

STABLE APPROXIMATION OF SOLUTIONS OF NONSMOOTH OPERATOR EQUATIONS

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Let H_1, H_2 be Hilbert spaces. The symbol $\|\cdot\|$ stands for the norm of an element in the corresponding space.

1. Consider the operator equation

$$F(x) = 0, \quad x \in H_1, \quad (1)$$

where the nonlinear operator $F : H_1 \rightarrow H_2$ has the form $F(x) = F_1(x) + F_2(x)$, the operator $F_1(x)$ is doubly differentiable in the Gateaux sense, and the desired solution x^* of equation (1) satisfies the conditions

$$\|F_1'(x)\| \leq N_1, \quad \|F_1''(x)\| \leq N_2 \quad \forall x \in \Omega_R(x^*). \quad (2)$$

Here $\Omega_R(x) = \{y \in H_1 : \|y - x\| \leq R\}, R > 0$. Assume that the operator $F_2(x)$ satisfies the Lipschitz condition on $\Omega_R(x^*)$:

$$\|F_2(x) - F_2(y)\| \leq L\|x - y\| \quad \forall x, y \in \Omega_R(x^*). \quad (3)$$

Because of the nonsmooth term $F_2(x)$ in (1) one cannot apply to this equation the numerical solution methods which are developed for equations with differentiable operators (see, for example, [1]–[3]). However, in a number of cases these methods admit intrinsic modification for equations (1), where the smooth term $F_1(x)$ dominates, in a sense, the nonsmooth component $F_2(x)$. As an example, we mention the nonsmooth version of the Newton–Kantorovich method

$$x_{n+1} = x_n - F_1'(x_n)^{-1}F(x_n). \quad (4)$$

The iterations of (4) strongly converge to x^* if the Lipschitz constant L is sufficiently small and the derivative $F_1'(x)$ is continuously reversible (see [1], p. 150; [4], [5]). From the practical point of view, the requirement of the continuous reversibility of the derivative $F_1'(x)$ or the operator $F_1'^*(x)F_1'(x)$ is often rather restrictive. It does not hold, for instance, in the important for applications case, when $F_1(x)$ is an operator of the Urysohn type (see [6], p. 369) in the Lebesgue or Sobolev spaces. Here $F_1'(x)$ is a linear continuous operator acting from H_1 into H_2 and in typical cases it is completely continuous for all $x \in H_1$. In this paper, we use the results of the investigation of iteration processes of the gradient type for smooth irregular operators (see [3], Chap. 5) in order to construct a nonsmooth analog of one of these processes. It is necessary for the stable approximation of the solution of equation (1) with an irregular smooth term subject to errors.

2. Assume that instead of the operators F_1, F_2 , only their approximations $\tilde{F}_1, \tilde{F}_2 : H_1 \rightarrow H_2$ are given and for all $x \in \Omega_R(x^*)$,

$$\|\tilde{F}_1(x) - F_1(x)\| \leq \delta, \quad \|\tilde{F}_1'(x) - F_1'(x)\| \leq \delta; \quad \|\tilde{F}_2(x) - F_2(x)\| \leq \delta. \quad (5)$$

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