Research Article

Asymptotic Behavior of a Discrete Nonlinear Oscillator with Damping Dynamical System

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We propose a new discrete version of nonlinear oscillator with damping dynamical system governed by a general maximal monotone operator. We show the weak convergence of solutions and their weighted averages to a zero of a maximal monotone operator *A*. We also prove some strong convergence theorems with additional assumptions on *A*. This iterative scheme gives also an extension of the proximal point algorithm for the approximation of a zero of a maximal monotone operator. These results extend previous results by Brézis and Lions (1978), Lions (1978) as well as Djafari Rouhani and H. Khatibzadeh (2008).

1. Introduction

Let *H* be a real Hilbert space with inner product (\cdot, \cdot) and norm $|\cdot|$. We denote weak convergence in *H* by \rightarrow and strong convergence by \rightarrow . Let *A* be a nonempty subset of $H \times H$ which we will refer to as a (nonlinear) possibly multivalued operator in *H*. *A* is called monotone (resp. strongly monotone) if $(y_2 - y_1, x_2 - x_1) \ge 0$ (resp. $(y_2 - y_1, x_2 - x_1) \ge \alpha |x_1 - x_2|^2$ for some $\alpha > 0$) for all $[x_i, y_i] \in A$, i = 1, 2. *A* is maximal monotone if *A* is monotone and I + A is surjective, where *I* is the identity operator on *H*.

Nonlinear oscillator with damping dynamical system,

$$u''(t) + \gamma u'(t) + Au(t) \ni 0,$$

$$u(0) = u_0, \quad u'(0) = u_1,$$
(1.1)

where *A* is a maximal monotone operator and $\gamma > 0$, has been investigated by many authors specially for asymptotic behavior. We refer the reader to [1–6] and references in there.

Following discrete version of (1.1),

$$u_{n+1} = (I + \lambda_n A)^{-1} (u_n + \alpha_n (u_n - u_{n-1}))$$
(1.2)

is called inertial proximal method and has been studied in [3]. This iterative algorithm gives a method for approximation of a zero of a maximal monotone operator. In this paper, we propose another discrete version of (1.1) and study asymptotic behavior of its solutions. By using approximations

$$u'(t) = \frac{u(t+h) - u(t-h)}{2h} + o(h),$$

$$u''(t) = \frac{u(t+h) - 2u(t) + u(t-h)}{h^2} + o(h),$$
(1.3)

for (1.1), we get

$$\frac{u_{n+1} - 2u_n + u_{n-1}}{h_n^2} + \gamma \frac{u_{n+1} - u_{n-1}}{2h_n} + Au_{n+1} \ni 0.$$
(1.4)

By letting $\beta = \gamma/2$, $\lambda_{n+1} = h_n^2/(1 + \beta h_n)$ and $\alpha_n = (\beta h_n - 1)/(\beta h_n + 1)$, we get

$$u_{n+1} = J_{\lambda_{n+1}}((1 - \alpha_n)u_n + \alpha_n u_{n-1}), \quad n \ge 0,$$

$$u_{-1} = 0, \quad u_0 = x \in H,$$

(1.5)

where α_n (resp. λ_n) is nonnegative (resp. positive) sequence and $J_{\lambda} = (I + \lambda A)^{-1}$. This discrete version gives also an algorithm for approximation of a zero of maximal monotone operator A. This algorithm extends proximal point algorithm which was introduced by Martinet in [7] with $\lambda_n = \lambda$ and $\alpha_n = 0$ and then generalized by Rockafellar [8]. We investigate asymptotic behavior of solutions of (1.5) as discrete version of (1.1) which also extend previous results of [9–11] on proximal point algorithm.

Let $w_n := (\sum_{k=1}^n \lambda_k)^{-1} (\sum_{k=1}^n \lambda_k u_k)$. Under suitable assumptions, we investigate weak and strong convergence of w_n and u_n to an element of $A^{-1}(0)$ if and only if $\{u_n\}$ is bounded. Therefore, $A^{-1}(0) \neq \phi$ if and only if $\{u_n\}$ is bounded provided $\sum_{n=1}^{+\infty} \lambda_n = +\infty$. Our results extend previous results in [2, 3, 5].

Throughout the paper, we denote $Au_{n+1} = ((1 - \alpha_n)u_n + \alpha_n u_{n-1} - u_{n+1})/\lambda_{n+1}$, and we assume the following assumptions on the sequence $\{\alpha_n\}$:

$$0 \le \alpha_n \le 1$$
, $\{\alpha_n\}$ is nonincreasing and $\alpha_n \longrightarrow 0$ as $n \longrightarrow +\infty$. (1.6)

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2. Main Results

In this section, we establish convergence of the sequence $\{u_n\}$ or its weighted average to an element of $A^{-1}(0)$. First we recall the following elementary lemma without proof.

Lemma 2.1. Suppose that $\{\alpha_n\}$ is a nonnegative sequence and $\{\lambda_n\}$ is a positive sequence such that $\sum_{n=1}^{+\infty} \lambda_n = +\infty$. If $\alpha_n / \lambda_n \to 0$ as $n \to +\infty$, then $\sum_{k=1}^{n} \alpha_k / \sum_{k=1}^{n} \lambda_k \to 0$ as $n \to +\infty$.

We start with a weak ergodic theorem which extends a theorem of Lions [11] (see also [12] page 139 Theorem 3.1 as well as [10] Theorem 2.1).

Theorem 2.2. Assume that u_n is a solution to (1.5) and $\{\alpha_n\}$ satisfies (1.6). If $\sum_{k=1}^{+\infty} \lambda_k = +\infty$ and $\alpha_n/\lambda_n \to 0$, then $w_n \to p \in A^{-1}(0)$ as $n \to \infty$ if and only if u_n is bounded.

Proof. Suppose that $w_n \rightarrow p \in A^{-1}(0)$ by (1.5); we get

$$|u_{n+1} - p| \le |J_{\lambda_{n+1}}((1 - \alpha_n)u_n + \alpha_n u_{n-1}) - p| \le (1 - \alpha_n)|u_n - p| + \alpha_n |u_{n-1} - p|.$$
(2.1)

This implies that

$$|u_{n+1} - p| \le \max\{|u_1 - p|, |u_0 - p|\}.$$
(2.2)

Then $\{u_n\}$ is bounded and this proves necessity. Now, we prove sufficiency. By monotonicity of *A*, we have

$$(Au_{n+1}, u_{m+1}) + (Au_{m+1}, u_{n+1}) \le (Au_{m+1}, u_{m+1}) + (Au_{n+1}, u_{n+1})$$

$$(2.3)$$

for all $m, n \ge 0$. Multiplying both sides of the above inequality by $\lambda_{m+1}\lambda_{n+1}$ and using (1.5), we deduce

$$(1 - \alpha_{n})(u_{n} - u_{n+1}, \lambda_{m+1}u_{m+1}) + \alpha_{n}(u_{n-1} - u_{n+1}, \lambda_{m+1}u_{m+1}) + (1 - \alpha_{m})(u_{m} - u_{m+1}, \lambda_{n+1}u_{n+1}) + \alpha_{m}(u_{m-1} - u_{m+1}, \lambda_{n+1}u_{n+1}) \leq \lambda_{m+1}(1 - \alpha_{n})(u_{n} - u_{n+1}, u_{n+1}) + \lambda_{m+1}\alpha_{n}(u_{n-1} - u_{n+1}, u_{m+1}) + \lambda_{n+1}(1 - \alpha_{m})(u_{m} - u_{m+1}, u_{m+1}) + \lambda_{n+1}\alpha_{m}(u_{m-1} - u_{m+1}, u_{m+1}).$$

$$(2.4)$$

Summing both sides of this inequality from m = 0 to m = k - 1, we get

$$(1 - \alpha_{n})\left(u_{n} - u_{n+1}, \sum_{m=0}^{k-1} \lambda_{m+1}u_{m+1}\right) + \alpha_{n}\left(u_{n-1} - u_{n+1}, \sum_{m=0}^{k-1} \lambda_{m+1}u_{m+1}\right)$$

$$\leq \lambda_{n+1}|u_{n+1}| \sum_{m=0}^{k-1} \alpha_{m}|u_{m-1} - u_{m}| + \sum_{m=0}^{k-1} (u_{m+1} - u_{m}, \lambda_{n+1}u_{n+1})$$

$$+ \left(\sum_{m=0}^{k-1} \lambda_{m+1}\right)(1 - \alpha_{n})(u_{n} - u_{n+1}, u_{n+1}) + \left(\sum_{m=0}^{k-1} \lambda_{m+1}\right)\alpha_{n}(u_{n-1} - u_{n+1}, u_{n+1})$$

$$+ \lambda_{n+1}\sum_{m=0}^{k-1} \left(\frac{(1 - \alpha_{m})}{2}|u_{m}|^{2} - \frac{(1 - \alpha_{m})}{2}|u_{m+1}|^{2}\right) + \lambda_{n+1}\sum_{m=0}^{k-1} \left(\frac{\alpha_{m}}{2}|u_{m-1}|^{2} - \frac{\alpha_{m}}{2}|u_{m+1}|^{2}\right) (2.5)$$

$$= \lambda_{n+1}|u_{n+1}| \sum_{m=0}^{k-1} \alpha_{m}|u_{m-1} - u_{m}| + (u_{k} - u_{0}, \lambda_{n+1}u_{n+1})$$

$$+ \left(\sum_{m=0}^{k-1} \lambda_{m+1}\right)(1 - \alpha_{n})(u_{n} - u_{n+1}, u_{n+1}) + \left(\sum_{m=0}^{k-1} \lambda_{m+1}\right)\alpha_{n}(u_{n-1} - u_{n+1}, u_{n+1})$$

$$+ \lambda_{n+1}\sum_{m=0}^{k-1} \left(\frac{1}{2}|u_{m}|^{2} - \frac{1}{2}|u_{m+1}|^{2}\right) + \lambda_{n+1}\sum_{m=0}^{k-1} \left(\frac{\alpha_{m}}{2}|u_{m-1}|^{2} - \frac{\alpha_{m}}{2}|u_{m}|^{2}\right).$$

Divide both sides of the above inequality by $\sum_{m=0}^{k-1} \lambda_{m+1}$ and suppose that $k = n_j$ and $w_{n_j} \rightarrow p$ as $j \rightarrow +\infty$. By assumptions on $\{\alpha_n\}$, $\{\lambda_n\}$ and Lemma 2.1, we have

$$(1 - \alpha_n)(u_n - u_{n+1}, p) + \alpha_n(u_{n-1} - u_{n+1}, p) \le (1 - \alpha_n)(u_n - u_{n+1}, u_{n+1}) + \alpha_n(u_{n-1} - u_{n+1}, u_{n+1}).$$
(2.6)

This implies that

$$\left((1-\alpha_n)u_n + \alpha_n u_{n-1} - u_{n+1}, u_{n+1} - p\right) \ge 0.$$
(2.7)

From (1.6), we get

$$|u_{n+1} - p| + \alpha_n |u_n - p| \le |u_n - p| + \alpha_{n-1} |u_{n-1} - p|.$$
(2.8)

By (1.6) and boundedness of $\{u_n\}$, we get $\lim_{n \to +\infty} |u_n - p|$ exists. If $w_{n_k} \rightharpoonup q$, we obtain again $\lim_{n \to +\infty} |u_n - q|$ exists. Therefore, $\lim_{n \to +\infty} (1/2)(|u_n - p|^2 - |u_n - q|^2)$, and hence $\lim_{n \to +\infty} (u_n, p - q)$ exists. This follows that $\lim_{n \to +\infty} (w_n, p - q)$ exists. It implies that

 $a and u \rightarrow n \in H$ as $n \rightarrow +\infty$ Now we pr

(q, p - q) = (p, p - q) and hence p = q and $w_n \rightarrow p \in H$ as $n \rightarrow +\infty$. Now we prove $p \in A^{-1}(0)$. Suppose that $[x, y] \in A$. By monotonicity of A and Assumption (1.6), we get

$$\left(x - \left(\sum_{i=0}^{n-1} \lambda_{i+1}\right)^{-1} \sum_{i=0}^{n-1} \lambda_{i+1} u_{i+1}, y\right) \\
= \left(\sum_{i=0}^{n-1} \lambda_{i+1}\right)^{-1} \sum_{i=0}^{n-1} \lambda_{i+1} (x - u_{i+1}, y) \\
\geq \left(\sum_{i=0}^{n-1} \lambda_{i+1}\right)^{-1} \sum_{i=0}^{n-1} \lambda_{i+1} (x - u_{i+1}, Au_{i+1}) \\
= \left(\sum_{i=0}^{n-1} \lambda_{i+1}\right)^{-1} \sum_{i=0}^{n-1} (x - u_{i+1}, (1 - \alpha_{i})u_{i} + \alpha_{i}u_{i-1} - u_{i+1}) \\
= \left(\sum_{i=0}^{n-1} \lambda_{i+1}\right)^{-1} \sum_{i=0}^{n-1} \left(-(1 - \alpha_{i})(u_{i+1} - x, u_{i} - x) - \alpha_{i}(u_{i+1} - x, u_{i-1} - x) + |u_{i+1} - x|^{2}\right) \\
\geq \left(\sum_{i=0}^{n-1} \lambda_{i+1}\right)^{-1} \sum_{i=0}^{n-1} \left(\frac{1}{2} \left(|u_{i+1} - x|^{2} - |u_{i} - x|^{2}\right) + \frac{1}{2} \left(\alpha_{i}|u_{i} - x|^{2} - \alpha_{i-1}|u_{i-1} - x|^{2}\right)\right).$$
(2.9)

Letting $n \to +\infty$, we get: $(x - p, y) \ge 0$. By maximality of A, we get $p \in A^{-1}(0)$.

Remark 2.3. Since range of J_{λ_n} is D(A) (the domain of A), as a trivial consequence of Theorem 2.2, we have that If D(A) is bounded then $A^{-1}(0) \neq \phi$.

In the following, we prove a weak convergence theorem. Since the necessity is obvious, we omit the proof of necessity in the next theorems.

Theorem 2.4. Let u_n be a solution to (1.5) and $\lambda_n \ge \lambda_0 > 0$. If $\{\alpha_n\}$ satisfies (1.6), then $u_n \rightharpoonup p \in A^{-1}(0)$ as $n \rightarrow +\infty$ if and only if $\{u_n\}$ is bounded.

Proof. Since assumption on $\{\lambda_n\}$ implies that $\sum_{n=1}^{+\infty} \lambda_n = +\infty$, from (1.5) and (2.7), we get

$$\begin{split} \lambda_{n+1}^{2} |Au_{n+1}|^{2} &= |u_{n+1} - p + \lambda_{n+1}Au_{n+1}|^{2} - |u_{n+1} - p|^{2} - 2\lambda_{n+1}(Au_{n+1}, u_{n+1} - p) \\ &\leq |(1 - \alpha_{n})(u_{n} - p) + \alpha_{n}(u_{n-1} - p)|^{2} - |u_{n+1} - p|^{2} \\ &\leq (1 - \alpha_{n})|u_{n} - p|^{2} + \alpha_{n}|u_{n-1} - p|^{2} - |u_{n+1} - p|^{2} \\ &\leq \alpha_{n-1}|u_{n-1} - p|^{2} - \alpha_{n}|u_{n} - p|^{2} + |u_{n} - p|^{2} - |u_{n+1} - p|^{2}. \end{split}$$

$$(2.10)$$

(The last inequality follows from Assumption (1.6)). Summing both sides of this inequality from n = 1 to m and letting $m \to +\infty$, since $\{\alpha_n\}$ satisfies (1.6), we have

$$\sum_{n=1}^{+\infty} \lambda_{n+1}^2 |Au_{n+1}|^2 < +\infty.$$
(2.11)

By assumption on $\{\lambda_n\}$, we have $|Au_n| \to 0$ as $n \to +\infty$. Assume $u_{n_j} \to q$ as $j \to +\infty$, by the monotonicity of A, we have $(Au_m - Au_{n_j}, u_m - u_{n_j}) \ge 0$. Letting $j \to +\infty$, we get $(Au_m, u_m - q) \ge 0$. Similar to the proof of Theorem 2.2, $\lim_{m \to +\infty} |u_m - q|$ exists. This implies that $u_n \to q = p \in A^{-1}(0)$ as $n \to +\infty$.

In two following, theorems we show strong convergence of $\{u_n\}$ under suitable assumptions on operator *A* and the sequence $\{\lambda_n\}$.

Theorem 2.5. Assume that $(I + A)^{-1}$ is compact and $\sum_{n=1}^{+\infty} \lambda_n^2 = +\infty$. If α_n satisfies (1.6), then $u_n \to p \in A^{-1}(0)$ as $n \to +\infty$ if and only if $\{u_n\}$ is bounded.

Proof. By (2.11) and assumption on $\{\lambda_n\}$, we get $\liminf_{n \to +\infty} |Au_n| = 0$ and $u_n \to p$ as $n \to +\infty$. Therefore, there exists a subsequence $\{Au_{n_j}\}$ of $\{Au_n\}$ such that $|Au_{n_j}| \to 0$ as $j \to +\infty$ and $\{u_{n_j} + Au_{n_j}\}$ is bounded. The compacity of $(I + A)^{-1}$ implies that $\{u_{n_j}\}$ has a strongly convergent subsequence (we denote again by $\{u_{n_j}\}$) to p. By the monotonicity of A, we have $(Au_n - Au_{n_j}, u_n - u_{n_j}) \ge 0$. Letting $j \to +\infty$, we obtain $(Au_n, u_n - p) \ge 0$. Now, the proof of Theorem 2.2 shows that $\lim_{n \to +\infty} |u_n - p|^2$ exists. This implies that $u_n \to p$ as $n \to +\infty$.

Theorem 2.6. Assume that A is strongly monotone operator and $\sum_{n=1}^{+\infty} \lambda_n = +\infty$. If $\{\alpha_n\}$ satisfies (1.6), then $u_n \to p \in A^{-1}(0)$ as $n \to +\infty$ if and only if $\{u_n\}$ is bounded.

Proof. By the proof of Theorem 2.2, $w_n \rightarrow p \in A^{-1}(0)$ as $n \rightarrow +\infty$, and $\lim_{n \rightarrow +\infty} |u_n - p|^2$ exists. Since A is strongly monotone, we have

$$(Au_{n+1}, u_{n+1} - p) \ge \alpha |u_{n+1} - p|^2.$$
(2.12)

Multiplying both sides of (2.12) by λ_{n+1} and summing from n = 1 to m, we have

$$\begin{aligned} \alpha \sum_{n=1}^{m} \lambda_{n+1} |u_{n+1} - p|^{2} &\leq \sum_{n=1}^{m} \left((1 - \alpha_{n})u_{n} + \alpha_{n}u_{n-1} - u_{n+1}, u_{n+1} - p \right) \\ &= \sum_{n=1}^{m} \left[(1 - \alpha_{n}) (u_{n} - p, u_{n+1} - p) + \alpha_{n} (u_{n-1} - p, u_{n+1} - p) - |u_{n+1} - p|^{2} \right] \\ &\leq \frac{1}{2} \sum_{n=1}^{m} \left[(1 - \alpha_{n}) |u_{n} - p|^{2} + \alpha_{n} |u_{n-1} - p|^{2} - |u_{n+1} - p|^{2} \right] \\ &\leq \frac{1}{2} \sum_{n=1}^{m} \left[|u_{n} - p|^{2} - |u_{n+1} - p|^{2} + \alpha_{n-1} |u_{n-1} - p|^{2} - \alpha_{n} |u_{n} - p|^{2} \right]. \end{aligned}$$
(2.13)

(The last inequality follows from Assumption (1.6)). Letting $m \to +\infty$, we get:

$$\sum_{n=1}^{+\infty} \lambda_{n+1} |u_{n+1} - p|^2 < +\infty.$$
(2.14)

So, $\liminf_{n \to +\infty} |u_n - p|^2 = 0$. This implies that $u_n \to p$ as $n \to +\infty$.

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In the following theorem, we assume that $A = \partial \varphi$, where φ is a proper, lower semicontinuous and convex function and Argmin $\varphi \neq \phi$.

Theorem 2.7. Let $A = \partial \varphi$, where φ is a proper, lower semicontinuous, and convex function. Assume that $A^{-1}(0)$ is nonempty (i.e., φ has at least one minimum point) and $\sum_{n=1}^{+\infty} \lambda_n = +\infty$. If $\{\alpha_n\}$ satisfies (1.6), then $u_n \rightharpoonup p \in A^{-1}(0)$ as $n \rightarrow +\infty$.

Proof. Since *A* is subdifferential of φ and $p \in A^{-1}(0)$, by Assumption (1.6), we have

$$\begin{split} \varphi(u_{n+1}) - \varphi(p) &\leq \frac{1}{\lambda_{n+1}} \left((1 - \alpha_n) u_n + \alpha_n u_{n-1} - u_{n+1}, u_{n+1} - p \right) \\ &\leq \frac{1}{\lambda_{n+1}} \left(\frac{(1 - \alpha_n)}{2} \left(|u_n - p|^2 - |u_{n+1} - p|^2 \right) + \frac{\alpha_n}{2} \left(|u_{n-1} - p|^2 - |u_{n+1} - p|^2 \right) \right) \\ &\leq \frac{1}{\lambda_{n+1}} \left(\frac{1}{2} \left(|u_n - p|^2 - |u_{n+1} - p|^2 \right) + \frac{1}{2} \left(\alpha_{n-1} |u_{n-1} - p|^2 - \alpha_n |u_n - p|^2 \right) \right). \end{split}$$

$$(2.15)$$

Multiplying both sides of the above inequality by λ_{n+1} and summing from n = 1 to m and letting $m \to +\infty$, we get

$$\sum_{n=1}^{+\infty} \lambda_{n+1} (\varphi(u_{n+1}) - \varphi(p)) < +\infty.$$
(2.16)

By assumption on $\{\lambda_n\}$, we deduce

$$\liminf_{n \to +\infty} \varphi(u_n) = \varphi(p). \tag{2.17}$$

By convexity of φ , we have

$$\varphi(u_{n+1}) - (1 - \alpha_n)\varphi(u_n) - \alpha_n\varphi(u_{n-1})$$

$$\leq \varphi(u_{n+1}) - \varphi((1 - \alpha_n)u_n + \alpha_n(u_{n-1}))$$

$$\leq \frac{1}{\lambda_{n+1}}((1 - \alpha_n)u_n + \alpha_nu_{n-1} - u_{n+1}, u_{n+1} - (1 - \alpha_n)u_n - \alpha_nu_{n-1})$$

$$< 0.$$
(2.18)

Therefore,

$$\varphi(u_{n+1}) \le (1 - \alpha_n)\varphi(u_n) + \alpha_n\varphi(u_{n-1}). \tag{2.19}$$

From (2.19), by Assumption (1.6), we get

$$\varphi(u_{n+1}) + \alpha_n \varphi(u_n) \le \varphi(u_n) + \alpha_{n-1} \varphi(u_{n-1}).$$
(2.20)

Again by (2.19), we get

$$\varphi(u_n) \le \max\{\varphi(u_0), \varphi(u_1)\}$$
(2.21)

for all n > 1. By (2.20) and (2.21), we have that

$$\lim_{n \to +\infty} \left(\varphi(u_{n+1}) + \alpha_n \varphi(u_n) \right) \tag{2.22}$$

exists. From Assumptions (1.6), (2.17), and (2.21), we get

$$\lim_{n \to +\infty} \varphi(u_n) = \varphi(p). \tag{2.23}$$

If $u_{n_j} \rightarrow q$, then $\varphi(p) = \liminf_{j \rightarrow +\infty} \varphi(u_{n_j}) \ge \varphi(q)$. This implies that $q \in A^{-1}(0)$. On the other hand, for each $p \in A^{-1}(0)$ by (1.5), we get (2.7). The proof of Theorem 2.2 implies that there exists $\lim_{n \rightarrow +\infty} |u_n - p|$. Then the theorem is concluded by Opial's Lemma (see [13]).

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