



Research article

Two-step inertial Tseng's extragradient method for variational inequality and hierarchical fixed-point problems

Ghadah ALbeladi¹, Rehan Ali² and Mohammad Farid^{3,*}

¹ Department of Mathematics, College of Sciences & Arts, King Abdulaziz University, Rabigh 21911, Saudi Arabia

² Department of Mathematics, Central University of Kashmir, Ganderbal, Jammu and Kashmir-191131, India

³ Department of Mathematics, College of Science, Qassim University, Saudi Arabia

* **Correspondence:** Email: m.jameel@qu.edu.sa.

Abstract: We developed novel inertial Tseng-type extragradient methods, in both two-step and one-step formulations based on the Krasnosel'skiĭ-Mann iteration framework. The proposed schemes were designed to solve variational inequality problems (VIPs) and hierarchical fixed-point problems (HFPPs) governed by nonexpansive and quasi-nonexpansive operators in Hilbert spaces. The obtained sequences were shown to converge weakly to a shared solution, together with additional supporting results, and its applicability was demonstrated through an example. This formulation generalizes and brings together several known methods and outcomes in the literature.

Keywords: hierarchical fixed-point problem; variational inequality; iterative methods; Tseng's extragradient method; quasi-nonexpansive mapping

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1. Introduction

Consider a real Hilbert space $\mathcal{H}$ equipped with $\langle \cdot, \cdot \rangle$ and $\| \cdot \|$. Suppose $Q \neq \emptyset$ is a closed convex subset of $\mathcal{H}$. A map $\mathcal{U}$ on Q is termed nonexpansive if $\|\mathcal{U}u - \mathcal{U}w\| \leq \|u - w\|$, for all $u, w \in Q$. The associated fixed-point set $\mathcal{F}(\mathcal{U}) = \{v \in Q : \mathcal{U}v = v\}$, whenever nonempty, is closed and convex in Q . The proper map $g : \mathcal{H} \rightarrow (-\infty, +\infty]$, and its subdifferential at a point $p \in \mathcal{H}$ is defined as $\partial g(p) = \{u \in \mathcal{H} : \langle y - p, u \rangle + g(p) \leq g(y), \forall y \in \mathcal{H}\}$. If $\partial g(p) \neq \emptyset$, then g is said to be subdifferentiable

at p . For a convex set Q , its indicator function $\psi_Q : \mathcal{H} \rightarrow (-\infty, +\infty]$ is given by

$$\partial\psi_Q(v) = \begin{cases} 0, & v \in Q, \\ \infty, & \text{otherwise.} \end{cases}$$

Whenever Q is convex, ψ_Q becomes convex. Moreover, for $v \in Q$, the subdifferential $\partial\psi_Q(v)$ coincides with the normal cone of Q at v and, in particular, contains 0.

Moudafi et al. [29] examined a HFPP of finding $\bar{u} \in \mathcal{F}(\mathcal{U})$ for which

$$\langle \bar{u} - \mathcal{W}\bar{u}, \bar{u} - q \rangle \leq 0, \quad \forall q \in \mathcal{F}(\mathcal{U}), \quad (1.1)$$

with $\mathcal{U}, \mathcal{W} : Q \rightarrow Q$ being nonexpansive. Assume Φ as a solution set of (1.1).

If $\bar{u} \in \mathcal{F}(\mathcal{U})$, then $(1.1) \Leftrightarrow \langle -(I - \mathcal{W})\bar{u}, q - \bar{u} \rangle + \psi_{\mathcal{F}(\mathcal{U})}(\bar{u}) \leq \psi_{\mathcal{F}(\mathcal{U})}(q) \Leftrightarrow -(I - \mathcal{W})\bar{u} \in \partial\psi_{\mathcal{F}(\mathcal{U})}(\bar{u})$. Thus, problem (1.1) is equivalent to the following variational inclusion:

$$0 \in (I - \mathcal{U})\bar{u} + N_{\mathcal{F}(\mathcal{U})}(\bar{u}), \quad (1.2)$$

$N_{\mathcal{F}(\mathcal{U})}(\bar{u})$ stands for the normal cone associated with $\mathcal{F}(\mathcal{U})$ at $\bar{u}$, defined as

$$N_{\mathcal{F}(\mathcal{U})}(\bar{u}) = \partial\psi_{\mathcal{F}(\mathcal{U})}(\bar{u}) = \begin{cases} \{v \in \mathcal{H} : \langle q - \bar{u}, v \rangle \leq 0, \forall q \in \mathcal{F}(\mathcal{U})\}, & \text{if } \bar{u} \in \mathcal{F}(\mathcal{U}), \\ \emptyset, & \text{else.} \end{cases}$$

For $\mathcal{W} = I$, the set Φ reduces to $\mathcal{F}(\mathcal{U})$. We observe that HFPP(1.1) encompasses several important problems, including monotone variational inequalities on fixed-point sets, minimization problems subject to equilibrium constraints, and hierarchical minimization problems; see, for example, [9, 46].

Moudafi [30] presented an iterative scheme of Krasnosel'skiĭ-Mann type to solve HFPP (1.1). Starting from an initial point $x_0 \in Q$, the sequence $\{l_m\}$ is generated by

$$l_{m+1} = (1 - \alpha_m)l_m + \alpha_m(\sigma_m \mathcal{W}l_m + (1 - \sigma_m)\mathcal{U}l_m), \quad \forall m \geq 0, \quad (1.3)$$

where the parameters satisfy $\{\alpha_m\}, \{\sigma_m\} \subset (0, 1)$. This iterative method unifies and extends a number of classical fixed-point algorithms frequently used in signal and image processing. Moreover, it provides a common framework for studying their convergence properties. Moudafi [29, 31] introduced an iterative method for solving hierarchical fixed-point problems. More recently, Kazmi *et al.* [25, 26] proposed an improved iterative algorithm along with a convergence analysis and numerical experiments (see also [47, 48]). Additionally, Meanwhile, Byrne [8] explored iterative techniques and illustrated their practical utility in signal and image processing applications.

Here, we study the variational inequality (VI) introduced by Hartman and Stampacchia [22]: Find $\bar{u} \in Q$ satisfies

$$\langle \mathcal{A}(\bar{u}), v - \bar{u} \rangle \geq 0, \quad \forall v \in Q, \quad (1.4)$$

with $\mathcal{A} : \mathcal{H} \rightarrow \mathcal{H}$. The solution set of (1.4) is represented by $\text{Sol}(\text{VI}(1.4))$.

Variational inequality theory has attracted considerable attention in applied mathematics due to its wide-ranging applications in optimization, economics, mechanics, network analysis, and image processing. Variational inequality problems provide an effective framework for modeling numerous real-world phenomena, including obstacle problems, traffic equilibrium, contact mechanics, and

optimal control systems [16,19,33]. Because of their strong theoretical and computational significance, variational inequalities have become an established and active area of nonlinear analysis [10,34].

The projected gradient scheme

$$l_{m+1} = \mathcal{P}_Q(l_m - \mu \mathcal{A}l_m), \quad (1.5)$$

with step-size $\mu > 0$ and $\mathcal{P}_Q$ denoting the metric projection, is a standard tool for VI (1.4). Its convergence, however, demands inverse strong monotonicity (or strong monotonicity) of $\mathcal{A}$, a condition that can be too restrictive in practice.

To overcome this limitation, Korpelevich [27] proposed the extragradient method:

$$\begin{cases} x_m &= \mathcal{P}_Q(l_m - \mu \mathcal{A}l_m), \\ l_{m+1} &= \mathcal{P}_Q(l_m - \mu \mathcal{A}x_m), \end{cases} \quad (1.6)$$

where $\mu \in (0, \frac{1}{\mathcal{L}})$ and $\mathcal{L} > 0$ is the Lipschitz constant of $\mathcal{A}$. A recent study by Farid et al. [18] examined the extragradient method incorporating an inertial iterative technique (see also [2]). Meanwhile, Censor et al. [11] investigated the subgradient extragradient method and established its convergence properties (see, e.g., [1, 17, 23]).

Because the extragradient algorithm requires computing two projections that may be computationally expensive, Censor et al. [11–13] developed a subgradient–extragradient method. In this approach, the second projection onto Q is replaced by one onto a half-space. Specifically, the iteration takes the form

$$\begin{cases} x_m &= \mathcal{P}_Q(l_m - \mu \mathcal{A}l_m), \\ l_{m+1} &= \mathcal{P}_{R_m}(l_m - \mu \mathcal{A}x_m), \end{cases} \quad (1.7)$$

where

$$R_m = \{u \in \mathcal{H} : \langle l_m - \mu \mathcal{A}l_m - x_m, u - x_m \rangle \leq 0\}.$$

For a monotone $\mathcal{L}$ -Lipschitz operator $\mathcal{A}$, taking $\mu \in (0, 1/\mathcal{L})$ yields weak convergence of $\{l_m\}$ to a solution of (1.4).

Takahashi and Toyoda [45] presented an iterative algorithm to compute a common element of $\mathcal{F}(\mathcal{U}) \cap \text{Sol}(\text{VI}(1.4))$:

$$\begin{cases} x_m &= \mathcal{P}_Q(l_m - \mu_m \mathcal{A}l_m), \\ l_{m+1} &= (1 - \alpha_m)l_m + \alpha_m \mathcal{U}x_m, \end{cases} \quad (1.8)$$

and established the weak convergence of $\{l_m\}$ to some $\bar{u} \in \mathcal{F}(\mathcal{U}) \cap \text{Sol}(\text{VI}(1.4))$. The method described above may fail to converge, however, if $\mathcal{A}$ is simply monotone and $\mathcal{L}$ -Lipschitz, without the reinforcement of stronger monotonicity assumptions. Motivated by Korpelevich's extragradient technique, Nadezhkina and Takahashi [32] introduced the modified scheme:

$$\begin{cases} x_m &= \mathcal{P}_Q(l_m - \mu_m \mathcal{A}l_m), \\ l_{m+1} &= (1 - \alpha_m)l_m + \alpha_m \mathcal{U}\mathcal{P}_Q(l_m - \mu_m \mathcal{A}x_m), \end{cases} \quad (1.9)$$

with parameters satisfying $\mu_m \in (0, 1/\mathcal{L})$ and $\alpha_m \in (0, 1)$. Under these assumptions, weak convergence $l_m \rightharpoonup \bar{u}$ holds for some $\bar{u}$ in $\mathcal{F}(\mathcal{U}) \cap \text{Sol}(\text{VI}(1.4))$.

Tseng's extragradient method (TEGM), introduced in [41], is designed for variational inequalities as follows:

$$\begin{cases} x_m &= \mathcal{P}_Q(l_m - \mu \mathcal{A}l_m), \\ l_{m+1} &= x_m + \mu(\mathcal{A}l_m - \mathcal{A}x_m), \end{cases} \quad (1.10)$$

where the step size satisfies $\mu \in (0, \frac{1}{L})$. An important property of TEGM, as well as several subgradient-type approaches, is that each iteration involves just one projection onto the feasible set Q . The computational efficiency of TEGM, requiring just one projection compared to two in standard extragradient methods, has made it a foundation for numerous extensions; see, for example, [42, 43]. Recent developments have incorporated inertial terms, adaptive step sizes, and extensions to handle pseudo-monotone and quasi-monotone operators, broadening its applicability to nonsmooth optimization and modern data science problems.

In contrast, the concept of inertial extrapolation originally inspired by heavy-ball methods for second-order dynamical systems with friction was introduced by Polyak [36] to accelerate the minimization of smooth convex functions. These inertial techniques are known to improve the convergence speed of iterative procedures. Because of their effectiveness in enhancing convergence rates, inertial-type algorithms have been widely adopted by various authors; examples include [23, 28, 35].

A generalization of the heavy ball methodology to the setting of maximal monotone operators was developed by Alvarez and Attouch [4], using a proximal point algorithm as the foundational structure. The resulting method, termed the inertial proximal point algorithm, takes the form:

$$\begin{cases} x_m &= l_m + \theta_m(l_m - l_{m-1}), \\ l_{m+1} &= (I + \mu_m \mathcal{A})^{-1}x_m, \end{cases} \quad (1.11)$$

where $(I + \mu_m \mathcal{A})^{-1}$ denotes the resolvent of the maximal monotone operator $\mathcal{A}$ with parameter μ_m . Under the assumptions that μ_m is non-decreasing and $\theta_m \in [0, 1)$ satisfies $\sum_{m=1}^{\infty} \theta_m \|l_m - l_{m-1}\|^2 < +\infty$, $\{l_m\}$ converges weakly.

To refine the results of Tseng [41] and develop a more efficient procedure, Thong and Hieu [44] introduced an inertial Tseng-type extragradient method, proving its weak convergence in real Hilbert spaces.

Poon and Liang [38] contributed a Douglas–Rachford splitting scheme that includes double inertial components as:

$$l_{m+1} = \mathcal{A}(l_m + \theta(l_m - l_{m-1}) + \eta(l_{m-1} - l_{m-2})). \quad (1.12)$$

This two-step inertial scheme exhibits faster convergence than its single-step counterpart and is employed to locate zeros of maximal monotone operators [24]. Furthermore, extragradient-based algorithms have also been investigated for quasi-monotone operators, which constitute a weaker class than monotone mappings, as discussed in [10, 15].

Recent research has explored multi-step inertial methods, as illustrated in [14]. One limitation of single-step inertial ADMM, highlighted in [39], has motivated the development of adaptive acceleration strategies. Earlier observations by Polyak [37] also indicate that incorporating multiple inertial steps can substantially enhance optimization speed, suggesting that utilizing more than two past iterates may lead to improved performance in certain scenarios.

Building upon the foundational work on inertial methods [4], Krasnosel'skiĭ–Mann iterations [30], and Tseng's projection technique [41], we propose a novel Krasnosel'skiĭ–Mann–type inertial Tseng extragradient method in both one-step and two-step variants. This algorithm synthesizes concepts from the inertial forward-backward scheme (1.3), Tseng's method (1.10), and the hybrid iterative framework (1.12). We show that the iterates generated by our algorithm converge weakly to a point that solves both the HFPP (1.1) and VIP (1.4) simultaneously. The proposed method extends and unifies several earlier results, including those on inertial proximal methods [4], relaxed Tseng-type algorithms [38], and hierarchical fixed-point iterations [30, 32]. Its practical efficiency is demonstrated through numerical experiments.

2. Preliminaries

In the following, $l_m \rightarrow \bar{u}$ (resp. $l_m \rightharpoonup \bar{u}$) indicates strong (resp. weak) convergence of $\{l_m\}$ to $\bar{u} \in \mathcal{H}$. The set of all weak cluster points of $\{l_m\}$ is denoted by $\omega_w\{l_m\}$, that is, $\omega_w\{l_m\} := \{\bar{u} \in \mathcal{H} : \exists \{l_{m_k}\} \subset \{l_m\} \text{ with } l_{m_k} \rightharpoonup \bar{u}\}$. We now recall several standard notions from convex and nonlinear analysis that will be used throughout the paper.

The following holds true:

(i)

$$\|\alpha u + (1 - \alpha)w\|^2 = \alpha\|u\|^2 + (1 - \alpha)\|w\|^2 - \alpha(1 - \alpha)\|u - w\|^2, \quad \forall u, w \in \mathcal{H}; \quad 0 \leq \alpha \leq 1; \quad (2.1)$$

(ii) Opial's condition holds: Take $\{w_m\} \subset \mathcal{H}$ with $w_m \rightharpoonup u$, we have $\liminf_{m \rightarrow \infty} \|w_m - u\| < \liminf_{m \rightarrow \infty} \|w_m - v\|$, $\forall v \neq u$.

To each $u \in \mathcal{H}$, $\exists$ a unique point $\mathcal{P}_Qu \in Q$, known as the metric projection of u onto Q , with $\|u - \mathcal{P}_Qu\| \leq \|u - w\|$, $\forall w \in Q$. Thus, $\mathcal{P}_Q$ denotes the metric projection mapping from $\mathcal{H}$ onto Q .

$\mathcal{P}_Q$ is nonexpansive and obeys [21]

$$\langle u - w, \mathcal{P}_Qu - \mathcal{P}_Qw \rangle \geq \|\mathcal{P}_Qu - \mathcal{P}_Qw\|^2, \quad \forall u \in \mathcal{H}. \quad (2.2)$$

Additionally, $\mathcal{P}_Qu$ is uniquely determined by the conditions $\mathcal{P}_Qu \in Q$, together with

$$\langle u - \mathcal{P}_Qu, w - \mathcal{P}_Qu \rangle \leq 0, \quad (2.3)$$

$$\|u - w\|^2 \geq \|u - \mathcal{P}_Qu\|^2 + \|w - \mathcal{P}_Qu\|^2, \quad \forall u \in \mathcal{H}, w \in Q. \quad (2.4)$$

Lemma 1. [21] Let $u, w, z \in \mathcal{H}$ and $c_1, c_2 \in \mathbb{R}$, then

(i) $2\langle u, w \rangle = \|u\|^2 + \|w\|^2 - \|u - w\|^2 = \|u + w\|^2 - \|u\|^2 - \|w\|^2$;

(ii)

$$\begin{aligned} \|(1 + c)u - (c - d)w - dz\|^2 &= (1 + c)\|u\|^2 - (c - d)\|w\|^2 - d\|z\|^2 - d(c - d)\|w - z\|^2 \\ &\quad + (1 + c)(c - d)\|u - w\|^2 + d(1 + c)\|u - z\|^2; \end{aligned} \quad (2.5)$$

(iii) $\|cu + (1 - c)w\|^2 = c\|u\|^2 + (1 - c)\|w\|^2 - c(1 - c)\|u - w\|^2$.

Definition 1. [7] Let $M : \mathcal{H} \rightarrow 2^{\mathcal{H}}$ be an operator. Then:

(i) M is monotone if

$$\langle z - v, u - w \rangle \geq 0, \text{ whenever } z \in M(u), v \in M(w);$$

(ii) M is termed maximal monotone if it is monotone and there is no monotone operator M' such that $\text{graph}(M) \subset \text{graph}(M')$ with proper inclusion, where $\text{graph}(M) := \{(u, w) \in \mathcal{H} \times \mathcal{H} : w \in M(u)\}$.

Lemma 2. [8, 20] Consider an operator $\mathcal{U}$ on $\mathcal{H}$. Then,

- (i) it is $\mathcal{L}$ -Lipschitz continuous if $\|\mathcal{U}u - \mathcal{U}w\| \leq \mathcal{L}\|u - w\|$, $\forall u, w \in \mathcal{H}, \mathcal{L} > 0$;
- (ii) $\mathcal{U}$ possesses the quasi-nonexpansive if $\|\mathcal{U}u - w\| \leq \|u - w\|$, $\forall u \in \mathcal{F}(\mathcal{U}), w \in \mathcal{H}$;
- (iii) the mapping $I - \mathcal{U}$ is a maximal monotone;
- (iv) it is demiclosed on $\mathcal{H}$, i.e., for any sequence $\{u_n\}$ with $u_n \rightharpoonup u$ and $u_n - \mathcal{U}u_n \rightarrow 0$, one has $u \in \mathcal{F}(\mathcal{U})$.

Lemma 3. [5] Let $\{\psi_m\}$, $\{\delta_m\}$, and $\{\eta_m\}$ be the sequences in $[0, \infty)$ such that $\psi_{m+1} \leq \psi_m + \eta_m(\psi_m - \psi_{m-1}) + \gamma_m$, $\forall m \geq 1$, $\sum_{m=1}^{\infty} \gamma_m < +\infty$ and there is a number η with $0 \leq \eta_m \leq \eta < 1$, $\forall m \geq 1$. Then the following hold:

- (a) $\sum_{m=1}^{\infty} [\psi_m - \psi_{m-1}]_+ < +\infty$, where $[r]_+ := \max\{r, 0\}$;
- (b) there is a $\psi^* \in [0, \infty)$ such that $\lim_{m \rightarrow \infty} \psi_m = \psi^*$.

Lemma 4. [40] Let $\{u_m\} \subset \mathcal{H}$. If

- (i) $\lim_{m \rightarrow \infty} \|u_m - u\|$ exists for every $u \in \mathcal{Q}$;
- (ii) $\{u_m\}$ has all its weak cluster points in $\mathcal{Q}$,

then $\{u_m\}$ converges weakly to some element of $\mathcal{Q}$.

3. Krasnosel'skiĭ–Mann type two-step inertial Tseng's extragradient method

We propose a Krasnosel'skiĭ–Mann type two-step inertial extragradient method, rooted in Tseng's approach, for solving the HFPP(1.1) and VI(1.4).

Lemma 5. Under Algorithm 1, the iterates $\{s_m\}$ form a monotonically decreasing sequence with lower bound $\min\{\frac{\mu}{\mathcal{L}}, s_0\}$.

Proof. Because $\mathcal{A}$ is Lipschitz continuous with $\mathcal{L} > 0$, the step-size sequence $\{s_m\}$ initiated by Algorithm 1 is monotonically decreasing. Indeed, whenever $\mathcal{A}w_m - \mathcal{A}y_m \neq 0$, the Lipschitz condition yields

$$\frac{\mu\|w_m - y_m\|}{\|\mathcal{A}w_m - \mathcal{A}y_m\|} \geq \frac{\mu\|w_m - y_m\|}{\mathcal{L}\|w_m - y_m\|} = \frac{\mu}{\mathcal{L}}.$$

Consequently, each s_m satisfies $s_m \geq \min\{\frac{\mu}{\mathcal{L}}, s_0\} > 0$, so the sequence $\{s_m\}$ is bounded below and therefore converges to a positive limit $s = \lim_{m \rightarrow \infty} s_m > 0$. $\square$

Algorithm 1

Initialization: Take $s_0 > 0$, $\mu \in (0, 1)$, $\theta \in (0, 1)$, $\eta \in (-1, 0]$, $\alpha \in (0, 1)$, $\sigma \in [c, d]$, $c, d \in (0, 1)$.

Select an arbitrary starting point $l_{-1}, l_0, l_1 \in \mathcal{H}$:

Iterative steps: Given the current iterates l_{m-2}, l_{m-1}, l_m :

Step 1. Compute

$$\begin{aligned} w_m &= l_m + \theta(l_m - l_{m-1}) + \eta(l_{m-1} - l_{m-2}), \\ y_m &= \mathcal{P}_Q(w_m - s_m \mathcal{A}w_m). \end{aligned}$$

Step 2. Compute

$$\begin{aligned} z_m &= y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m), \\ l_{m+1} &= (1 - \alpha)w_m + \alpha(\sigma \mathcal{W}z_m + (1 - \sigma)\mathcal{U}z_m), \\ s_{m+1} &= \begin{cases} \min \left\{ \frac{\mu \|w_m - y_m\|}{\|\mathcal{A}w_m - \mathcal{A}y_m\|}, s_m \right\} & \text{if } \mathcal{A}w_m - \mathcal{A}y_m \neq 0, \\ s_m, & \text{otherwise.} \end{cases} \end{aligned}$$

Step 3. Update $m \leftarrow m + 1$ and go back to Step 1.

Theorem 1. Assume that $\mathcal{A}$ is monotone and $\mathcal{L}$ -Lipschitz, $\mathcal{U}$ is nonexpansive and $\mathcal{W}$ continuous and quasi-nonexpansive, and $I - \mathcal{W}$ is monotone. Suppose that $\Lambda = \text{Sol}(\text{VI}(1.4)) \cap \Phi \cap \mathcal{F}(\mathcal{W}) \neq \emptyset$ and that the below requirements are satisfied:

- (i) $\theta \in (0, \frac{1}{3})$;
- (ii) $\frac{3\theta - 1}{3 + 4\theta} < \eta < 0$.

Then, the sequences $\{w_m\}$, $\{y_m\}$, $\{z_m\}$, and $\{l_m\}$ generated by Algorithm 1 converge weakly to $\bar{u} \in \Lambda$, where $\bar{u} = \mathcal{P}_\Lambda l_0$.

Proof. The proof proceeds through the following steps:

Step I. Let $\{z_m\}$ be as in Algorithm 1. Then

$$\begin{aligned} \|z_m - \bar{f}\|^2 &\leq \|w_m - \bar{f}\|^2 - \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) \|y_m - w_m\|^2 \\ &\leq \|w_m - \bar{f}\|^2. \end{aligned}$$

As $\bar{f} \in \text{Sol}(\text{VI}(1.4)) \subset Q$ and $z_m = y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m)$, we have

$$\begin{aligned} \|z_m - \bar{f}\|^2 &= \|y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m) - \bar{f}\|^2 \\ &= \|y_m - \bar{f}\|^2 + s_m^2 \|\mathcal{A}y_m - \mathcal{A}w_m\|^2 - 2s_m \langle \mathcal{A}y_m - \mathcal{A}w_m, y_m - \bar{f} \rangle \\ &= \|y_m - w_m\|^2 + \|w_m - \bar{f}\|^2 + 2\langle y_m - w_m, w_m - \bar{f} \rangle + s_m^2 \|\mathcal{A}y_m - \mathcal{A}w_m\|^2 \\ &\quad - 2s_m \langle \mathcal{A}y_m - \mathcal{A}w_m, y_m - \bar{f} \rangle \\ &= \|w_m - \bar{f}\|^2 + \|y_m - w_m\|^2 - 2\langle y_m - w_m, y_m - w_m \rangle + 2\langle y_m - w_m, y_m - \bar{f} \rangle \\ &\quad + s_m^2 \|\mathcal{A}y_m - \mathcal{A}w_m\|^2 - 2s_m \langle \mathcal{A}y_m - \mathcal{A}w_m, y_m - \bar{f} \rangle \end{aligned}$$

$$\begin{aligned}
&= \|w_m - \bar{f}\|^2 - \|y_m - w_m\|^2 + 2\langle y_m - w_m, y_m - \bar{f} \rangle + s_m^2 \|\mathcal{A}y_m - \mathcal{A}w_m\|^2 \\
&\quad - 2s_m \langle \mathcal{A}y_m - \mathcal{A}w_m, y_m - \bar{f} \rangle.
\end{aligned} \tag{3.1}$$

Since $y_m = \mathcal{P}_Q(w_m - s_m \mathcal{A}w_m)$, by (2.3), we get $\langle y_m - w_m + s_m \mathcal{A}w_m, y_m - \bar{f} \rangle \leq 0$ or equivalently

$$\langle y_m - w_m, y_m - \bar{f} \rangle \leq -s_m \langle \mathcal{A}w_m, y_m - \bar{f} \rangle. \tag{3.2}$$

This implies from (3.1) and (3.2) that

$$\begin{aligned}
\|z_m - \bar{f}\|^2 &\leq \|w_m - \bar{f}\|^2 - \|y_m - w_m\|^2 - 2s_m \langle \mathcal{A}w_m, y_m - \bar{f} \rangle + s_m^2 \|\mathcal{A}y_m - \mathcal{A}w_m\|^2 \\
&\quad - 2s_m \langle \mathcal{A}y_m - \mathcal{A}w_m, y_m - \bar{f} \rangle \\
&= \|w_m - \bar{f}\|^2 - \|y_m - w_m\|^2 + s_m^2 \|\mathcal{A}y_m - \mathcal{A}w_m\|^2 - 2s_m \langle y_m - \bar{f}, \mathcal{A}y_m \rangle \\
&\leq \|w_m - \bar{f}\|^2 - \|y_m - w_m\|^2 + \mu^2 \frac{s_m^2}{s_{m+1}^2} \|y_m - w_m\|^2 - 2s_m \langle y_m - \bar{f}, \mathcal{A}y_m \rangle \\
&= \|w_m - \bar{f}\|^2 - \|y_m - w_m\|^2 + \mu^2 \frac{s_m^2}{s_{m+1}^2} \|y_m - w_m\|^2 - 2s_m \langle y_m - \bar{f}, \mathcal{A}y_m - \mathcal{A}\bar{f} \rangle \\
&\quad - 2s_m \langle y_m - \bar{f}, \mathcal{A}\bar{f} \rangle \\
&\leq \|w_m - \bar{f}\|^2 - \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) \|y_m - w_m\|^2.
\end{aligned} \tag{3.3}$$

It follows from Lemma 5 that

$$\lim_{n \rightarrow \infty} \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) = 1 - \mu^2 > 0, \tag{3.4}$$

which yields that $\exists N > 0$ with $\left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) > 0$, $\forall m \geq N$. Hence, by (3.3)

$$\|z_m - \bar{f}\|^2 \leq \|w_m - \bar{f}\|^2. \tag{3.5}$$

Step II. The sequences $\{w_m\}$, $\{y_m\}$, $\{z_m\}$, and $\{l_m\}$ from Algorithm 1 are bounded.

Assume for any $\bar{f} \in \Lambda$ and $T_\sigma := \sigma \mathcal{W} + (1 - \sigma) \mathcal{U}$. It follows from Algorithm 1 and (3.5) that

$$\begin{aligned}
\|l_{m+1} - \bar{f}\|^2 &= \|(1 - \alpha)w_m + \alpha T_\sigma z_m - \bar{f}\|^2 \\
&\leq (1 - \alpha) \|w_m - \bar{f}\|^2 + \alpha \|T_\sigma z_m - \bar{f}\|^2 - \alpha(1 - \alpha) \|T_\sigma z_m - w_m\|^2 \\
&\leq (1 - \alpha) \|w_m - \bar{f}\|^2 + \alpha \|z_m - \bar{f}\|^2 - \alpha\sigma(1 - \sigma) \|\mathcal{W}z_m - \mathcal{U}z_m\|^2 \\
&\quad - \alpha(1 - \alpha) \|T_\sigma z_m - w_m\|^2
\end{aligned} \tag{3.6}$$

$$\begin{aligned}
&\leq \|w_m - \bar{f}\|^2 - \alpha\sigma(1 - \sigma) \|\mathcal{W}z_m - \mathcal{U}z_m\|^2 \\
&\quad - \alpha(1 - \alpha) \|T_\sigma z_m - w_m\|^2
\end{aligned} \tag{3.7}$$

$$\begin{aligned}
&\leq \|w_m - \bar{f}\|^2 - \alpha(1 - \alpha) \|T_\sigma z_m - w_m\|^2 \\
&\leq \|w_m - \bar{f}\|^2 - \|T_\sigma z_m - w_m\|^2.
\end{aligned} \tag{3.8}$$

Next, it follows from Algorithm 1 and Lemma 1 (ii) that

$$\|w_m - \bar{f}\|^2 = \|l_m + \theta(l_m - l_{m-1}) + \eta(l_{m-1} - l_{m-2}) - \bar{f}\|^2$$

$$\begin{aligned}
&= \|(1+\theta)(l_m - \bar{f}) - (\theta - \eta)(l_{m-1} - \bar{f}) - \eta(l_{m-2} - \bar{f})\|^2 \\
&= (1+\theta)\|l_m - \bar{f}\|^2 - (\theta - \eta)\|l_{m-1} - \bar{f}\|^2 - \eta\|l_{m-2} - \bar{f}\|^2 \\
&\quad + (1+\theta)(\theta - \eta)\|l_m - l_{m-1}\|^2 + \eta(1+\theta)\|l_m - l_{m-2}\|^2 \\
&\quad - \eta(\theta - \eta)\|l_{m-1} - l_{m-2}\|^2.
\end{aligned} \tag{3.9}$$

Since $l_{m+1} = (1 - \alpha)w_m + \alpha T_{\sigma} z_m$, this implies that

$$T_{\sigma} z_m - w_m = \frac{l_{m+1} - w_m}{\alpha}, \tag{3.10}$$

and hence

$$\begin{aligned}
\|l_{m+1} - w_m\|^2 &= \|l_{m+1} - l_m - \theta(l_m - l_{m-1}) - \eta(l_{m-1} - l_{m-2})\|^2 \\
&= \|l_{m+1} - l_m\|^2 + \theta^2\|l_{m-1} - l_m\|^2 + \eta^2\|l_{m-1} - l_{m-2}\|^2 \\
&\quad - 2\theta\langle l_{m+1} - l_m, l_m - l_{m-1} \rangle - 2\eta\langle l_{m+1} - l_m, l_{m-1} - l_{m-2} \rangle \\
&\quad + 2\theta\eta\langle l_m - l_{m-1}, l_{m-1} - l_{m-2} \rangle.
\end{aligned} \tag{3.11}$$

From Cauchy–Schwarz inequality, we have

$$2\langle a_1, a_2 \rangle \leq 2\|a_1\|\|a_2\| \leq \|a_1\|^2 + \|a_2\|^2, \quad a_1, a_2 \in \mathcal{H}.$$

Also, for $\theta > 0$ and $\eta < 0$, we have

$$2\eta\langle a_1, a_2 \rangle \geq 2\eta\|a_1\|\|a_2\| \geq \eta(\|a_1\|^2 + \|a_2\|^2). \tag{3.12}$$

$$-2\theta\langle a_1, a_2 \rangle \geq -2\theta\|a_1\|\|a_2\| \geq -\theta(\|a_1\|^2 + \|a_2\|^2). \tag{3.13}$$

It follows from (3.11)–(3.13) that

$$\begin{aligned}
\|l_{m+1} - w_m\|^2 &\geq \|l_{m+1} - l_m\|^2 + \theta^2\|l_{m-1} - l_m\|^2 + \eta^2\|l_{m-1} - l_{m-2}\|^2 \\
&\quad - \theta\|l_{m+1} - l_m\|^2 - \theta\|l_m - l_{m-1}\|^2 + \theta\eta\|l_m - l_{m-1}\|^2 \\
&\quad + \theta\eta\|l_{m-1} - l_{m-2}\|^2 + \eta\|l_{m+1} - l_m\|^2 - \eta\|l_{m-1} - l_m\|^2 \\
&= (1 + \eta - \theta)\|l_{m+1} - l_m\|^2 + (\theta^2 + \theta\eta - \theta)\|l_{m-1} - l_m\|^2 \\
&\quad + (\eta^2 + \theta\eta + \eta)\|l_{m-1} - l_{m-2}\|^2.
\end{aligned} \tag{3.14}$$

Since $\alpha \in (0, 1)$, it follows from (3.8)–(3.10), and (3.14) that

$$\begin{aligned}
\|l_{m+1} - \bar{f}\|^2 &= (1+\theta)\|l_m - \bar{f}\|^2 - (\theta - \eta)\|l_{m-1} - \bar{f}\|^2 - \eta\|l_{m-2} - \bar{f}\|^2 \\
&\quad + (1+\theta)(\theta - \eta)\|l_m - l_{m-1}\|^2 - \eta(\theta - \eta)\|l_{m-1} - l_{m-2}\|^2 \\
&\quad - (1+\eta - \theta)\|l_{m+1} - l_m\|^2 - (\theta^2 + \theta\eta - \theta)\|l_{m-1} - l_m\|^2 \\
&\quad - (\eta^2 + \theta\eta + \eta)\|l_{m-1} - l_{m-2}\|^2.
\end{aligned} \tag{3.15}$$

Define $P_m := \|l_m - \bar{f}\|^2 - \theta\|l_{m-1} - \bar{f}\|^2 - \eta\|l_{m-2} - \bar{f}\|^2 + (1 - \theta + \eta)\|l_m - l_{m-1}\|^2 + D_1\|l_{m-1} - l_{m-2}\|^2$, where $D_1 = 1 - 3\theta + 2\eta(1 + \theta)$. Now, (3.15) can be written as

$$P_{m+1} \leq P_m - D_2\|l_{m-1} - l_{m-2}\|^2, \tag{3.16}$$

where $D_2 = 1 + \eta(3 + 4\theta) - 3\theta$.

Next, we prove that $D_1, D_2 \geq 0$ and $P_m \geq 0$. Since $D_2 = 1 + \eta(3 + 4\theta) - 3\theta > 0$ if $\eta > \frac{3\theta - 1}{3 + 4\theta}$. Therefore, by condition (ii), we have $D_2 > 0$. Also, by condition (i), $3\theta - 1 < 0$. This implies that

$$\frac{3\theta - 1}{2 + 2\theta} < \frac{3\theta - 1}{3 + 4\theta}. \quad (3.17)$$

By condition (ii) together with (3.17), we obtain $\eta > \frac{3\theta - 1}{2 + 2\theta}$, which is equivalently written as $1 - 3\theta + 2\eta(1 + \theta) > 0$. Consequently, it follows that $D_1 > 0$. We then proceed to consider

$$\begin{aligned} P_m &:= \|l_m - \bar{f}\|^2 - \theta\|l_{m-1} - \bar{f}\|^2 - \eta\|l_{m-2} - \bar{f}\|^2 + (1 - \theta + \eta)\|l_m - l_{m-1}\|^2 \\ &\quad + D_1\|l_{m-1} - l_{m-2}\|^2 \\ &\geq \|l_m - \bar{f}\|^2 - \theta\|l_{m-1} - \bar{f}\|^2 + (1 - \theta + \eta)\|l_m - l_{m-1}\|^2. \end{aligned} \quad (3.18)$$

The last inequality follows as $D_1 > 0$ and $\eta < 0$. Also

$$-\theta\|l_{m-1} - \bar{f}\|^2 \geq -2\theta\|l_m - l_{m-1}\|^2 - 2\theta\|l_m - \bar{f}\|^2. \quad (3.19)$$

It follows from (3.18) and (3.19) that

$$P_m \geq (1 - 2\theta)\|l_m - \bar{f}\|^2 + (1 - 3\theta + \eta)\|l_m - l_{m-1}\|^2. \quad (3.20)$$

Clearly $1 - \theta > 0$ and by condition (ii) and (i), we have $1 - 3\theta + \eta > 0$, consequently $\eta > \frac{3\theta - 1}{2 + 2\theta} > 3\theta - 1$. Therefore, we deduce that $P_m \geq 0$. As $D_2 \geq 0$, by (3.16), we have $0 \leq P_{m+1} \leq P_m$. Thus, $\{P_m\}$ is a monotonically non-increasing sequence that is bounded below. Thus, $\{P_m\}$ is a convergent sequence. By using (3.16), we have

$$P_{m+1} - P_m \leq -D_2\|l_{m-1} - l_{m-2}\|^2. \quad (3.21)$$

Taking $m \rightarrow \infty$ in (3.21), we have

$$\lim_{m \rightarrow \infty} \|l_{m+1} - l_m\| = 0. \quad (3.22)$$

Since $\lim_{m \rightarrow \infty} P_m$ exists and from (3.20) and (3.22), we conclude that

$$\lim_{m \rightarrow \infty} P_m \geq (1 - 2\theta) \lim_{m \rightarrow \infty} \|l_m - \bar{f}\|^2. \quad (3.23)$$

This implies that $\{l_m\}$ is bounded. Let

$$\begin{aligned} b_m &= \|l_m - \bar{f}\|^2 - \eta\|l_{m-2} - \bar{f}\|^2 - \theta\|l_{m-1} - \bar{f}\|^2. \\ c_m &= \langle l_{m-1} - l_m, l_m - \bar{f} \rangle + \|l_m - l_{m-1}\|^2. \\ d_m &= \langle l_{m-2} - l_m, l_m - \bar{f} \rangle + \|l_m - l_{m-2}\|^2. \end{aligned}$$

This implies that

$$P_m = b_m + (1 - \theta + \eta)\|l_m - l_{m-1}\|^2 + [1 - 3\theta + \eta(1 - \theta)]\|l_{m-1} - l_{m-2}\|^2. \quad (3.24)$$

Taking $m \rightarrow \infty$ in (3.24), and from $\lim_{m \rightarrow \infty} \|l_m - l_{m-1}\| = 0$, we have

$$\lim_{m \rightarrow \infty} P_m = \lim_{m \rightarrow \infty} b_m. \quad (3.25)$$

Therefore, $\lim_{m \rightarrow \infty} b_m$ exists. Note that $(1 - \theta + \eta)\|l_m - \bar{f}\|^2 = b_m + \theta c_m + \eta d_m$. This implies that $\lim_{m \rightarrow \infty} c_m = \lim_{m \rightarrow \infty} d_m = 0$ and $\lim_{m \rightarrow \infty} b_m$ exists, we have $\lim_{m \rightarrow \infty} \|l_m - \bar{f}\|$ exists. Therefore, $\{l_m\}$ is bounded. Next, by the definition of w_m in Algorithm 1, we have

$$\|w_m - l_m\| \leq \theta \|l_m - l_{m-1}\| + |\eta| \|l_{m-1} - l_{m-2}\|,$$

which implies

$$\lim_{m \rightarrow \infty} \|w_m - l_m\| = 0, \quad (3.26)$$

hence $\{w_m\}$ is bounded and thus $\{z_m\}$ and $\{y_m\}$ are bounded.

Step III. $\bar{u} \in \mathcal{F}(\mathcal{U}) \cap \mathcal{F}(\mathcal{W})$.

Since

$$\|w_m - l_{m+1}\| \leq \|w_m - l_m\| + \|l_m - l_{m+1}\|, \quad (3.27)$$

it follows from (3.22), (3.26), and (3.27) that

$$\lim_{m \rightarrow \infty} \|w_m - l_{m+1}\| = 0. \quad (3.28)$$

From (3.7), (3.28), and $\alpha, \sigma \in (0, 1)$, we have

$$\begin{aligned} \alpha\sigma(1-\sigma)\|\mathcal{W}z_m - \mathcal{U}z_m\|^2 &= \|w_m - \bar{f}\|^2 - \|l_{m+1} - \bar{f}\|^2 \\ &\leq \|w_m - l_{m+1}\|(\|w_m - \bar{f}\| + \|l_{m+1} - \bar{f}\|) \\ &= \|w_m - l_{m+1}\|M_1, \end{aligned}$$

where $M_1 := \sup_m \{\|w_m - \bar{f}\| + \|l_{m+1} - \bar{f}\|\}$. Hence, it follow that

$$\lim_{k \rightarrow \infty} \|\mathcal{W}z_m - \mathcal{U}z_m\| = 0. \quad (3.29)$$

Since $\alpha, \sigma \in (0, 1)$, $\lim_{n \rightarrow \infty} \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) = 1 - \mu^2 > 0$, it follows from (3.3) and (3.6) that

$$\begin{aligned} \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) \|y_m - w_m\|^2 &= \|w_m - \bar{f}\|^2 - \|l_{m+1} - \bar{f}\|^2 \\ &\leq \|w_m - l_{m+1}\|M_1, \end{aligned}$$

and it follows from (3.28) that

$$\lim_{k \rightarrow \infty} \|y_m - w_m\| = 0. \quad (3.30)$$

Note that

$$\|z_m - y_m\| = \|y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m) - y_m\| \leq s_m \|\mathcal{A}w_m - \mathcal{A}y_m\| \leq s_0 \mathcal{L} \|y_m - w_m\|, \quad (3.31)$$

it follows from (3.30) and (3.31) that

$$\lim_{m \rightarrow \infty} \|z_m - y_m\| = 0. \quad (3.32)$$

Since

$$\|w_m - z_m\| \leq \|w_m - y_m\| + \|y_m - z_m\|, \quad (3.33)$$

it follows from (3.30), (3.32), and (3.33) that

$$\lim_{m \rightarrow \infty} \|w_m - z_m\| = 0. \quad (3.34)$$

It follows from (3.28) and (3.34) that

$$\lim_{m \rightarrow \infty} \|w_m - l_{m+1} - \alpha(w_m - z_m)\| = 0. \quad (3.35)$$

Further, we have

$$\begin{aligned} \alpha\|\mathcal{U}z_m - z_m\| &\leq \|l_{m+1} - w_m\| + \alpha\|w_m - z_m\| + \alpha\sigma_m\|\mathcal{U}z_m - \mathcal{W}z_m\|, \\ \|\mathcal{U}z_m - z_m\| &\leq \frac{1}{\alpha}\|l_{m+1} - w_m\| + \|w_m - z_m\| + \sigma_m\|\mathcal{U}z_m - \mathcal{W}z_m\|. \end{aligned} \quad (3.36)$$

Since $\alpha \in (0, 1)$, it follows from (3.28), (3.29), (3.34), and (3.36) that

$$\lim_{m \rightarrow \infty} \|\mathcal{U}z_m - z_m\| = 0. \quad (3.37)$$

From (3.29) and (3.37), we have

$$\lim_{m \rightarrow \infty} \|\mathcal{W}z_m - z_m\| = 0. \quad (3.38)$$

Since $\{l_m\}$ is bounded, there exists a subsequence $\{l_{m_k}\}$ of $\{l_m\}$ with $l_{m_k} \rightharpoonup \bar{u}$. Further, it follows from (3.26), (3.30), and (3.32) that there exists a subsequence $\{w_{m_k}\}$ of $\{w_m\}$, $\{y_{m_k}\}$ of $\{y_m\}$ and $\{z_{m_k}\}$ of $\{z_m\}$ such that $w_{m_k}, y_{m_k}, z_{m_k} \rightharpoonup \bar{u}$. Applying Lemma 4(ii) together with (3.37) and (3.38) yields $\bar{u} \in \mathcal{F}(\mathcal{U})$ and $\bar{u} \in \mathcal{F}(\mathcal{W})$.

Step IV. Claim that $\bar{u} \in \text{Sol}(\text{VI}(1.4)) \cap \Phi$.

Let us first confirm that $\bar{u} \in \Phi$. By the construction in Algorithm 1,

$$\frac{1}{\alpha\sigma} (w_m - l_{m+1} - \alpha(w_m - z_m)) = (I - \mathcal{W})z_m + \left(\frac{1 - \sigma}{\sigma}\right)(I - \mathcal{U})z_m.$$

Hence, given $z \in \mathcal{F}(\mathcal{U})$ and employing the monotonicity of $I - \mathcal{W}$, it follows that

$$\begin{aligned} \left\langle \frac{1}{\alpha\sigma} (w_m - l_{m+1} - \alpha(w_m - z_m)), z_m - z \right\rangle &= \langle (I - \mathcal{W})z_m - (I - \mathcal{W})z, z_m - z \rangle \\ &\quad + \langle (I - \mathcal{W})z, z_m - z \rangle \\ &\quad + \frac{1 - \sigma}{\sigma} \langle z_m - \mathcal{U}z_m, z_m - z \rangle \\ &\geq \langle (I - \mathcal{W})z, z_m - z \rangle \end{aligned}$$

$$+ \frac{1-\sigma}{\sigma} \langle z_m - \mathcal{U}z_m, z_m - z \rangle. \quad (3.39)$$

Since $\alpha, \sigma \in (0, 1)$, it follows from (3.35), (3.37), and (3.39) that

$$\limsup_{m \rightarrow \infty} \langle z - \mathcal{W}z, z_m - z \rangle \leq 0, \quad \forall z \in \mathcal{F}(\mathcal{U}). \quad (3.40)$$

As $z_m \rightharpoonup \bar{u}$, then

$$\langle (I - \mathcal{W})q, \bar{u} - q \rangle \leq 0, \quad \forall q \in \mathcal{F}(\mathcal{U}). \quad (3.41)$$

As $\eta q + (1 - \eta)\bar{u} \in \mathcal{F}(\mathcal{U})$, $\eta \in (0, 1)$ and due to the convexity of $\mathcal{F}(\mathcal{U})$, we get

$$\begin{aligned} \langle (I - \mathcal{W})(\eta q + (1 - \eta)\bar{u}), \bar{u} - (\eta q + (1 - \eta)\bar{u}) \rangle &= \lambda \langle (I - \mathcal{W})(\eta q + (1 - \eta)\bar{u}), \bar{u} - q \rangle \\ &\leq 0, \quad \forall q \in \mathcal{F}(\mathcal{U}), \end{aligned} \quad (3.42)$$

which yields

$$\langle (I - \mathcal{W})(\eta q + (1 - \eta)\bar{u}), \bar{u} - q \rangle \leq 0, \quad \forall q \in \mathcal{F}(\mathcal{U}).$$

Taking limits $\eta \rightarrow 0_+$, we get

$$\langle (I - \mathcal{W})\bar{u}, \bar{u} - q \rangle \leq 0, \quad \forall q \in \mathcal{F}(\mathcal{U}). \quad (3.43)$$

Hence, $\bar{u} \in \Phi$.

Next, establish that $\bar{u} \in \text{Sol}(\text{VI}(1.4))$. Set

$$\mathcal{M}\mathfrak{f} = \begin{cases} \mathcal{A}\mathfrak{f} + \mathcal{N}_Q(\mathfrak{f}), & \text{if } \mathfrak{f} \in Q; \\ \emptyset, & \text{if } \mathfrak{f} \notin Q, \end{cases}$$

where $\mathcal{N}_Q(\mathfrak{f})$ denotes the normal cone to Q at $\mathfrak{f} \in Q$. Because $\mathcal{M}$ is maximal monotone, $0 \in \mathcal{M}\mathfrak{f}$ is equivalent to $\mathfrak{f} \in \text{Sol}(\text{VI}(1.4))$. Take $(\mathfrak{f}, r) \in \text{graph}(\mathcal{M})$. Then, $r \in \mathcal{M}\mathfrak{f} = \mathcal{A}\mathfrak{f} + \mathcal{N}_Q(\mathfrak{f})$, which implies $r - \mathcal{A}\mathfrak{f} \in \mathcal{N}_Q(\mathfrak{f})$. Consequently, $\langle \mathfrak{f} - v, r - \mathcal{A}\mathfrak{f} \rangle \geq 0$, for all $v \in Q$. Moreover, from $y_m = \mathcal{P}_Q(I - s_m \mathcal{A})w_m$ and $\mathfrak{f} \in Q$, we obtain

$$\langle w_m - s_m \mathcal{A}w_m - y_m, y_m - \mathfrak{f} \rangle \geq 0.$$

This implies that

$$\langle \mathfrak{f} - y_m, \frac{y_m - w_m}{s_m} + \mathcal{A}w_m \rangle \geq 0.$$

As $\langle \mathfrak{f} - v, r - \mathcal{A}\mathfrak{f} \rangle \geq 0$, for all $v \in Q$ and $y_{m_k} \in Q$, using monotonicity of $\mathcal{A}$, we have

$$\begin{aligned} \langle \mathfrak{f} - y_{m_k}, w \rangle &\geq \langle \mathfrak{f} - y_{m_k}, \mathcal{A}\mathfrak{f} \rangle \\ &\geq \langle \mathfrak{f} - y_{m_k}, \mathcal{A}\mathfrak{f} \rangle - \left\langle \mathfrak{f} - y_{m_k}, \frac{y_{m_k} - w_{m_k}}{s_m} + \mathcal{A}w_{m_k} \right\rangle \\ &= \langle \mathfrak{f} - y_{m_k}, \mathcal{A}\mathfrak{f} - \mathcal{A}y_{m_k} \rangle + \langle \mathfrak{f} - y_{m_k}, \mathcal{A}y_{m_k} - \mathcal{A}w_{m_k} \rangle - \left\langle \mathfrak{f} - y_{m_k}, \frac{y_{m_k} - w_{m_k}}{s_m} \right\rangle \\ &\geq \langle \mathfrak{f} - y_{m_k}, \mathcal{A}y_{m_k} - \mathcal{A}w_{m_k} \rangle - \left\langle \mathfrak{f} - y_{m_k}, \frac{y_{m_k} - w_{m_k}}{s_m} \right\rangle. \end{aligned}$$

Taking $k \rightarrow \infty$ and employing the continuity of $\mathcal{A}$, $\langle \mathfrak{f} - \bar{u}, r \rangle \geq 0$. The maximal monotonicity of $\mathcal{M}$ then implies $\bar{u} \in \mathcal{M}^{-1}0$, so $\bar{u} \in \text{Sol}(\text{VI}(1.4))$ and thus $\bar{u} \in \Lambda$. Since $\lim_{m \rightarrow \infty} \|w_m - \bar{u}\|$ exists and Lemma 4, $\{w_m\}$ converges weakly to $\bar{u} \in \Lambda$. $\square$

From Theorem 1, we deduce:

With $\mathcal{W} = I$, Algorithm 1 reduces to a two-step inertial subgradient extragradient method of Krasnosel'skiĭ–Mann type for solving $\mathcal{F}(\mathcal{U})$ and VI (1.4).

Algorithm 2

Initialization: Take $s_0 > 0$, $\mu \in (0, 1)$, $\theta \in (0, 1)$, $\eta \in (-1, 0]$, $\alpha \in (0, 1)$, $\sigma \in [c, d]$, $c, d \in (0, 1)$. Select an arbitrary starting point $l_{-1}, l_0, l_1 \in \mathcal{H}$:

Iterative steps: Given the current iterates l_{m-2}, l_{m-1}, l_m :

Step 1. Compute

$$\begin{aligned} w_m &= l_m + \theta(l_m - l_{m-1}) + \eta(l_{m-1} - l_{m-2}), \\ y_m &= \mathcal{P}_Q(w_m - s_m \mathcal{A}w_m). \end{aligned}$$

Step 2. Compute

$$\begin{aligned} z_m &= y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m), \\ l_{m+1} &= (1 - \alpha)w_m + \alpha(\sigma z_m + (1 - \sigma)\mathcal{U}z_m), \\ s_{m+1} &= \begin{cases} \min \left\{ \frac{\mu \|w_m - y_m\|}{\|\mathcal{A}w_m - \mathcal{A}y_m\|}, s_m \right\} & \text{provided } \mathcal{A}w_m - \mathcal{A}y_m \neq 0, \\ s_m, & \text{otherwise.} \end{cases} \end{aligned}$$

Step 3. Update $m \leftarrow m + 1$ and go back to Step 1.

Theorem 2. Assume that $\mathcal{A}$ is monotone and $\mathcal{L}$ -Lipschitz and $\mathcal{U}$ is nonexpansive. Suppose that $\Lambda_1 = \text{Sol}(\text{VI}(1.4)) \cap \mathcal{F}(\mathcal{U}) \neq \emptyset$ and that the following hold:

- (i) $\theta \in (0, \frac{1}{3})$;
- (ii) $\frac{3\theta - 1}{3 + 4\theta} < \eta < 0$.

Then, the sequences $\{w_m\}$, $\{y_m\}$, $\{z_m\}$, and $\{l_m\}$ generated by Algorithm 2 converge weakly to $\bar{u} \in \Lambda_1$, where $\bar{u} = \mathcal{P}_{\Lambda_1} l_0$.

4. Krasnosel'skiĭ–Mann type one-step inertial Tseng's extragradient method

We now introduce a Krasnosel'skiĭ–Mann-type one-step inertial algorithm, using Tseng's extragradient framework, to address HFPP (1.1) and VI (1.4).

Algorithm 3

Initialization: Take $s_0 > 0$, $\mu \in (0, 1)$, $\{\theta_m\} \subset [0, \theta]$, $\forall m$, is nondecreasing with $\theta_1 = 0$ and $0 \leq \theta_m < \theta < 1$, $\sigma_m \in [c, d]$, $c, d \in (0, 1)$ and $\{\alpha_m\}$ is a real sequence with conditions: $\delta > \frac{\theta^2(1+\theta) + \theta\sigma}{1-\theta^2}$ and $0 <$

$\alpha \leq \alpha_m \leq \frac{\delta - \theta[\theta(1+\theta) + \theta\delta + \sigma]}{\delta[1 + \theta(1+\theta) + \theta\delta + \sigma]}$, where $\alpha, \sigma, \delta > 0$. Select an arbitrary starting point $l_0, l_1 \in \mathcal{H}$:

Iterative steps: With the current iterates l_{m-1}, l_m :

Step 1. Compute

$$\begin{aligned} w_m &= l_m + \theta_m(l_m - l_{m-1}), \\ y_m &= \mathcal{P}_Q(w_m - s_m \mathcal{A}w_m). \end{aligned}$$

Step 2. Compute

$$\begin{aligned} z_m &= y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m), \\ l_{m+1} &= (1 - \alpha_m)w_m + \alpha_m(\sigma_m \mathcal{W}z_m + (1 - \sigma_m)\mathcal{U}z_m), \\ s_{m+1} &= \begin{cases} \min \left\{ \frac{\mu \|w_m - y_m\|}{\|\mathcal{A}w_m - \mathcal{A}y_m\|}, s_m \right\} & \text{provided } \mathcal{A}w_m - \mathcal{A}y_m \neq 0, \\ s_m, & \text{otherwise.} \end{cases} \end{aligned}$$

Step 3. Update $m \leftarrow m + 1$ and go back to Step 1.

Theorem 3. Assume that $\mathcal{A}$ is monotone and $\mathcal{L}$ -Lipschitz, $\mathcal{U}$ is nonexpansive and $\mathcal{W}$ continuous and quasi-nonexpansive, and $I - \mathcal{W}$ monotone. Suppose that $\Lambda = \text{Sol}(\text{VI}(1.4)) \cap \Phi \cap \mathcal{F}(\mathcal{W}) \neq \emptyset$. Then, $\{w_m\}$, $\{y_m\}$, $\{z_m\}$, and $\{l_m\}$ generated by Algorithm 3 converge weakly to $\bar{u} \in \Lambda$, where $\bar{u} = \mathcal{P}_\Lambda l_0$.

Proof. The arguments of Steps I–IV parallel those in Theorem 1, with exceptions that will be detailed below:

Step I. Take $\{z_m\}$ to be the iterates from Algorithm 3.

$$\|z_m - \bar{f}\|^2 \leq \|w_m - \bar{f}\|^2 - \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) \|y_m - w_m\|^2. \quad (4.1)$$

$$\leq \|w_m - \bar{f}\|^2. \quad (4.2)$$

The proof proceeds along the same lines as the proof of Step I in Theorem 1.

Step II. The iterates $\{w_m\}$, $\{y_m\}$, $\{z_m\}$, and $\{l_m\}$ from Algorithm 3 are bounded.

Let for any $\bar{f} \in \Lambda$ and $T_{\sigma_m} := \sigma_m \mathcal{W} + (1 - \sigma_m)\mathcal{U}$. It follows from Algorithm 3 and (4.2) that

$$\begin{aligned} \|l_{m+1} - \bar{f}\|^2 &\leq (1 - \alpha_m)\|w_m - \bar{f}\|^2 + \alpha_m\|z_m - \bar{f}\|^2 - \alpha_m\sigma_m(1 - \sigma_m)\|\mathcal{W}z_m - \mathcal{U}z_m\|^2 \\ &\quad - \alpha_m(1 - \alpha_m)\|T_{\sigma_m}z_m - w_m\|^2 \end{aligned} \quad (4.3)$$

$$\begin{aligned} &\leq \|w_m - \bar{f}\|^2 - \alpha_m\sigma_m(1 - \sigma_m)\|\mathcal{W}z_m - \mathcal{U}z_m\|^2 \\ &\quad - \alpha_m(1 - \alpha_m)\|T_{\sigma_m}z_m - w_m\|^2 \end{aligned} \quad (4.4)$$

$$\leq \|w_m - \bar{f}\|^2 - \alpha_m(1 - \alpha_m)\|T_{\sigma_m}z_m - w_m\|^2. \quad (4.5)$$

Next, we estimate

$$\|w_m - \bar{f}\|^2 = \|l_m + \theta_m(l_m - l_{m-1}) - \bar{f}\|^2$$

$$= (1 + \theta_m)\|l_m - \bar{f}\|^2 - \theta_m\|l_{m-1} - \bar{f}\|^2 + \theta_m(1 + \theta_m)\|l_m - l_{m-1}\|^2. \quad (4.6)$$

From (4.5) and (4.6), we have

$$\|l_{m+1} - \bar{f}\|^2 - (1 + \theta_m)\|l_m - \bar{f}\|^2 + \theta_m\|l_{m-1} - \bar{f}\|^2 \leq -\alpha_m(1 - \alpha_m)\|T_{\sigma_m}z_m - w_m\|^2 + \theta_m(1 + \theta_m)\|l_m - l_{m-1}\|^2. \quad (4.7)$$

Further, from Algorithm 3, we have

$$\begin{aligned} \|T_{\sigma_m}z_m - w_m\|^2 &= \left\| \frac{1}{\alpha_m}(l_{m+1} - l_m) + \frac{\theta_m}{\alpha_m}(l_{m-1} - l_m) \right\|^2 \\ &\geq \frac{1}{\alpha_m^2}\|l_{m+1} - l_m\|^2 + \frac{\theta_m^2}{\alpha_m^2}\|l_m - l_{m-1}\|^2 \\ &\quad + \frac{\theta_m}{\alpha_m^2}(-\rho_m\|l_{m+1} - l_m\|^2 - \frac{1}{\rho_m}\|l_m - l_{m-1}\|^2), \end{aligned} \quad (4.8)$$

where $\rho_m := \frac{1}{\theta_m + \delta\alpha_m}$. Thus, it follows from (4.7) and (4.8) that

$$\|l_{m+1} - \bar{f}\|^2 - (1 + \theta_m)\|l_m - \bar{f}\|^2 + \theta_m\|l_{m-1} - \bar{f}\|^2 \leq \frac{(1 - \alpha_m)(\theta_m\rho_m - 1)}{\alpha_m}\|l_{m+1} - l_m\|^2 + \gamma_m\|l_m - l_{m-1}\|^2, \quad (4.9)$$

where

$$\gamma_m := \theta_m(1 + \theta_m) + \theta_m(1 - \alpha_m)\frac{(1 - \theta_m\rho_m)}{\alpha_m\rho_m} > 0, \quad (4.10)$$

since $\theta_m\rho_m < 1$ and $\alpha_m \in (0, 1)$. Using $\delta = \frac{(1 - \theta_m\rho_m)}{\alpha_m\rho_m}$ together with (4.10) yields

$$\gamma_m := \theta_m(1 + \theta_m) + \theta_m(1 - \alpha_m)\delta \leq \theta(1 + \theta) + \theta\delta, \quad \forall m \geq 1. \quad (4.11)$$

Next, we define the sequences $\{\phi_m\}$ and $\{\psi_m\}$ by

$$\phi_m := \|l_m - \bar{f}\|^2, \quad \psi_m := \phi_m - \theta_m\phi_{m-1} + \gamma_m\|l_m - l_{m-1}\|^2, \quad \forall m \geq 1. \quad (4.12)$$

Using the monotonicity of $\{\theta_m\}$ together with the inequality $\phi_m \geq 0$ ($m \in \mathbb{N}$), we find

$$\psi_{m+1} - \psi_m \leq \phi_{m+1} - (1 + \theta_m)\phi_m + \theta_m\phi_{m-1} + \gamma_{m+1}\|l_{m+1} - l_m\|^2 - \gamma_m\|l_m - l_{m-1}\|^2. \quad (4.13)$$

Hence, it follows from (4.9) and (4.13) that

$$\begin{aligned} \psi_{m+1} - \psi_m &\leq \frac{(1 - \alpha_m)(\theta_m\rho_m - 1)}{\alpha_m}\|l_{m+1} - l_m\|^2 + \gamma_{m+1}\|l_{m+1} - l_m\|^2 \\ &= \left(\frac{(1 - \alpha_m)(\theta_m\rho_m - 1)}{\alpha_m} + \gamma_{m+1} \right) \|l_{m+1} - l_m\|^2. \end{aligned} \quad (4.14)$$

Now, we note that

$$\frac{(1 - \alpha_m)(\theta_m\rho_m - 1)}{\alpha_m} + \gamma_{m+1} \leq -\sigma, \quad \forall m \geq 1, \quad (4.15)$$

see [6]. Using (4.14) and (4.15), we get

$$\psi_{m+1} - \psi_m \leq -\sigma \|l_{m+1} - l_m\|^2. \quad (4.16)$$

Using $\theta_1 = 0$, (4.12) implies $\psi_1 = \phi_1 \geq 0$ and hence (4.16) yields that $\{\psi_m\}$ is bounded. Further, (4.12) and the boundedness of $\{\theta_m\}$ yield

$$-\theta\phi_{m-1} \leq \phi_m - \theta\phi_{m-1} \leq \psi_m \leq \psi_1. \quad (4.17)$$

Hence, we get

$$\phi_m \leq \theta_m\phi_0 + \psi_1 \sum_{j=1}^{m-1} \theta_j \leq \theta_m\phi_0 + \frac{1}{1-\theta}\psi_1. \quad (4.18)$$

Using (4.16)–(4.18) and boundedness of $\{\psi_m\}$, we obtain

$$\sigma \sum_{j=1}^m \|l_{j+1} - l_j\|^2 \leq \psi_1 - \psi_{m+1} \leq \psi_1 + \theta\phi_m \leq \psi_1 + \theta_m\phi_0 + \frac{1}{1-\theta}\psi_1, \quad (4.19)$$

which implies that $\sum_{m=1}^{\infty} \|l_{m+1} - l_m\|^2 < +\infty$. From $\theta_m\rho_m < 1$ together with (4.9), (4.11), $\sum_{m=1}^{\infty} \|l_{m+1} - l_m\|^2 < +\infty$, and Lemma 3, we have

$$\lim_{m \rightarrow \infty} \|l_m - \bar{l}\| \quad \text{exists and finite,} \quad (4.20)$$

hence $\{l_m\}$ remains bounded. From the summability condition $\sum_{m=1}^{\infty} \|l_{m+1} - l_m\|^2 < +\infty$, we obtain

$$\lim_{m \rightarrow \infty} \|l_{m+1} - l_m\| = 0. \quad (4.21)$$

Next, by the definition of w_m in Algorithm 3 and $\theta_m \leq \theta$, $\forall m$, we have

$$\|w_m - l_m\| = \theta_m \|l_m - l_{m-1}\| \leq \theta \|l_m - l_{m-1}\|,$$

which implies that

$$\lim_{m \rightarrow \infty} \|w_m - l_m\| = 0. \quad (4.22)$$

Hence, $\{w_m\}$ is bounded, and so are $\{z_m\}$ and $\{y_m\}$.

Step III. $\bar{u} \in \mathcal{F}(\mathcal{U}) \cap \mathcal{F}(\mathcal{W})$.

Since

$$\|w_m - l_{m+1}\| \leq \|w_m - l_m\| + \|l_m - l_{m+1}\|, \quad (4.23)$$

it follows from (4.21)–(4.23) that

$$\lim_{m \rightarrow \infty} \|w_m - l_{m+1}\| = 0. \quad (4.24)$$

From (4.4), (4.24), and $\alpha_m \in (0, 1)$, $\sigma_m \in [c, d]$, $c, d \in (0, 1)$, we get

$$\alpha_m \sigma_m (1 - \sigma_m) \|\mathcal{W}z_m - \mathcal{U}z_m\|^2 = \|w_m - q\|^2 - \|l_{m+1} - q\|^2$$

$$\begin{aligned} &\leq \|w_m - l_{m+1}\|(\|w_m - \tilde{f}\| + \|l_{m+1} - \tilde{f}\|) \\ &= \|w_m - l_{m+1}\|M_1, \end{aligned}$$

where $M_1 := \sup_m \{\|w_m - \tilde{f}\| + \|l_{m+1} - \tilde{f}\|\}$. Hence, it follow that

$$\lim_{m \rightarrow \infty} \|\mathcal{W}z_m - \mathcal{U}z_m\| = 0. \quad (4.25)$$

Since $\alpha_m \in (0, 1)$, $\sigma_m \in [c, d]$, $c, d \in (0, 1)$, $\lim_{n \rightarrow \infty} \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) = 1 - \mu^2 > 0$, it follows from (4.1) and (4.3) that

$$\begin{aligned} \left(1 - \mu^2 \frac{s_m^2}{s_{m+1}^2}\right) \|y_m - w_m\|^2 &= \|w_m - \tilde{f}\|^2 - \|l_{m+1} - \tilde{f}\|^2 \\ &\leq \|w_m - l_{m+1}\|M_1. \end{aligned}$$

By (4.24),

$$\lim_{m \rightarrow \infty} \|y_m - w_m\| = 0. \quad (4.26)$$

Note that

$$\begin{aligned} \|z_m - y_m\| &= \|y_m - s_m(Ay_m - Aw_m) - y_m\| \\ &\leq s_m \|Aw_m - Ay_m\| \leq s_0 L \|y_m - w_m\|. \end{aligned} \quad (4.27)$$

It follows from (4.26) and (4.27) that

$$\lim_{m \rightarrow \infty} \|z_m - y_m\| = 0. \quad (4.28)$$

Since

$$\|z_m - w_m\| \leq \|z_m - y_m\| + \|y_m - w_m\|, \quad (4.29)$$

it follows from (4.26), (4.28), and (4.29) that

$$\lim_{m \rightarrow \infty} \|z_m - w_m\| = 0. \quad (4.30)$$

It follows from (4.24) and (4.30) that

$$\lim_{m \rightarrow \infty} \|w_m - l_{m+1} - \alpha_m(w_m - z_m)\| = 0. \quad (4.31)$$

Further, we have

$$\begin{aligned} \alpha_m \|\mathcal{U}z_m - z_m\| &\leq \|l_{m+1} - w_m\| + \alpha_m \|w_m - z_m\| + \alpha_m \sigma_m \|\mathcal{U}z_m - \mathcal{W}z_m\|, \\ \|\mathcal{U}z_m - z_m\| &\leq \frac{1}{\alpha_m} \|l_{m+1} - w_m\| + \|w_m - z_m\| + \sigma_m \|\mathcal{U}z_m - \mathcal{W}z_m\|. \end{aligned} \quad (4.32)$$

From the condition $\alpha_m > \alpha > 0$ for all m , together with (4.24), (4.25), (4.30), and (4.32), we obtain

$$\lim_{m \rightarrow \infty} \|\mathcal{U}z_m - z_m\| = 0. \quad (4.33)$$

From (3.29) and (4.33), we have

$$\lim_{m \rightarrow \infty} \|\mathcal{W}z_m - z_m\| = 0. \quad (4.34)$$

Take $\bar{u}$ to be a weak sequential limit point of $\{l_m\}$. Then there is a subsequence $\{l_{m_k}\}$ with $l_{m_k} \rightharpoonup \bar{u}$ in $\mathcal{H}$. Further, (4.22), (4.26), and (4.28) imply that $\{l_m\}$, $\{w_m\}$, $\{y_m\}$, and $\{z_m\}$ all have the same asymptotic behavior, and hence, there exist subsequences $\{w_{m_k}\}$ of $\{w_m\}$, $\{y_{m_k}\}$ of $\{y_m\}$ and $\{z_{m_k}\}$ of $\{z_m\}$ and such that $\{w_{m_k}\}$, $\{y_{m_k}\}$, and $\{z_{m_k}\}$ all converge weakly to $\bar{u}$. Since $\mathcal{Q}$ is closed and $\{w_{m_k}\}$ is in $\mathcal{Q}$, then $\bar{u} \in \mathcal{Q}$. Now, Lemma 2, (4.33), and (4.34) imply that $\bar{u} \in \mathcal{F}(\mathcal{U})$ and $\bar{u} \in \mathcal{F}(\mathcal{W})$.

Step IV. Claim that $\bar{u} \in \text{Sol}(\text{VI}(1.4)) \cap \Phi$.

Following a similar approach as in Theorem 1, we obtain the result. $\square$

5. Numerical observation

To support our result, we construct the following numerical example. We illustrate the convergence behavior of the proposed algorithm and compare it with the Nadezhkina et al. scheme [32] and Tseng's extragradient method [41] for distinct settings of parameters.

Example 1. Consider $\mathcal{H} = \mathcal{Q} = \mathbb{R}^m$, $m = 10$ with $\langle u, v \rangle = u^\top v$, and $\|u\| = \sqrt{\langle u, u \rangle}$. Define $\mathcal{A} : \mathbb{R}^{10} \rightarrow \mathbb{R}^{10}$ by $\mathcal{A}(u) = Mu$, where $M = \text{diag}(1, 2, 3, \dots, 10)$. As M is symmetric positive definite, $\mathcal{A}$ is monotone, Lipschitz continuous, and strongly monotone with Lipschitz constant $\mathcal{L} = \max\{1, 2, \dots, 10\} = 10$. Consider $\mathcal{U}(u) = \beta u$, $\beta = 0.85$ and $\mathcal{W}(u) = \gamma u$, $\gamma = 0.75$. Choose the parameters as: $\sigma = 0.5$, $\mu = 0.9$, $s_0 = \frac{0.9}{\mathcal{L}}$ and for a distinct set of (θ, η, α) with $\theta \in (0, \frac{1}{3})$, $\frac{3\theta-1}{3+4\theta} < \eta < 0$. Under these assumptions, we observe that the sequences generated by Algorithm 1 converges to $\{0\}$.

We use MATLAB R2024a on an HP laptop with Intel Core i7 processor and 8GB RAM for the computation and graphical representation. Tables 1–3 show the convergence performance for a distinct set of double inertial parameters, convex combination parameter (θ, η, α) , and parameter sequences $\{\theta_m\} = \{\frac{4}{5}(1 - \frac{1}{m})\}$, $\{\alpha_m\} = \{0.4 + \frac{0.5}{m+1}\}$, and $\{\sigma_m\} = \{0.3 + \frac{0.6}{m+2}\}$, $\forall m$. We demonstrate the convergence behavior for a different set of (θ, η, α) in Figures 1–6. From Tables 1–3 and Figures 1–6, we observe that the performance of our Algorithms 1 and 3 is better than that of Nadezhkina et al. [32], and the Tseng's [41].

Table 1. Convergence analysis at distinct (θ, η, α) .

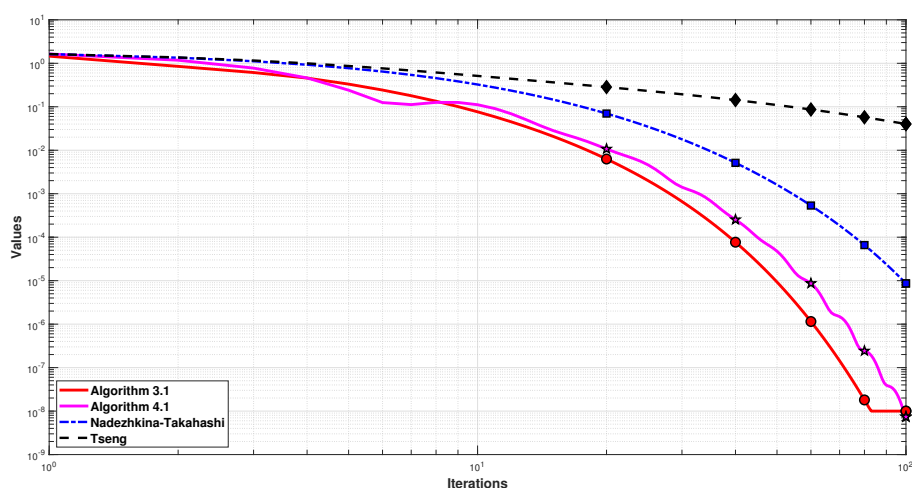
Algorithms	Iterations	Values	Iterations	Values
$(\theta, \eta, \alpha) = (0.02, -0.09, 0.95)$			$(\theta, \eta, \alpha) = (0.04, -0.08, 0.9)$	
Algorithms 1	72	10^{-8}	77	10^{-8}
Algorithms 3	72	10^{-6}	70	10^{-6}
Nadezhkina et al. [32]	75	0.0001	71	0.0001
Tseng's [41]	72	0.0670	72	0.1250

Table 2. Convergence analysis at distinct (θ, η, α) .

Algorithms	Iterations	Values	Iterations	Values
$(\theta, \eta, \alpha) = (0.05, -0.07, 0.9)$			$(\theta, \eta, \alpha) = (0.06, -0.06, 0.85)$	
Algorithms 1	71	10^{-8}	87	10^{-8}
Algorithms 3	71	10^{-6}	83	10^{-7}
Nadezhkina et al. [32]	70	0.0002	80	10^{-5}
Tseng's [41]	80	0.0298	80	0.1058

Table 3. Convergence analysis at distinct (θ, η, α) .

Algorithms	Iterations	Values	Iterations	Values
$(\theta, \eta, \alpha) = (0.07, -0.05, 0.85)$			$(\theta, \eta, \alpha) = (0.09, -0.04, 0.8)$	
Algorithms 1	89	10^{-8}	86	10^{-8}
Algorithms 3	86	10^{-7}	82	10^{-6}
Nadezhkina et al. [32]	97	10^{-5}	100	10^{-5}
Tseng's [41]	100	0.0447	100	0.0205

**Figure 1.** Convergence of sequences for $(\theta, \eta, \alpha) = (0.02, -0.09, 0.95)$.

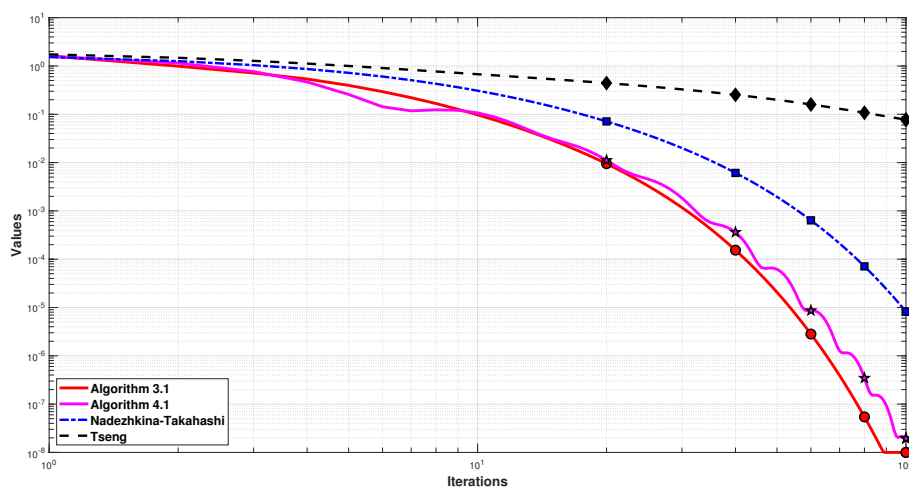


Figure 2. Convergence of sequences for $(\theta, \eta, \alpha) = (0.04, -0.08, 0.9)$.

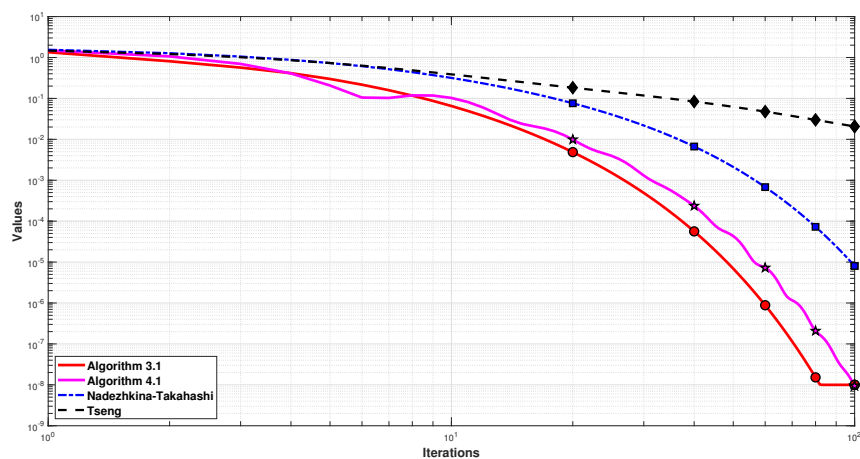


Figure 3. Convergence of sequences for $(\theta, \eta, \alpha) = (0.05, -0.07, 0.9)$.

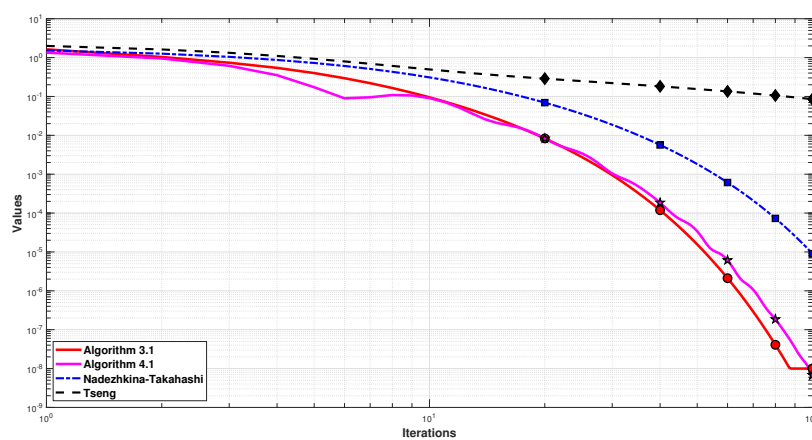


Figure 4. Convergence of sequences for $(\theta, \eta, \alpha) = (0.06, -0.06, 0.85)$.

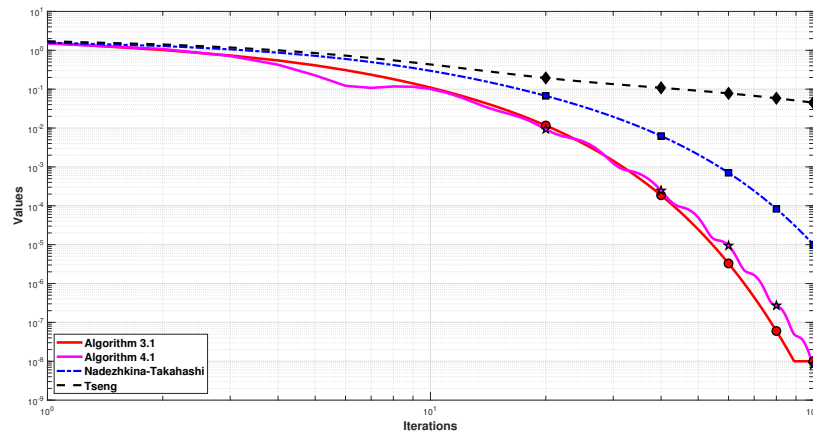


Figure 5. Convergence of sequences for $(\theta, \eta, \alpha) = (0.07, -0.05, 0.85)$.

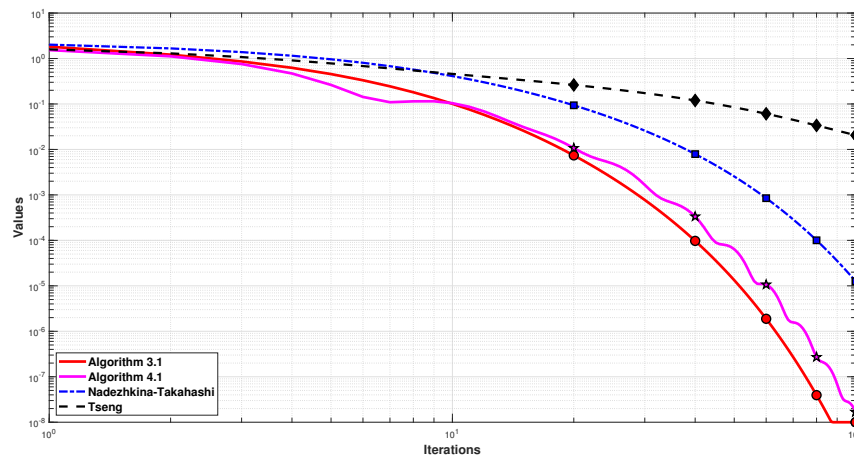


Figure 6. Convergence of sequences for $(\theta, \eta, \alpha) = (0.09, -0.04, 0.8)$.

6. Conclusions

We introduced new two-step and one-step inertial Tseng's extragradient algorithms of Krasnosel'skiĭ–Mann type for VIPs and HFPPs in Hilbert space. Under mild assumptions, it is established that the sequences generated by our methods converge weakly to a common solution, and the effectiveness of the proposed methods is illustrated through a numerical example. The obtained results unify and extend several existing approaches in the literature. By a suitable choice of parameters and operators, Algorithms 1 and 3 reduces to several known algorithms; some notable cases are presented below:

- (i) Setting $\theta = \eta = 0$ in Algorithm 1 and $\theta_m = 0$, $\forall m$ in Algorithm 3, then Algorithm 1, respectively, Algorithm 3 reduces to Tseng's extragradient algorithm for solving HFPP(1.1) and VI(1.4).
- (ii) Setting $\mathcal{W} = I$, $\mathcal{U} = I$, then Algorithm 1, respectively, Algorithm 3 are reduced to the extension of Algorithm 1.9, Algorithm 1.10, respectively, for solving VI(1.4).

(iii) Setting $\mathcal{W} = I$, $\sigma_m = 0$, $\mathcal{U} = J_{\lambda_m}^B := (I + \lambda_m B)^{-1}$ (where $B : \mathcal{H} \rightarrow 2^{\mathcal{H}}$ is maximal monotone and $\lambda_m \in (0, \infty)$), and $\alpha_m = \alpha \forall m$, Algorithm 3 takes the following form:

$$\begin{aligned} w_m &= l_m + \theta_m(l_m - l_{m-1}), \\ y_m &= \mathcal{P}_Q(w_m - s_m \mathcal{A}w_m), \\ z_m &= y_m - s_m(\mathcal{A}y_m - \mathcal{A}w_m), \\ l_{m+1} &= (1 - \alpha)w_m + \alpha J_{\lambda_m}^B z_m, \\ s_{m+1} &= \begin{cases} \min \left\{ \frac{\mu \|w_m - y_m\|}{\|\mathcal{A}w_m - \mathcal{A}y_m\|}, s_m \right\} & \text{if } \mathcal{A}w_m - \mathcal{A}y_m \neq 0, \\ s_m, & \text{otherwise,} \end{cases} \end{aligned}$$

which is an extension and an additional error tolerance strategy in [3].

Author contributions

Ghadah ALbeladi: Review and editing, methodology; Rehan Ali: Writing-original draft, conceptualization, methodology; Mohammad Farid: Review and editing, software, conceptualization. All authors have read and agreed to the published version of the manuscript.

Use of Generative-AI tools declaration

The authors declare they have not used Artificial Intelligence (AI) tools in the creation of this article.

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Conflict of interest

The authors declare that they have no competing interests.

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