Convex Feasibility Problems

Laureate Prof. Jonathan Borwein with Matthew Tam http://carma.newcastle.edu.au/DRmethods/paseky.html





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Techniques of Variational Analysis



This lecture is based on Chapter 4.5: Convex Feasibility Problems

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Jonathan Borwein (CARMA, University of Newcastle) Convex Feasibility Problems

Abstract

Let X be a Hilbert space and let C_n , n = 1, ..., N be convex closed subsets of X. The convex feasibility problem is to find some point

 $x \in \bigcap_{n=1}^{N} C_n,$

when this intersection is non-empty.

In this talk we discuss projection algorithms for finding such a feasibility point. These algorithms have wide ranging applications including:

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- solutions to convex inequalities,
- minimization of convex nonsmooth functions,
- medical imaging,
- computerized tomography, and
- electron microscopy

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- minimization of convex nonsmooth functions,
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We start by defining projection to a closed convex set and its basic properties. This is based on the following theorem.

Theorem 4.5.1 (Existence and Uniqueness of Nearest Point)

Let X be a Hilbert space and let C be a closed convex subset of X. Then for any $x \in X$, there exists a unique element $\bar{x} \in C$ such that

 $\|x-\bar{x}\|=d(C;x).$

Proof. If $x \in C$ then $\bar{x} = x$ satisfies the conclusion. Suppose that $x \notin C$. Then there exists a sequence $x_i \in C$ such that $d(C; x) = \lim_{i \to \infty} ||x - x_i||$. Clearly, x_i is bounded and therefore has a subsequence weakly converging to some $\bar{x} \in X$.

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Since a closed convex set is weakly closed (Mazur's Theorem), we have $\bar{x} \in C$ and $d(C; x) = ||x - \bar{x}||$. We show such \bar{x} is unique. Suppose that $z \in C$ also has the property that d(C; x) = ||x - z||. Then for any $t \in [0, 1]$ we have $t\bar{x} + (1 - t)z \in C$. It follows that

$$d(C;x) \leq ||x - (t\bar{x} + (1-t)z)|| = ||t(x - \bar{x}) + (1-t)(x - z)||$$

$$\leq t||x - \bar{x}|| + (1-t)||x - z|| = d(C;x).$$

That is to say

$$t \to ||x - z - t(\bar{x} - z)||^2 = ||x - z||^2 - 2t\langle x - z, \bar{x} - z \rangle + t^2 ||\bar{x} - z||^2$$

.

is a constant mapping, which implies $\bar{x} = z$.

The nearest point can be characterized by the normal cone as follows.

Theorem 4.5.2 (Normal Cone Characterization of Nearest Point)

Let X be a Hilbert space and let C be a closed convex subset of X. Then for any $x \in X$, $\bar{x} \in C$ is a nearest point to x if and only if

 $x-\bar{x}\in N(C;\bar{x}).$

Proof. Noting that the convex function $f(y) = ||y - x||^2/2$ attains a minimum at \bar{x} over set C, this directly follows from the Pshenichnii–Rockafellar condition (Theorem 4.3.6):

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Projections

Geometrically, the normal cone characterization is:



 $x - \bar{x} \in \mathcal{N}(\mathcal{C}; \bar{x}) \iff \langle x - \bar{x}, c - \bar{x} \rangle \leq 0$ for all $c \in \mathcal{C}$.

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Definition 4.5.3 (Projection)

Let X be a Hilbert space and let C be a closed convex subset of X. For any $x \in X$ the unique nearest point $y \in C$ is called the projection of x on C and we define the projection mapping P_C by $P_C x = y$.

We summarize some useful properties of the projection mapping in the next proposition whose elementary proof is left as an exercise.

Proposition 4.5.4 (Properties of Projection)

Let X be a Hilbert space and let C be a closed convex subset of X. Then the projection mapping P_C has the following properties.

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(i) for any x \in C, P_C x = x;
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(ii)
$$P_C^2 = P_C$$
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(iii) for any $x, y \in X$, $\|P_C y - P_C x\| \le \|y - x\|$.

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Theorem 4.5.5 (Potential Function of Projection)

Let X be a Hilbert space and let C be a closed convex subset of X. Define

$$f(x) = \sup \left\{ \langle x, y \rangle - \frac{\|y\|^2}{2} \mid y \in C \right\}.$$

Then f is convex, $P_C(x) = f'(x)$, and therefore P_C is a monotone operator.

Proof. It is easy to check that *f* is convex and

$$f(x) = \frac{1}{2}(||x||^2 - ||x - P_C(x)||^2).$$

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We need only show $P_C(x) = f'(x)$.

Fix $x \in X$. For any $y \in X$ we have

$$||(x+y) - P_C(x+y)|| \le ||(x+y) - P_C(x)||,$$

so

$$\begin{aligned} \|(x+y) - P_{\mathcal{C}}(x+y)\|^{2} &\leq \|x+y\|^{2} - 2\langle x+y, P_{\mathcal{C}}(x)\rangle + \|P_{\mathcal{C}}(x)\|^{2} \\ &= \|x+y\|^{2} + \|x-P_{\mathcal{C}}(x)\|^{2} - \|x\|^{2} \\ &- 2\langle y, P_{\mathcal{C}}(x)\rangle, \end{aligned}$$

hence $f(x + y) - f(x) - \langle P_C(x), y \rangle \ge 0$. On the other hand, since $||x - P_C(x)|| \le ||x - P_C(x + y)||$ we get

$$\begin{aligned} f(x+y) - f(x) - \langle P_{\mathcal{C}}(x), y \rangle &\leq \langle y, P_{\mathcal{C}}(x+y) - P_{\mathcal{C}}(x) \rangle \\ &\leq \|y\| \times \|P_{\mathcal{C}}(x+y) - P_{\mathcal{C}}(x)\| \\ &\leq \|y\|^{2}, \end{aligned}$$

which implies $P_C(x) = f'(x)$.

We start with the simple case of the intersection of two convex sets. Let X be a Hilbert space and let C and D be two closed convex subsets of X. Suppose that $C \cap D \neq \emptyset$. Define a function

$$f(c,d) := \frac{1}{2} \|c - d\|^2 + \iota_C(c) + \iota_D(d).$$

We see that f attains a minimum at (\bar{c}, \bar{d}) if and only if $\bar{c} = \bar{d} \in C \cap D$. Thus, the problem of finding a point in $C \cap D$ becomes one of minimizing function f.

We consider a natural descending process for f by alternately minimizing f with respect to its two variables. More concretely, start with any $x_0 \in D$. Let x_1 be the solution of minimizing

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It follows from Theorem 4.5.2. that

 $x_0 - x_1 \in N(C; x_1).$

That is to say $x_1 = P_C x_0$. We then let x_2 be the solution of minimizing

 $x \rightarrow f(x_1, x).$

Similarly, $x_2 = P_D x_1$. In general, we define

 $x_{i+1} = \begin{cases} P_C x_i & i \text{ is even,} \\ P_D x_i & i \text{ is odd.} \end{cases}$ (1)

This algorithm is a generalization of the classical von Neumann projection algorithm for finding points in the intersection of two subspaces. We will show that in general x_i weakly converge to a point in $C \cap D$ and when $int(C \cap D) \neq \emptyset$ we have norm convergence.

We discuss two useful tools for proving the convergence.

Definition 4.5.6 (Nonexpansive Mapping)

Let X be a Hilbert space, let C be a closed convex nonempty subset of X and let $T: C \to X$. We say that T is nonexpansive provided that $||Tx - Ty|| \le ||x - y||$.

Definition 4.5.7 (Attracting Mapping)

Let X be a Hilbert space, let C be a closed convex nonempty subset of X and let $T: C \to C$ be a nonexpansive mapping. Suppose that D is a closed nonempty subset of C. We say that T is attracting with respect to D if for every $x \in C \setminus D$ and $y \in D$,

$$\|Tx-y\|\leq \|x-y\|.$$

We say that T is k-attracting with respect to D if for every $x \in C \setminus D$ and $y \in D$,

$$k||x - Tx||^{2} \le ||x - y||^{2} - ||Tx - y||^{2}.$$

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Lemma 4.5.8 (Attractive Property of Projection)

Let X be a Hilbert space and let C be a convex closed subset of X. Then $P_C: X \to X$ is 1-attracting with respect to C.

Proof. Let $y \in C$. We have

$$||x - y||^{2} - ||P_{C}x - y||^{2} = \langle x - P_{C}x, x + P_{C}x - 2y \rangle$$

= $\langle x - P_{C}x, x - P_{C}x + 2(P_{C}x - y) \rangle$
= $||x - P_{C}x||^{2} + 2\langle x - P_{C}x, P_{C}x - y \rangle$
 $\geq ||x - P_{C}x||^{2}.$

Note that if T is attracting (*k*-attracting) with respect to a set *D*, then it is attracting (*k*-attracting) with respect to any subset of *D*.

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Definition 4.5.9 (Fejér Monotone Sequence)

Let X be a Hilbert space, let C be closed convex set and let (x_i) be a sequence in X. We say that (x_i) is Fejér monotone with respect to C if $||x_{i+1} - c|| \le ||x_i - c||$, for all $c \in C$ and i = 1, 2, ...

Next we summarize properties of Fejér monotone sequences.

Theorem 4.5.10 (Properties of Fejér Monotone Sequences)

Let X be a Hilbert space, let C be a closed convex set and let (x_i) be a Fejér monotone sequence with respect to C. Then

- (i) (x_i) is bounded and $d(C; x_{i+1}) \leq d(C; x_i)$.
- (ii) (x_i) has at most one weak cluster point in C.
- (iii) If the interior of C is nonempty then (x_i) converges in norm.

(iv) $(P_C x_i)$ converges in norm.

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- (iii) If the interior of C is nonempty then (x_i) converges in norm.

(iv) $(P_C x_i)$ converges in norm.

Proof. (i) is obvious.

Observe that, for any $c \in C$ the sequence $(||x_i - c||^2)$ converges and so does

$$(\|x_i\|^2 - 2\langle x_i, c \rangle).$$
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Now suppose $c_1, c_2 \in C$ are two weak cluster points of (x_i) . Letting c in (2) be c_1 and c_2 , respectively, and taking limits of the difference, yields $\langle c_1, c_1 - c_2 \rangle = \langle c_2, c_1 - c_2 \rangle$ so that $c_1 = c_2$, which proves (ii). To prove (iii) suppose that $B_r(c) \subset C$. For any $x_{i+1} \neq x_i$, simplifying

$$\|x_{i+1} - (c - h\frac{x_{i+1} - x_i}{\|x_{i+1} - x_i\|})\|^2 \le \|x_i - (c - h\frac{x_{i+1} - x_i}{\|x_{i+1} - x_i\|})\|^2$$

we have

$$2h\|x_{i+1}-x_i\| \leq \|x_i-c\|^2 - \|x_{i+1}-c\|^2.$$

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we have

$$2h\|x_{i+1}-x_i\| \leq \|x_i-c\|^2 - \|x_{i+1}-c\|^2.$$

For any j > i, adding the above inequality from i to j - 1 yields

$$2h||x_j - x_i|| \le ||x_i - c||^2 - ||x_j - c||^2.$$

Since $(||x_i - c||^2)$ is a convergent sequence we conclude that (x_i) is a Cauchy sequence.

Finally, for natural numbers i, j with j > i, apply the parallelogram law $||a - b||^2 = 2||a||^2 + 2||b||^2 - ||a + b||^2$ to $a := P_C x_j - x_j$ and $b := P_C x_j - x_j$ we obtain

$$\begin{aligned} \|P_{C}x_{j} - P_{C}x_{i}\|^{2} &= 2\|P_{C}x_{j} - x_{j}\|^{2} + 2\|P_{C}x_{i} - x_{j}\|^{2} \\ &- 4\left\|\frac{P_{C}x_{j} + P_{C}x_{i}}{2} - x_{j}\right\|^{2} \\ &\leq 2\|P_{C}x_{j} - x_{j}\|^{2} + 2\|P_{C}x_{i} - x_{j}\|^{2} \\ &- 4\|P_{C}x_{j} - x_{j}\|^{2} \\ &\leq 2\|P_{C}x_{i} - x_{j}\|^{2} - 2\|P_{C}x_{j} - x_{j}\|^{2} \\ &\leq 2\|P_{C}x_{i} - x_{i}\|^{2} - 2\|P_{C}x_{j} - x_{j}\|^{2} \end{aligned}$$

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We identify $(P_C x_i)$ as a Cauchy sequence, because $(||x_i - P_C x_i||)$ converges by (i).

The following example shows the first few terms of a sequence $\{x_n\}$ which is Fejér monotone with respect to $C = C_1 \cap C_2$.



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Convergence of Projection Algorithms

Let X be a Hilbert space. We say a sequence (x_i) in X is asymptotically regular if

 $\lim_{i\to\infty}\|x_i-x_{i+1}\|=0.$

Lemma 4.5.11 (Asymptotical Regularity of Projection Algorithm)

Let X be a Hilbert space and let C and D be closed convex subsets of X. Suppose $C \cap D \neq \emptyset$. Then the sequence (x_i) defined by the projection algorithm

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 $x_{i+1} = \begin{cases} P_C x_i & i \text{ is even,} \\ P_D x_i & i \text{ is odd.} \end{cases}$

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 $x_{i+1} = \begin{cases} P_C x_i & i \text{ is even,} \\ P_D x_i & i \text{ is odd.} \end{cases}$

is asymptotically regular.

Proof. By Lemma 4.5.8 both P_C and P_D are 1-attracting with respect to $C \cap D$. Let $y \in C \cap D$. Since x_{i+1} is either $P_C x_i$ or $P_D x_i$ it follows that

$$||x_{i+1} - x_i||^2 \le ||x_i - y||^2 - ||x_{i+1} - y||^2.$$

Since $(||x_i - y||^2)$ is a monotone decreasing sequence, therefore the right-hand side of the inequality converges to 0 and the result follows.

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Now, we are ready to prove the convergence of the projection algorithm.

Theorem 4.5.12 (Convergence for Two Sets)

Let X be a Hilbert space and let C and D be closed convex subsets of X. Suppose $C \cap D \neq \emptyset$ (int $(C \cap D) \neq \emptyset$). Then the projection algorithm

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 $x_{i+1} = \begin{cases} P_C x_i & i \text{ is even,} \\ P_D x_i & i \text{ is odd.} \end{cases}$

converges weakly (in norm) to a point in $C \cap D$.

Proof. Let $y \in C \cap D$. Then, for any $x \in X$, we have

$$\|P_C x - y\| = \|P_C x - P_C y\| \le \|x - y\|, \text{ and} \\ \|P_D x - y\| = \|P_D x - P_D y\| \le \|x - y\|.$$

Since x_{i+1} is either $P_C x_i$ or $P_D x_i$ we have that

 $||x_{i+1} - y|| \le ||x_i - y||.$

That is to say (x_i) is a Fejér monotone sequence with respect to $C \cap D$. By item (i) of Theorem 4.5.10 the sequence (x_i) is bounded, and therefore has a weakly convergent subsequence. We show that all weak cluster points of (x_i) belong to $C \cap D$. In fact, let (x_{i_k}) be a subsequence of (x_i) converging to x weakly.

Taking a subsequence again if necessary we may assume that (x_{i_k}) is a subset of either C or D. For the sake of argument let us assume that it is a subset of C and, thus, the weak limit x is also in C. On the other hand by the asymptotical regularity of (x_i) in Lemma 4.5.11 $(P_D x_{i_k}) = (x_{i_k+1})$ also weakly converges to x. Since $(P_D x_{i_k})$ is a subset of D we conclude that $x \in D$, and therefore $x \in C \cap D$. By item (ii) of Theorem 4.5.10 (x_i) has at most one weak cluster point in $C \cap D$, and we conclude that (x_i) weakly converges to a point in $C \cap D$. When $int(C \cap D) \neq \emptyset$ it follows from item (iii) of Theorem 4.5.10 that (x_i) converges in norm.

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Convergence of Projection Algorithms

Whether the alternating projection algorithm converged in norm without the assumption that

 $\operatorname{int}(C \cap D) \neq \emptyset$,

or more generally of metric regularity, was a long-standing open problem.

Recently Hundal constructed an example showing that the answer is negative [5].

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Example 4.5.13 (Hundal)

Let $X = \ell_2$ and let $\{e_i \mid i = 1, 2, ...\}$ be the standard basis of X. Define $v : [0, +\infty) \to X$ by

 $v(r) := \exp(-100r^3)e_1 + \cos\left((r-[r])\pi/2\right)e_{[r]+2} + \sin\left((r-[r])\pi/2\right)e_{[r]+3},$

where [r] signifies the integer part of r and further define

$$C = \{e_1\}^{\perp} \text{ and } D = \operatorname{conv}\{v(r) \mid r \ge 0\}.$$

Then the hyperplane C and cone D satisfies $C \cap D = \{0\}$. However, Hundal's sequence of alternating projections x_i given by

$$x_{i+1} = P_D P_C x_i$$

starting from $x_0 = v(1)$ (necessarily) converges weakly to 0, but not in norm.

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Convergence of Projection Algorithms

A related useful example is the moment problem.

Example 4.5.14 (Moment Problem)

Let X be a Hilbert lattice¹ with lattice cone $D = X^+$. Consider a linear continuous mapping A from X onto \mathbb{R}^N . The moment problem seeks the solution of $A(x) = y \in \mathbb{R}^N, x \in D$.

Define $C = A^{-1}(y)$. Then the moment problem is feasible iff

$C \cap D \neq \emptyset$.

A natural question is whether the projection algorithm converges in norm.

This problem is answered affirmatively in [1] for N = 1 yet remains open in general when N > 1.

¹All Hilbert lattices are realized as $L_2(\Omega, \mu)$ in the natural ordering for some measure space.

We now turn to the general problem of finding some points in

where C_n , n = 1, ..., N are closed convex sets in a Hilbert space X.

 $\bigcap_{n=1}^{N} C_n,$

Let a_n , n = 1, ..., N be positive numbers. Denote

 $X^N := \{x = (x_1, x_2, \dots, x_N) \mid x_n \in X, n = 1, \dots, N\}$

the product space of N copies of X with inner product

$$\langle x,y\rangle = \sum_{n=1}^{N} a_n \langle x_n, y_n \rangle.$$

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Then X^N is a Hilbert space.

Define

$$C := C_1 \times C_2 \times \cdots \times C_N, \text{ and}$$
$$D := \{(x_1, \dots, x_N) \in X^N : x_1 = x_2 = \cdots = x_N\}.$$

Then C and D are closed convex sets in X^N and

$$x \in \bigcap_{n=1}^{N} C_n \iff (x, x, \ldots, x) \in C \cap D.$$

Applying the projection algorithm (1) to the convex sets C and D defined above we have the following generalized projection algorithm for finding some points in

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as we shall now explain.

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as we shall now explain.

Denote $P_n = P_{C_n}$. The algorithm can be expressed by

$$x_{i+1} = \left(\sum_{n=1}^{N} \lambda_n P_n\right) x_i,\tag{3}$$

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where $\lambda_n = a_n / \sum_{m=1}^N a_m$.

In other words, each new approximation is the convex combination of the projections of the previous step to all the sets C_n , n = 1, ..., N. It follows from the convergence theorem in the previous subsection that the algorithm (3) converges weakly to some point in $\bigcap_{n=1}^{N} C_n$ when this intersection is nonempty.

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Theorem 4.5.15 (Weak Convergence for N Sets)

Let X be a Hilbert space and let C_n , n = 1, ..., N be closed convex subsets of X. Suppose that $\bigcap_{n=1}^{N} C_n \neq \emptyset$ and $\lambda_n \ge 0$ satisfies $\sum_{n=1}^{N} \lambda_n = 1$. Then the projection algorithm

$$x_{i+1} = \Big(\sum_{n=1}^N \lambda_n P_n\Big) x_i,$$

converges weakly to a point in $\bigcap_{n=1}^{N} C_n$.

Proof. This follows directly from Theorem 4.5.12.

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When the interior of $\bigcap_{n=1}^{N} C_n$ is nonempty we also have that the algorithm (3) converges in norm. However, since *D* does not have interior this conclusion cannot be derived from Theorem 4.5.12. Rather it has to be proved by directly showing that the approximation sequence is Fejér monotone w.r.t. $\bigcap_{n=1}^{N} C_n$.

Theorem 4.5.16 (Strong Convergence for N Sets)

Let X be a Hilbert space and let C_n , n = 1, ..., N be closed convex subsets of X. Suppose that $\inf \bigcap_{n=1}^{N} C_n \neq \emptyset$ and $\lambda_n \ge 0$ satisfies $\sum_{n=1}^{N} \lambda_n = 1$. Then the projection algorithm

$$\mathbf{x}_{i+1} = \Big(\sum_{n=1}^N \lambda_n P_n\Big) \mathbf{x}_i,$$

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converges to a point in $\bigcap_{n=1}^{N} C_n$ in norm.

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Proof. Let $y \in \bigcap_{n=1}^{N} C_n$. Then

$$\begin{aligned} \|x_{i+1} - y\| &= \left\| \left(\sum_{n=1}^{N} \lambda_n P_n \right) x_i - y \right\| = \left\| \sum_{n=1}^{N} \lambda_n (P_n x_i - P_n y) \right\| \\ &\leq \sum_{n=1}^{N} \lambda_n \|P_n x_i - P_n y\| \le \sum_{n=1}^{N} \lambda_n \|x_i - y\| = \|x_i - y\|. \end{aligned}$$

That is to say (x_i) is a Fejér monotone sequence with respect to $\bigcap_{n=1}^{N} C_n$. The norm convergence of (x_i) then follows directly from Theorems 4.5.10 and 4.5.15.

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Commentary and Open Questions

- We have proven convergence of the projection algorithm. It can be traced to von Neumann, Weiner and before, and has been studied extensively.
- We emphasize the relationship between the projection algorithm and variational methods in Hilbert spaces:
 - While projection operators can be defined outside of the setting of Hilbert space, they are not necessarily non-expansive.
 - In fact, non-expansivity of the projection operator characterizes Hilbert space in two more dimensions.
- The Hundal example clarifies many other related problems regarding convergence. Simplifications of the example have since been published.
 - What happens if we only allow "nice" cones?
- Bregman distance provides an alternative perspective into many generalizations of the projection algorithm.

Exercises

- Let T : H → H be nonexpansive and let α ∈ [-, 1, 1]. Show that (I + αT) is a maximally monotone continuous operator.
- (Common projections) Prove formula for the projection onto each of the following sets:
 - Half-space: H := {x ∈ H : (a, x) = b}, 0 ≠ a ∈ H, b ∈ ℝ.
 Line: L := x + ℝy where x, y ∈ H.
 Ball: B := {x ∈ H : ||x|| ≤ r} where r > 0.
 Ellipse in ℝ²: E := {(x, y) ∈ ℝ² : x²/a² + y²/b² = 1}. Hint: P_E(u, v) = (^{a²u}/_{a²-t}, ^{b²v}/_{b²-t}) where t solves

$$\frac{a^2u^2}{(a^2-t)^2}+\frac{b^2v^2}{(b^2-t)^2}=1.$$

(Non-existence of best approximations) Let {e_n}_{n∈N} be an orthonormal basis of an infinite dimensional Hilbert space. Define the set A := {e₁/n + e_n : n ∈ N}. Show that A is norm closed and bounded but d_A(0) = 1 is not attained. Is A weakly closed?

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Many resources (and definitions) available at:

http://www.carma.newcastle.edu.au/jon/ToVA/