(\lambda; u, v) \leq r(\mu; u, v) \iff d^{\lambda+\mu-1}(u, v) \geq 0,$$

where the equality in one of the relations implies also the equality in the other.

**Proof.** Using the properties g) and d) in Lemma 3.2 for  $w_{\lambda}$  and  $w_{\lambda}^*$ , respectively, we obtain for  $r^2(\lambda) = r^2(\lambda; u, v) = ||w_{\lambda}(u, v)||^2$  the transformations

$$\begin{aligned} r^{2}(\lambda) - r^{2}(\mu) \\ &= w_{\lambda}^{*}(\|u\|^{2}, \|v\|^{2}) - w_{\mu}^{*}(\|u\|^{2}, \|v\|^{2}) + (\mu(1-\mu) - \lambda(1-\lambda)) \|u-v\|^{2} \\ &= (\lambda - \mu)(\|v\|^{2} - \|u\|^{2}) + (\mu - \lambda - \mu^{2} + \lambda^{2}) \|u-v\|^{2} \\ &= (\lambda - \mu)(\|v\|^{2} - \|u\|^{2} + (\lambda + \mu - 1) \|u-v\|^{2}) \\ &= -(\lambda - \mu) d^{\lambda + \mu - 1}(u, v). \end{aligned}$$

This is the first assertion. The second assertion is a simple consequence

**Remark 3.4.** Obviously,  $d^{\alpha}(u, v)$  is for fixed and different elements u, v a linear function of the superscript  $\alpha$  with the zero

$$\alpha^* = \alpha^*(u,v) := \frac{\|u\|^2 - \|v\|^2}{\|u - v\|^2} = \frac{\langle u + v, u - v \rangle}{\|u - v\|^2}.$$

Observe that  $\alpha^*$  is the greatest  $\alpha$  fulfilling  $d^{\alpha}(u,v) \geq 0$ . Now Lemma 3.3 supplies for  $\lambda \neq \mu$  the equivalence

$$r(\lambda) = r(\mu) \iff \lambda + \mu = \alpha^* + 1.$$

But, using (9) and considering

$$\alpha^* + 1 = \frac{\langle u+v, u-v \rangle + \langle u-v, u-v \rangle}{\|u-v\|^2} = 2\frac{\langle u, u-v \rangle}{\|u-v\|^2} = 2\lambda^*, \tag{11}$$

the symmetry of  $r(\lambda)$  relative to  $\lambda^*$  is again verified. Besides, Lemma 3.3 allows to compute the derivative  $s'(\lambda)$  of  $s(\lambda) = r^2(\lambda)$ . A limit transition shows  $s'(\lambda; u, v) = -d^{2\lambda-1}(u, v)$ . This confirms again the relation (11).

The next result shows how the superscript of d is influenced by changing the second argument from v to  $w_{\lambda}$ . Besides,  $\delta$  will play the part of a perturbation.

**Lemma 3.5.** Let be  $\lambda \neq 0$  and  $\delta \in \mathbb{R}$ . Then the formula

$$d^{\beta+\delta}(u,w_{\lambda}) = \lambda \, d^{\alpha+\lambda\delta}(u,v)$$

holds with  $w_{\lambda} = w_{\lambda}(u, v)$  if the parameters  $\alpha, \beta$  and  $\lambda$  fulfil the condition  $(1 + \beta)\lambda = 1 + \alpha$ . Moreover, we get under this condition for  $\lambda > 0$  the equivalence

$$d^{\beta+\delta}(u,w_{\lambda}) \geq 0 \qquad \Longleftrightarrow \qquad d^{\alpha+\lambda\delta}(u,v) \geq 0.$$

**Proof.** At first suppose  $\delta = 0$ . Then we start with the right-hand side of the formula and substitute  $v = \frac{\lambda - 1}{\lambda} u + \frac{1}{\lambda} w_{\lambda}$  from (7). Using Lemma 3.1 this leads to

$$\begin{split} \lambda \, d^{\alpha}(u,v) &= \lambda (1-\alpha) \, \|u\|^2 - \lambda (1+\alpha) \, \left\| \frac{\lambda-1}{\lambda} \, u + \frac{1}{\lambda} \, w_{\lambda} \right\|^2 \\ &+ 2 \, \lambda \, \alpha \, \left\langle u, \frac{\lambda-1}{\lambda} \, u + \frac{1}{\lambda} \, w_{\lambda} \right\rangle \\ &= \left( (1-\alpha)\lambda - (1+\alpha) \frac{(\lambda-1)^2}{\lambda} + 2\alpha(\lambda-1) \right) \|u\|^2 \\ &- (1+\alpha) \frac{1}{\lambda} \, \|w_{\lambda}\|^2 + 2 \left( \alpha - (1+\alpha) \frac{\lambda-1}{\lambda} \right) \langle u, w_{\lambda} \rangle \\ &= \frac{2\lambda - 1 - \alpha}{\lambda} \, \|u\|^2 - \frac{1+\alpha}{\lambda} \, \|w_{\lambda}\|^2 + 2 \frac{1+\alpha-\lambda}{\lambda} \, \langle u, w_{\lambda} \rangle \\ &= (1-\beta) \, \|u\|^2 - (1+\beta) \, \|w_{\lambda}\|^2 + 2 \, \beta \langle u, w_{\lambda} \rangle \\ &= d^{\beta}(u, w_{\lambda}). \end{split}$$

This is the first assertion for  $\delta = 0$ . Now let  $\delta$  be arbitrary. Then the general formula follows immediately if  $(1 + \beta + \delta)\lambda = (1 + \beta)\lambda + \delta\lambda = 1 + \alpha + \lambda\delta$  is considered. The second assertion is a simple consequence

For  $\alpha \ge 0$  and  $\beta \ge 0$  the relation  $(1 + \beta)\lambda = 1 + \alpha$  shows that  $\lambda$  can vary in the interval  $(0, 1 + \alpha]$ .

#### 4. Norm relations for relaxations

We want to characterize the considered mappings  $g : Q \to \mathbb{P}(Q)$  by certain norm relations of corresponding relaxations. Therefore we choose a mapping  $g \in \mathbb{F}_r(M)$  and study for arbitrary elements of the non-empty set

$$J_g = \Big\{(x,y,z): x \in M, y \in Q \setminus M, z \in g(y)\Big\}, \qquad M = F_-(g)$$

the properties of the specialized functions

$$r(\lambda) = r(\lambda; y - x, z - x) = ||w_{\lambda}(y - x, z - x)|| = ||z_{\lambda} - x||,$$
(12)

where  $z_{\lambda} = w_{\lambda}(y, z) \in g_{\lambda}(y)$ , arizing from (8) with u = y - x and v = z - x. Namely, by Lemma 3.2/b) and c) we obtain.

$$w_{\lambda}(y-x,z-x)=w_{\lambda}(y,z)-w_{\lambda}(x,x)=z_{\lambda}-x.$$

Now observe r(0) = ||y-x|| and r(1) = ||z-x|| such that  $r(1) \le r(0)$  for all  $(x, y, z) \in J_g$ holds if  $g \in \mathbb{F}_r(M)$ . The excluded case  $y \in M$  corresponds to z = y (compare Remark 1.3) and produces only the uninteresting constant function  $r(\lambda) = ||y-x||$ . For  $z \ne y$ and all the more for  $(x, y, z) \in J_g$  the unique minimum of  $r(\lambda)$  is attained at

$$\lambda^* = \lambda^* (y - x, z - x) = \frac{\langle y - x, y - z \rangle}{\|y - z\|^2}$$

(see (9) and the following remarks) which is non-negative for  $g \in \mathbb{F}_r(M)$ . Thus we can define the characterizing number

$$\lambda_F^*(g) := \inf \left\{ \lambda^*(y - x, z - x) : (x, y, z) \in J_g \right\}$$
(13)

for g. Then the (extended) monotony property (10) of  $r(\lambda)$  supplies with the specification (12)

$$||z_{\lambda} - x|| \le ||z_{\mu} - x|| \quad \text{for all } \begin{cases} (\lambda, \mu) \text{ with } \mu \le \lambda \le 2\lambda_F^*(g) - \mu \\ (x, y, z) \in J_g \end{cases}$$

This norm relation between relaxations can also be used to include a mapping  $g: Q \to \mathbb{P}(Q)$  with weak fixed points (i.e.  $M = F_{-}(g) \neq \emptyset$ ) into a certain class  $\mathbb{F}^{\alpha}$ . At first we get for  $\alpha \geq 0$  the characterization

$$g \in \mathbb{F}^{\alpha} \iff g \in \mathbb{F}^{\alpha}(M) \iff d^{\alpha}(y-x,z-x) \ge 0 \text{ for all } (x,y,z) \in J_g$$
 (14)

by the functional  $d^{\alpha}$  in (6) (see Definition 1.2 and Remark 1.3). Observe that  $y \in M$  is also admissible. Hence  $J_g$  can be replaced by the extension

$$J_g^0 = \Big\{ (x, y, z) : x \in M, y \in Q, z \in g(y) \Big\}.$$

Now the central statement of this section follows which can be exploited in various ways.

**Theorem 4.1.** Let be  $\lambda - \mu > 0$  and  $\lambda + \mu \ge 1$ . If  $M = F_{-}(g) \neq \emptyset$  is satisfied for a mapping  $g: Q \to \mathbb{P}(Q)$ , then the equivalence

$$g \in \mathbb{F}^{\lambda+\mu-1} \quad \iff \quad \|z_{\lambda}-x\| \le \|z_{\mu}-x\| \text{ for all } (x,y,z) \in J_g$$

holds.

**Proof.** With the above mentioned choices u = y - x and v = z - x, where  $(x, y, z) \in J_g$ , Lemma 3.3 reads for  $\lambda > \mu$  as

$$r(\lambda) \leq r(\mu) \quad \iff \quad d^{\lambda+\mu-1}(y-x,z-x) \geq 0.$$

But, if the left part of the equivalence holds for all  $(x, y, z) \in J_g$ , then also the right part. By the definition (12) and the characterization (14) the latter corresponds for  $\lambda + \mu \ge 1$  to the assertion. Observe that the assumption  $M = F_{-}(g) \neq \emptyset$  is necessary for  $J_g \neq \emptyset \blacksquare$  **Remark 4.2.** The set  $J_g$  can be extended to  $J_g^0$  in Theorem 4.1 (see the remarks before Theorem 4.1). The equality  $r(\lambda) = r(\mu)$  for (12) holds on  $J_g$  only in special cases (see Remark 3.4). But for  $(x, y, z) \in J_g^0 \setminus J_g$  and z = y, respectively, the equation  $r(\lambda) = r(\mu)$  is fulfilled automatically.

Lemma 4.3. Suppose  $M = F_{-}(g) \neq \emptyset$  for a mapping  $g : Q \rightarrow \mathbb{P}(Q)$ . Then we obtain:

- a) For  $\mu \in (0,1)$ :  $g \in \mathbb{F}^{\mu} \iff ||z x|| \le ||z_{\mu} x||$  for all  $(x, y, z) \in J_g$ .
- **b)** For  $\lambda \in (1,\infty)$ :  $g \in \mathbb{F}^{\lambda-1}$   $\iff$   $||z_{\lambda} x|| \leq ||y x||$  for all  $(x, y, z) \in J_g$ .
- c) For  $\mu \in (0,1)$ :  $g \in \mathbb{F}^1 \iff ||z_{2-\mu} x|| \le ||z_{\mu} x||$  for all  $(x, y, z) \in J_g$ .

**Proof.** The assertions follow immediately if we choose  $\lambda = 1, \mu = 0$  and  $\lambda + \mu = 2$  in Theorem 4.1

Theorem 4.4. If we introduce the sets

$$\begin{split} \Lambda^{\bullet}_{\alpha} &:= \Big\{ (\lambda, \mu): \ \lambda - \mu > 0 \quad and \quad \lambda + \mu = \alpha + 1 \Big\} \\ \Lambda_{\alpha} &:= \Big\{ (\lambda, \mu): \ \lambda - \mu > 0 \quad and \quad \lambda + \mu \leq \alpha + 1 \Big\}, \end{split}$$

then we get for a mapping  $g: Q \to \mathbb{P}(Q)$  with  $M = F_{-}(g) \neq \emptyset$ , any  $\alpha \geq 0$  and any subset  $\Lambda_{\alpha}^{-}$  of  $\Lambda_{\alpha}$  with the property sup  $\{\lambda + \mu : (\lambda, \mu) \in \Lambda_{\alpha}^{-}\} = \alpha + 1$ :

$$g \in \mathbb{F}^{\alpha} \quad \Longleftrightarrow \quad \exists (\lambda, \mu) \in \Lambda_{\alpha}^{*} \ \forall (x, y, z) \in J_{g} : \ \|z_{\lambda} - x\| \leq \|z_{\mu} - x\|$$
$$\Leftrightarrow \quad \forall (\lambda, \mu) \in \Lambda_{\alpha}^{-} \ \forall (x, y, z) \in J_{g}^{0} : \ \|z_{\lambda} - x\| \leq \|z_{\mu} - x\|.$$

**Proof.** The assertions follow from Theorem 4.1 if the substitution  $\alpha = \lambda + \mu - 1$  is used. For the second equivalence we need additionally Lemma 1.5 and Remark 4.2

**Corollary 4.5.** Suppose a mapping  $g: Q \to \mathbb{P}(Q)$  with  $M = F_{-}(g) \neq \emptyset$  and  $\alpha \geq 0$ . Then each of the following conditions is equivalent to the statement  $g \in \mathbb{F}^{\alpha}$ :

a) ||z<sub>λ</sub> - x|| ≤ ||z<sub>μ</sub> - x|| for all λ, μ with μ < λ < α+1/2 and all (x, y, z) ∈ J<sup>0</sup><sub>g</sub>.
b) ||z<sub>α+1/2</sub> - x|| ≤ ||z<sub>μ</sub> - x|| for all μ < α+1/2 and all (x, y, z) ∈ J<sup>0</sup><sub>g</sub>.
c) ||z<sub>λ</sub> - x|| ≤ ||z<sub>α-1/2</sub> - x|| for all λ ∈ (α-1/2, α+3/2) and all (x, y, z) ∈ J<sup>0</sup><sub>g</sub>.

**Proof.** In assertion a) the pairs  $(\lambda, \mu)$  form a set fulfilling the properties of  $\Lambda_{\overline{\alpha}}$  in Theorem 4.4. The same is true for the pairs  $(\frac{\alpha+1}{2}, \mu)$  in assertion b) and  $(\lambda, \frac{\alpha-1}{2})$  in assertion c). So Corollary 4.5 is a direct consequence of Theorem 4.4

The mentioned properties of  $r(\lambda) = ||z_{\lambda} - x||$  show that the inequalities for r in Corollary 4.5 hold even strictly if the triples (x, y, z) vary in  $J_g$  instead of  $J_g^0$ . Namely,  $r(\lambda) < r(\mu)$  for  $\lambda + \mu < \alpha + 1 \le \alpha^* + 1$  in view of Remark 3.4. On the other hand, if the equality for r is admitted, then by Theorem 4.4 the endpoints of the open intervals regarding the arguments  $\lambda$  and  $\mu$  can be included. Besides, the range can be modified as long as the pairs  $(\lambda, \mu)$  form a set of the kind  $\Lambda_{\alpha}^-$  from Theorem 4.4. **Lemma 4.6.** The mappings  $g \in \mathbb{F}^1$  can be characterized by the following properties:

- a)  $||z_{\lambda} x|| \leq ||z_{\mu} x||$  for all  $\lambda, \mu$  with  $0 \leq \mu \leq \lambda \leq 1$  and all  $(x, y, z) \in J_{q}^{0}$ .
- b)  $||z_{\lambda} x|| \leq ||z_{2-\lambda} x|| \leq ||y x||$  for all  $\lambda \in [1, 2]$  and all  $(x, y, z) \in J^0_q$ .
- c)  $||z_{2-\lambda} x|| \leq ||z_{\lambda} x||$  for all  $\lambda \in [0, 1]$  and all  $(x, y, z) \in J_a^0$ .

**Proof.** All assertions arize if Theorem 4.4 is used with  $\alpha = 1$ . Compare the above assertion a) also with Corollary 4.5/a) and the above assertion c) with Lemma 4.3/c)

The properties listed in Lemma 4.6 are described in [1: p. 85 - 86] for special relaxations, namely for so-called *transfer operators*  $g_{\lambda}$  of *simultaneous projectors* g which belong to  $\mathbb{F}^1$  (see [9] and Example 6.4).

Corollary 4.5 means that for  $g \in \mathbb{F}^{\alpha}$  and  $(x, y, z) \in J_g$  the function  $r(\lambda)$  is monotone decreasing up to  $\frac{\alpha+1}{2}$  and attains in  $[\frac{\alpha-1}{2}, \frac{\alpha+3}{2}]$  its maximum at the left endpoint. So the relation  $\frac{\alpha+1}{2} \leq \lambda_F^*(g)$  is true (see (9) and (13)). This suggests that perhaps the equality is satisfied for the index  $\alpha = \alpha_F^*(g)$ . Indeed, the next theorem will show this.

**Theorem 4.7.** For  $g \in \mathbb{F}_r$  the formula  $\alpha_F^*(g) + 1 = 2\lambda_F^*(g)$  holds.

**Proof.** By (11) we obtain  $\alpha^*(y-x, z-x)+1 = 2\lambda^*(y-x, z-x)$  for all  $(x, y, z) \in J_g$ . Now the assertion follows if we take the infimum over these elements. Namely, consider  $\alpha_F^*(g) = \inf \{\alpha^*(y-x, z-x) : (x, y, z) \in J_g\}$  (Remarks 1.7 and 3.4) and the definition (13) of  $\lambda_F^*(g) \blacksquare$ 

Analogous results are obtained for the classes of non-expansivity. We start with a non-expansive operator  $g: Q \to Q$  (i.e.  $g \in \mathbb{L}^0$ ) and introduce the set

$$J'_g = \left\{(x,y): \, x,y \in Q \hspace{.1in} ext{with} \hspace{.1in} g'(x) 
eq g'(y) 
ight\}$$

where g' = I - g again denotes the complement of g. Now we consider for arbitrary elements of  $J'_{g}$  the specialized functions

$$r(\lambda) = r(\lambda; y - x, g(y) - g(x))$$
  
=  $\|w_{\lambda}(y - x, g(y) - g(x))\| = \|g_{\lambda}(y) - g_{\lambda}(x)\|$  (15)

from (8) with u = y - x and v = g(y) - g(x). The latter representation of r is verified by Lemma 3.2/b) and c) which yields

$$w_{\lambda}(y-x,g(y)-g(x))=w_{\lambda}(y,g(y))-w_{\lambda}(x,g(x))=g_{\lambda}(y)-g_{\lambda}(x).$$

The excluded case g'(y) = g'(x) supplies again the uninteresting constant function  $r(\lambda) = ||y - x||$ . Observe that for  $x \in F(g)$  we arrive at  $r(\lambda) = ||z_{\lambda} - x||$  with  $z_{\lambda} = g_{\lambda}(y)$  such that for  $g \in \mathbb{L}_r$  the family of functions r in (15) is an extension of the previously studied family of functions r in (12). Taking the special values r(0) = ||y - x|| and r(1) = ||g(y) - g(x)|| the inequality  $r(1) \leq r(0)$  holds for all  $(x, y) \in J'_g$ . Further, we can define the characterizing number

$$\lambda_L^{ullet}(g) := \inf \left\{ \lambda^{ullet} ig(y-x,g(y)-g(x)ig) : (x,y) \in J_g' 
ight\}$$

which again turns out to be finite. The functional characterization of  $\mathbb{L}^{\alpha}$  is given by

$$g \in \mathbb{L}^{\alpha} \iff d^{\alpha}(y - x, g(y) - g(x)) \ge 0 \text{ for all } (x, y) \in J'_{g}.$$
 (16)

In this characterization  $Q \times Q$  can be used instead of  $J'_g$ . Now we could list analogous results replacing formally  $\mathbb{F}_r = \mathbb{F}^0$  by  $\mathbb{L}^0$ ,  $\mathbb{F}^\alpha$  by  $\mathbb{L}^\alpha$ ,  $J_g$  by  $J'_g$ ,  $J^0_g$  by  $Q \times Q$ , r in (12) by r in (15),  $\alpha^*_F(g)$  by  $\alpha^*_L(g)$ ,  $\lambda^*_F(g)$  by  $\lambda^*_L(g)$  and so on. But we need not suppose a non-empty fixed point set. Here we restrict us to a short selection. For instance, Theorem 4.1 can be reformulated as follows.

**Theorem 4.1'.** Let be  $\lambda - \mu > 0$  and  $\lambda + \mu \ge 1$ . Further, suppose  $g : Q \rightarrow Q$ . Then

$$g \in \mathbb{L}^{\lambda+\mu-1} \quad \iff \quad \|g_{\lambda}(y) - g_{\lambda}(x)\| \le \|g_{\mu}(y) - g_{\mu}(x)\| \quad for \ all \ (x,y) \in J'_g.$$

••• • • • •

The analogue of Corollary 4.5/a) reads for  $\alpha = 1$ :

$$g \in \mathbb{L}^{1} \qquad \Longleftrightarrow \qquad \begin{cases} \|g_{\lambda}(y) - g_{\lambda}(x)\| \leq \|g_{\mu}(y) - g_{\mu}(x)\| \\ \text{for all } \lambda, \mu \text{ with } 0 \leq \mu \leq \lambda \leq 1 \text{ and all } (x, y) \in Q \times Q \end{cases}$$

if the endpoints of the  $\lambda$ -interval are included and  $\mu$  is restricted to the non-negative domain (see remarks after Corollary 4.5). This yields with the specification  $\lambda = 1$  a remarkable characterization of  $\mathbb{L}^1$ :

**Theorem 4.8.** For an operator  $g: Q \rightarrow Q$  the equivalence

$$g \in \mathbb{L}^1 \qquad \Longleftrightarrow \qquad \begin{cases} \|g(y) - g(x)\| \le \|g_{\mu}(y) - g_{\mu}(x)\| \\ \text{for all } \mu \in [0, 1] \text{ and all } (x, y) \in Q \times Q \end{cases}$$

#### is fulfilled.

Operators g with this property on the right-hand side of the equivalence play an important part in the fixed point theory and are called there *firmly non-expansive* (see [4: p. 41 - 44]). So these operators turn out to be in our context nothing else than strongly non-expansive (with L-indices at least 1).

Finally, corresponding to Theorem 4.7, the equation

$$\alpha_L^*(g) + 1 = 2\,\lambda_L^*(g)$$

. .

holds for  $g \in \mathbb{L}^0$ . Because of Theorem 4.7 and the index relation  $\alpha_L^*(g) \leq \alpha_F^*(g)$  from Lemma 2.9 we get as a byproduct  $\lambda_L^*(g) \leq \lambda_F^*(g)$ .

# 5. Determination of parameters for relaxations

As seen above, relaxations supply characterizations of mapping classes  $\mathbb{F}^{\alpha}$  and  $\mathbb{L}^{\alpha}$ , respectively. But they also open the possibility to change between these classes. This is interesting if mappings with a certain  $\alpha$  are needed. We investigate this possibility below. Again we formulate the results for  $\mathbb{F}^{\alpha}$ . The transformation to  $\mathbb{L}^{\alpha}$  can be realized without difficulties.

**Theorem 5.1.** For a mapping  $g: Q \to \mathbb{P}(Q)$  and parameters  $\alpha \ge 0, \beta \ge 0$  and  $\lambda > 0$  connected by the equation  $(1 + \beta)\lambda = 1 + \alpha$  the statement

$$g \in \mathbb{F}^{\alpha}(M) \iff g_{\lambda} \in \mathbb{F}^{\beta}(M)$$

holds. Moreover, this correspondence is also fulfilled for F-indices, i.e.

$$\alpha = \alpha_F^*(g) \quad \Longleftrightarrow \quad \beta = \alpha_F^*(g_\lambda).$$

**Proof.** We consider a mapping  $g: Q \to \mathbb{P}(Q)$ . In view of (7), (1) and Lemma 3.2/b) and c) we have for  $x \in M, y \in Q$  and  $z \in g(y)$  the equations

$$w_{\lambda}(y-x,z-x)=z_{\lambda}-x,$$

where  $z_{\lambda} = w_{\lambda}(y, z) \in g_{\lambda}(y)$  (see also (12) and the passage after it). Putting  $\delta = 0$  in Lemma 3.5 the equivalence

$$d^{lpha}(y-x,z-x)\geq 0 \quad \Longleftrightarrow \quad d^{eta}(y-x,z_{\lambda}-x)\geq 0$$

follows if the parameters satisfy the conditions given in this theorem. Now, if  $(x, y, z) \in J_g$  is related to  $(x, y, z_{\lambda}) \in J_{g_{\lambda}}$ , then a bijective mapping between these two triple sets is established. Considering the characterization (14) of  $g \in \mathbb{F}^{\alpha}$  and  $M = F_{-}(g) = F_{-}(g_{\lambda})$  this corresponds to the first assertion. Choosing  $\delta > 0$  in Lemma 3.5 the statement

$$d^{\alpha+\delta\lambda}(y-x,z-x)\geq 0 \quad \Longleftrightarrow \quad d^{\beta+\delta}(y-x,z_{\lambda}-x)\geq 0$$

for the above listed elements shows also the index result. Namely, assume that  $\beta + \delta = \alpha_F^*(g_\lambda)$  holds for  $\alpha = \alpha_F^*(g)$ . But this leads by (14) to the consequence  $\alpha_F^*(g) \ge \alpha + \delta \lambda > \alpha$  and yields a contradiction. The reversed direction of the index assertion can be handled in the same way

**Corollary 5.2.** Let be  $\lambda \in (0, i + 1]$ , where  $i \in \mathbb{N}$ . Then the relation

$$g \in \mathbb{F}^{i}(M) \iff g_{\lambda} \in \mathbb{F}^{\beta}(M) \text{ for } \beta = \frac{1+i-\lambda}{\lambda}$$

is fulfilled.

**Proof.** A rearrangement of the relation  $(1 + \beta)\lambda = 1 + \alpha$  in Theorem 5.1 supplies  $\beta = \frac{1}{\lambda}(1 + \alpha - \lambda)$ . The assumption  $\lambda \in (0, i + 1]$  ensures  $\beta \ge 0$ . Now the assertion follows immediately by putting  $\alpha = i$  in Theorem 5.1

Corollary 5.2 is of special interest for i = 0 and i = 1. Now we present a symmetric version of Theorem 5.1.

**Corollary 5.3.** For a mapping  $g: Q \to \mathbb{P}(Q)$  and parameters  $\alpha \ge 0, \beta \ge 0, \lambda > 0$ and  $\mu > 0$  connected by the equation  $(1 + \alpha) \lambda = (1 + \beta) \mu$  the statement

$$g_{\lambda} \in \mathbb{F}^{\alpha}(M) \iff g_{\mu} \in \mathbb{F}^{\beta}(M)$$

holds.

**Proof.** By Lemma 3.2/f) and  $g_{\lambda} = w_{\lambda}(I,g)$  we have  $g_{\mu} = (g_{\lambda})_{\frac{\mu}{\lambda}}$ . If we use Theorem 5.1 with  $g_{\lambda}$  instead of g and with  $\mu' = \frac{\mu}{\lambda}$  instead of  $\lambda$ , then the asserted equivalence is fulfilled for the parameter relation  $\mu'(1 + \beta) = 1 + \alpha$ . But this corresponds to  $(1 + \alpha)\lambda = (1 + \beta)\mu$ 

The next theorem shows that  $\lambda = \lambda_F^*(g)$  is just that parameter for g which supplies the relaxation  $g_{\lambda}$  with F-index 1.

**Theorem 5.4.** Let be  $g \in \mathbb{F}_r$ . For  $\lambda^* = \lambda_F^*(g)$  the relation

 $g_{\lambda^{\bullet}} \in \mathbb{F}^1_*, \quad that is \quad \alpha^*_F(g_{\lambda^{\bullet}}) = 1$ 

holds.

**Proof.** There is a number  $\alpha = \alpha^* = \alpha_F^*(g) \ge 0$  such that  $g \in \mathbb{F}^{\alpha}_*$ . Then the relation  $g_{\lambda^*} \in \mathbb{F}^{\beta}$  is fulfilled by Theorems 5.1 and 4.7 with

$$\alpha_F^*(g_{\lambda^*}) = \beta = \frac{1}{\lambda^*}(1 + \alpha^* - \lambda^*) = \frac{1 + \alpha^*}{\lambda^*} - 1 = 1.$$

But this is the assertion

Now we turn to the sets  $\mathbb{F}^{\alpha}_{*}(M)$  which contain mappings  $g \in \mathbb{F}_{r}(M)$  with F-index  $\alpha$  (see Remark 1.7).

**Theorem 5.5.** The sets  $\mathbb{F}^{\alpha}_{*}(M)$  are non-empty for all  $\alpha \geq 0$ .

**Proof.** At first, the set  $\mathbb{F}^1_*(M)$  is non-empty by Example 6.2. Namely, the metric projector  $P_M$  onto M has the F-index 1. If we choose  $g \in \mathbb{F}^1_*(M)$ , then Theorem 5.1 implies  $g_\lambda \in \mathbb{F}^{\alpha}_*(M)$  for arbitrary  $\alpha > 0$  and  $\lambda = \frac{2}{1+\alpha}$ . So the sets  $\mathbb{F}^{\alpha}_*(M)$  are all non-empty

In view of Theorem 5.5 the proper subset relation is satisfied in Remark 1.4 for the sets  $\mathbb{F}^{\alpha}(M)$ . We want to show now that appropriate relaxations  $g_{\lambda}$  of g create a complete system of representatives for the family  $\{\mathbb{F}^{\alpha}\}$ .

**Theorem 5.6.** Let be  $g \in \mathbb{F}^{\gamma}(M)$  with  $\gamma \geq 0$  and  $J = (0, 1 + \gamma]$ . Then  $\{g_{\lambda} : \lambda \in J\}$  is a choice set of  $\{\mathbb{F}^{\alpha}(M) : \alpha \geq 0\}$ , that means, there is a bijective mapping  $\lambda : [0, \infty) \to J$  such that  $g_{\lambda} \in \mathbb{F}^{\alpha}(M)$  for  $\lambda = \lambda(\alpha)$ .

**Proof.** We suppose  $g \in \mathbb{F}^{\gamma}(M)$ . If  $\alpha$  and  $\beta$  are replaced by  $\gamma$  and  $\alpha$ , respectively, then the relation  $g_{\lambda} \in \mathbb{F}^{\alpha}(M)$  holds by Theorem 5.1 for the bijective mapping  $\lambda = \lambda(\alpha) := \frac{1+\gamma}{1+\alpha}$  with the range  $J \blacksquare$ 

The second part of Theorem 5.1 shows that  $\alpha_F^*(g_\lambda) = \alpha$  for  $\alpha_F^*(g) = \gamma$ . This means  $g_\lambda \in \mathbb{F}^{\alpha}_*(M)$  for  $g \in \mathbb{F}^{\gamma}_*(M)$  and the above  $\lambda$ . So  $\{g_\lambda : \lambda \in J\}$  is a choice set of  $\{\mathbb{F}^{\alpha}_*(M) : \alpha \geq 0\}$ , too.

**Corollary 5.7.** Let be  $g \in \mathbb{F}^{\gamma}_{\bullet}$ . Then the relaxations  $g_{\lambda}$  of g with  $\lambda \in (0, 1 + \gamma]$  are pairwise different.

**Proof.** By the foregoing remarks  $g_{\lambda}$  is for pairwise different  $\lambda \in (0, 1+\gamma]$  in pairwise disjoint sets  $\mathbb{F}^{\alpha}_{*}$ . So the assertion follows immediately

As mentioned at the beginning of this section, analogous results can be formulated for the classes  $\mathbb{L}^{\alpha}$  of strongly non-expansive operators. For instance, we have correponding to Theorem 5.1 the equivalence

$$g \in \mathbb{L}^{\alpha} \iff g_{\lambda} \in \mathbb{L}^{\beta}$$

for  $\alpha \ge 0, \beta \ge 0$  and  $\lambda > 0$  if  $(1 + \beta)\lambda = 1 + \alpha$  is fulfilled.

## 6. Applications

The following examples illustrate the theory.

**Example 6.1.** Let  $b: Q \to \mathbb{R}$  be convex and continuous. Then the set  $N(b) = \{x \in Q : b(x) \leq 0\}$  is convex and closed. We assume N(b) to be non-empty. Further, the *subgradient*  $\partial b$  is defined on Q. If  $b^+$  denotes the positive part of b, we define for elements  $y \in Q$  and  $v \in H$ 

$$\mu(b, y, v) := \begin{cases} \frac{b^+(y)v}{\|v\|^2} & \text{if } v \neq 0\\ 0 & \text{if } v = 0 \end{cases} \quad \text{and} \quad t_b(y) := \{\mu(b, y, v) : v \in \partial b(y)\}.$$
(17)

Then the mapping  $g_b$  given by  $g_b(y) = y - t_b(y)$  is 1-strongly N(b)-Fejér monotone, i.e.  $\alpha_F^*(g_b) \ge 1$  (see [9]). So the results of Sections 4 and 5 hold for  $g := g_b \in \mathbb{F}^1(N(b))$ .

**Example 6.2.** For a convex and closed set  $M \subset Q \subseteq H$  the metric projector  $P_M: Q \to Q$  onto M is well-defined. Moreover,  $P_M$  is 1-strongly non-expansive. More precisely, even

$$\alpha_L^*(P_M) = \alpha_F^*(P_M) = 1$$

(see [9]). Hence, results of Sections 4 and 5 can be applied to  $g := P_M \in L^1_*(M)$ .

**Example 6.3** (Relaxations). We consider the mapping  $g(y) = g_b(y) = y - t_b(y)$  with  $t_b$  given in (17). If we study the relaxed form (1)

$$g_{\lambda}(y) = (1-\lambda)y + \lambda g(y) = y - \lambda t_{b}(y) \qquad (\lambda \in (0,2)),$$

then the functions

$$r(\lambda) = \|z_{\lambda} - x\|$$
  $(z_{\lambda} \in g_{\lambda}(y), x \in N(b))$ 

from (12) fulfil the properties of Theorem 4.4 and Corollary 4.5 with  $\alpha = 1$ . Theorem 4.7 says that  $\lambda_F^*(g_b) \geq 1$  holds. Moreover, Corollary 5.2 yields for i = 1 that  $g_\lambda$  is  $\alpha$ -strongly Fejér monotone with  $\alpha = \frac{2-\lambda}{\lambda}$ . This is a generalization of a result in [2: p. 308], where only the so-called strict Fejér monotony is proven which stands between the classes  $\mathbb{F}_r$  and  $\mathbb{F}_s$ . Similarly, the relaxed projector

$$P_{\lambda}(y) := (1 - \lambda)y + \lambda P_{\mathcal{M}}(y) = y - \lambda (y - P_{\mathcal{M}}(y)) \qquad (\lambda \in (0, 2))$$

generates the functions

$$r(\lambda) = \|P_{\lambda}(y) - P_{\lambda}(x)\|$$

from (15) which fulfil the corresponding properties outlined for strongly non-expansive operators g. Besides,  $P_{\lambda}$  is  $\alpha$ -strongly non-expansive with

$$lpha = rac{2-\lambda}{\lambda} = lpha_L^*(P_\lambda) = lpha_F^*(P_\lambda)$$

by analogues of Theorem 5.1 and Corollary 5.2 for L-classes. This again generalizes results in [2: p. 307] and [10: p. 47], where  $P_{\lambda}$  is only proven to be strictly Fejér monotone and non-expansive in this case, respectively.

**Example 6.4** (Convex intersection problem). Let  $M_i$  (i = 1, ..., m) be convex and closed sets with the non-empty intersection  $M := \bigcap_{i=1}^{m} M_i$ . Further, consider for mappings  $g_i$  (i = 1, ..., m) the sequential or successive combination

$$g := g_m g_{m-1} \cdots g_1$$

and the parallel or simultaneous combination

$$g := \gamma_1 g_1 + \gamma_2 g_2 + \ldots + \gamma_m g_m \in \mathbb{F}^{\alpha}(M)$$

where

$$\gamma_i \geq 0$$
  $(i = 1, \dots, m)$  and  $\gamma_1 + \gamma_2 + \dots + \gamma_m = 1.$ 

If  $g_i \in \mathbb{F}_i^{\alpha}(M_i)$   $(i = 1, \ldots, m)$ , then

$$g \in \mathbb{F}^{\alpha}(M)$$
 for  $\alpha := \frac{1}{2^{m-1}} \min \{\alpha_i : i = 1, \dots, m\}$ 

in the sequential case and

$$g \in \mathbb{F}^{\alpha}(M)$$
 for  $\alpha := \min \{ \alpha_i : i = 1, \dots, m \}$ 

in the parallel case (see [9]). Finally, we start from the projectors  $P_i$  onto  $M_i$  and the corresponding relaxations

$$g_i = (1 - \lambda_i) I + \lambda_i P_i \qquad (0 < \lambda_i < 2).$$

Then we have the relation  $g \in \mathbb{F}^{\alpha}(M)$  with the above  $\alpha$  and  $\alpha_i = \frac{2-\lambda_i}{\lambda_i}$  by Example 6.3. A further relaxation of g leads to  $g_{\lambda} \in \mathbb{F}^{\beta}(M)$  with  $\beta$  according to Theorem 5.1. Observe that  $g_{\lambda}$  then represents for parallelly generated g a so-called *transfer operator* of simultaneous projectors (see [1]).

### References

- Butnariu, D. and Y. Censor: On the behavior of a block-iterative projection method for solving convex feasibility problems. Int. J. Comp. Math. 34 (1990), 79 - 94.
- [2] Elsner, L., Koltracht, I. and M. Neumann: Convergence of sequential and asynchronous nonlinear paracontractions. Numer. Math. 62 (1992), 305 319.
- [3] Eremin, I. I. and V. D. Mazurov: Nonstationary Processes of Optimization (in Russian). Moscow: Nauka 1979.
- [4] Goebel, K. and S. Reich: Uniform Convexity, Hyperbolic Geometry and Nonexpansive Mappings. New York: Marcel Dekker 1984.
- [5] Werner, D.: Funktionalanalysis. Berlin: Springer-Verlag 1995.
- [6] Schott, D.: A general iterative scheme with applications to convex optimization and related fields. Optimization 22 (1991), 885 - 902.
- [7] Schott, D.: Iterative solution of convex problems by Fejér monotone methods. Num. Funct. Anal. Optim. 16 (1995), 1323 - 1357.
- [8] Schott, D.: Basic properties of Fejér monotone mappings. Rostock. Math. Kolloq. 50 (to appear).
- [9] Schott, D.: Case studies and geometry of strongly Fejér monotone mappings. Convex Analysis (submitted).
- [10] Youla, D. C.: Mathematical theory of image restoration by the method of convex projections. In : Image Recovery: Theory and Applications (ed.: H. Stark). New York: Academic Press 1987.

Received 23.10.1996; in revised form 02.06.1997