

The equivalence between Krasnoselskij, Mann, Ishikawa, Noor and multistep iterations

ŞTEFAN M. ŞOLTUZ*

Abstract. We prove that Krasnoselskij, Mann, Ishikawa, Noor and multistep iterations are equivalent when applied to quasi-contractive operators.

Key words: Krasnoselskij iteration, Mann iteration, Ishikawa iteration, quasi-contractive operators

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1. Introduction

Let X be a real Banach space, D a nonempty, convex subset of X , and T a selfmap of D , let $x_0 = u_0 \in D$. The Mann iteration, (see [5]), is defined by

$$u_{n+1} = (1 - \alpha_n)u_n + \alpha_n Tu_n, \quad (1)$$

where $\{\alpha_n\} \subset (0, 1)$. The Krasnoselskij iteration, (see [4]), is defined by

$$x_{n+1} = (1 - \lambda)x_n + \lambda Tx_n, \quad (2)$$

where $\lambda \in (0, 1)$.

Definition 1. [7] The operator $T : X \rightarrow X$ satisfies condition Z (or is a quasi-contraction) if and only if there exist real numbers a, b, c satisfying $0 < a < 1$, $0 < b, c < 1/2$ such that for each pair x, y in X , at least one condition is true

- (z_1) $\|Tx - Ty\| \leq a \|x - y\|$,
- (z_2) $\|Tx - Ty\| \leq b (\|x - Tx\| + \|y - Ty\|)$,
- (z_3) $\|Tx - Ty\| \leq c (\|x - Ty\| + \|y - Tx\|)$.

It is known, see Rhoades [8], that (z_1) , (z_2) and (z_3) are independent conditions. Note that a map satisfying condition Z is independent, see Rhoades [7], of the class of strongly pseudocontractive maps.

*Institute of Numerical Analysis “T. Popoviciu”, P.O. Box 68-1, 400 110 Cluj-Napoca, Romania,
e-mail: smsoltuz@gmail.com

In [9, ?] the following conjecture was given: "if the Mann iteration converges, then so does the Ishikawa iteration". In a series of papers [9], [10], [11], [12], [13], Professor B. E. Rhoades and the author, we have given a positive answer to this Conjecture, showing the equivalence between Mann and Ishikawa iterations for strongly and uniformly pseudocontractive maps.

In [2], the following open question was given: "are Krasnoselskij iteration and Mann iteration equivalent (in the sense of [9]) for enough large classes of mappings?" We shall give a positive answer to this question: if Krasnoselskij iteration converges, then Mann (and the corresponding Ishikawa iteration) also converges and conversely, dealing with maps satisfying condition Z . Note that Professor B. E. Rhoades and the author have already given a positive answer in [15] for the class of pseudocontractive maps.

Lemma 1 [[18]]. *Let $\{a_n\}$ be a nonnegative sequence which satisfies the following inequality*

$$a_{n+1} \leq (1 - \lambda_n)a_n + \sigma_n, \quad (3)$$

where $\lambda_n \in (0, 1)$, $\forall n \geq n_0$, $\sum_{n=1}^{\infty} \lambda_n = \infty$, and $\sigma_n = o(\lambda_n)$. Then $\lim_{n \rightarrow \infty} a_n = 0$.

2. Main results

Let $F(T)$ denote the fixed point set with respect to D for the map T . Suppose that $x^* \in F(T)$.

Theorem 1. *Let X be a normed space, D a nonempty, convex, closed subset of X and $T : D \rightarrow D$ an operator satisfying condition Z . If $u_0 = x_0 \in D$, then the following are true: if the Mann iteration (1) converges to x^* , then the Krasnoselskij iteration (2) converges to x^* . Conversely, if the Krasnoselskij iteration (2) converges to x^* , then the Mann iteration (1) converges to x^* , provided that $\alpha_n \geq A > 0$, $\forall n \in \mathbb{N}$.*

Proof. Consider $x, y \in D$. Since T satisfies condition Z , at least one of the conditions from $(z_1), (z_2)$ and (z_3) is satisfied. If (z_2) holds, then

$$\begin{aligned} \|Tx - Ty\| &\leq b (\|x - Tx\| + \|y - Ty\|) \\ &\leq b (\|x - Tx\| + (\|y - x\| + \|x - Tx\| + \|Tx - Ty\|)), \end{aligned}$$

thus

$$(1 - b) \|Tx - Ty\| \leq b \|x - y\| + 2b \|x - Tx\|.$$

From $0 \leq b < 1$ one obtains,

$$\|Tx - Ty\| \leq \frac{b}{1 - b} \|x - y\| + \frac{2b}{1 - b} \|x - Tx\|.$$

If (z_3) holds, then one gets,

$$\begin{aligned} \|Tx - Ty\| &\leq c (\|x - Ty\| + \|y - Tx\|) \\ &\leq c (\|x - Tx\| + \|Tx - Ty\| + \|y - x\| + \|x - Tx\|), \end{aligned}$$

hence,

$$(1 - c) \|Tx - Ty\| \leq c \|x - y\| + 2c \|x - Tx\| \text{ i.e.}$$

$$\|Tx - Ty\| \leq \frac{c}{1 - c} \|x - y\| + \frac{2c}{1 - c} \|x - Tx\|.$$

Denote

$$\delta := \max \left\{ a, \frac{b}{1-b}, \frac{c}{1-c} \right\},$$

to obtain

$$0 \leq \delta < 1.$$

Finally, we get

$$\|Tx - Ty\| \leq \delta \|x - y\| + 2\delta \|x - Tx\|, \forall x, y \in D. \quad (4)$$

Formula (4) was obtained as in [1].

We will prove the implication $(i) \Rightarrow (ii)$. Use (1) (2) and (4) with

$$\begin{aligned} x &:= u_n, \\ y &:= y_n, \end{aligned}$$

to obtain

$$\begin{aligned} \|u_{n+1} - x_{n+1}\| &= \|x_{n+1} - u_{n+1}\| \\ &= \|x_n - u_n - \lambda x_n + \lambda u_n - \lambda u_n + \alpha_n u_n + \lambda T x_n - \lambda T u_n + \lambda T u_n - \alpha_n T u_n\| \\ &\leq (1 - \lambda) \|u_n - x_n\| + |\alpha_n - \lambda| \|u_n - T u_n\| + \lambda \|T u_n - T x_n\| \\ &\leq (1 - \lambda) \|u_n - x_n\| + |\alpha_n - \lambda| \|u_n - T u_n\| + \lambda \delta \|u_n - x_n\| + 2\lambda \delta \|u_n - T u_n\| \\ &= (1 - \lambda(1 - \delta)) \|u_n - x_n\| + (|\alpha_n - \lambda| + 2\lambda \delta) \|u_n - T u_n\|. \end{aligned}$$

Denote

$$\begin{aligned} a_n &:= \|u_n - x_n\|, \\ \lambda_n &:= \lambda(1 - \delta) \subset (0, 1), \\ \sigma_n &:= (|\alpha_n - \lambda| + 2\lambda \delta) \|u_n - T u_n\|. \end{aligned}$$

Since $\lim_{n \rightarrow \infty} \|u_n - x^*\| = 0$, T satisfies condition Z , and $x^* \in F(T)$, from (4) one has

$$\begin{aligned} 0 &\leq \|u_n - T u_n\| \\ &\leq \|u_n - x^*\| + \|x^* - T u_n\| \\ &\leq (\delta + 1) \|u_n - x^*\| \rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned}$$

Hence $\lim_{n \rightarrow \infty} \|u_n - T u_n\| = 0$; that is $\sigma_n = o(\lambda_n)$. Lemma 1 leads to $\lim_{n \rightarrow \infty} \|u_n - x_n\| = 0$. Use

$$0 \leq \|x^* - x_n\| \leq \|u_n - x^*\| + \|x_n - u_n\|$$

to deduce

$$\lim_{n \rightarrow \infty} x_n = x^*.$$

We will prove $(ii) \Rightarrow (i)$. That is, if Krasnoselskij iteration converges, then Mann iteration does converge. Use (4) with

$$\begin{aligned} x &:= x_n, \\ y &:= u_n, \end{aligned}$$

to obtain

$$\begin{aligned} &\|x_{n+1} - u_{n+1}\| \\ &= \|x_n - u_n - \alpha_n x_n + \alpha_n u_n + \alpha_n x_n - \lambda x_n + \lambda T x_n - \alpha_n T x_n + \alpha_n T x_n - \alpha_n T u_n\| \\ &= \|(1 - \alpha_n)(x_n - u_n) + (\alpha_n - \lambda)x_n - (\alpha_n - \lambda)x_n T x_n + \alpha_n(T x_n - T u_n)\| \\ &\leq (1 - \alpha_n)\|x_n - u_n\| + |\alpha_n - \lambda|\|x_n - T x_n\| + \alpha_n\|T x_n - T u_n\| \\ &\leq (1 - \alpha_n)\|x_n - u_n\| + |\alpha_n - \lambda|\|x_n - T x_n\| + \alpha_n\delta\|x_n - u_n\| + 2\alpha_n\delta\|x_n - T x_n\| \\ &= (1 - \alpha_n(1 - \delta))\|x_n - u_n\| + (|\alpha_n - \lambda| + 2\alpha_n\delta)\|x_n - T x_n\|. \end{aligned}$$

Denote

$$\begin{aligned} a_n &:= \|x_n - u_n\|, \\ \lambda_n &:= \alpha_n(1 - \delta) \subset (0, 1), \\ \sigma_n &:= (|\alpha_n - \lambda| + 2\alpha_n\delta)\|x_n - T x_n\|. \end{aligned}$$

Since $\lim_{n \rightarrow \infty} \|x_n - x^*\| = 0$, T satisfies condition Z , and $x^* \in F(T)$, from (4) one has,

$$\begin{aligned} 0 &\leq \|x_n - T x_n\| \\ &\leq \|x_n - x^*\| + \|x^* - T x_n\| \\ &\leq (\delta + 1)\|x_n - x^*\| \rightarrow 0 \text{ as } n \rightarrow \infty, \end{aligned}$$

Hence $\lim_{n \rightarrow \infty} \|x_n - T x_n\| = 0$, that is $\sigma_n = o(\lambda_n)$. Lemma 1 leads to $\lim_{n \rightarrow \infty} \|x_n - u_n\| = 0$. Thus,

$$\|x^* - u_n\| \leq \|x_n - u_n\| + \|x_n - x^*\| \rightarrow 0 \text{ as } n \rightarrow \infty.$$

□

The Ishikawa iteration is defined (see [3]) by

$$\begin{aligned} x_{n+1} &= (1 - \alpha_n)x_n + \alpha_n T y_n, \\ y_n &= (1 - \beta_n)x_n + \beta_n T x_n, \end{aligned} \tag{5}$$

where $\{\alpha_n\} \subset (0, 1)$, $\{\beta_n\} \subset [0, 1]$.

The following result is from [17].

Theorem 2 [[17]]. *Let X be a normed space, D a nonempty, convex, closed subset of X and $T : D \rightarrow D$ an operator satisfying condition Z . If $u_0 = x_0 \in D$, then the following are equivalent:*

(i) the Mann iteration (1) converges to x^ ,*

(ii) the Ishikawa iteration (5) converges to x^* .

Theorems 1 and 2 lead to the following corollary.

Corollary 1. Let X be a normed space, D a nonempty, convex, closed subset of X and $T : D \rightarrow D$ an operator satisfying condition Z. If $u_0 = x_0 \in D$, $\alpha_n \geq A > 0, \forall n \in \mathbb{N}$, then the following are equivalent:

- (i) the Mann iteration (1) converges to x^* ,
- (ii) the Ishikawa iteration (5) converges to x^* .
- (iii) the Krasnoselskij iteration (2) converges to x^* .

3. Further results

For $v_1 \in D$, Noor introduced in [6] the following three-step procedure,

$$\begin{aligned} t_n &= (1 - \gamma_n)v_n + \gamma_n T v_n, \\ w_n &= (1 - \beta_n)v_n + \beta_n T t_n, \\ v_{n+1} &= (1 - \alpha_n)v_n + \alpha_n T w_n. \end{aligned} \tag{6}$$

The multi-step procedure of arbitrary fixed order $p \geq 2$, see [14], is defined by

$$\begin{aligned} y_n^{p-1} &= (1 - \beta_n^{p-1})x_n + \beta_n^{p-1}T x_n, \\ y_n^i &= (1 - \beta_n^i)x_n + \beta_n^i T y_n^{i+1}, \quad i = 1, \dots, p-2; \\ x_{n+1} &= (1 - \alpha_n)x_n + \alpha_n T y_n^1, \end{aligned} \tag{7}$$

where $\{\alpha_n\} \subset (0, 1)$, $\{\beta_n^i\} \subset [0, 1]$, $1 \leq i \leq p-1$.

We shall generalize the above Theorem 2, see also [17], by proving that (7) and (1) are equivalent.

Theorem 3. Let X be a normed space, D a nonempty, convex, closed subset of X and $T : D \rightarrow D$ an operator satisfying condition Z. If $u_0 = x_0 \in D$, then the following are equivalent:

- (i) the Mann iteration (1) converges to x^* ,
- (ii) the iteration (7) converges to x^* .

Proof. We shall use (4) :

$$\|Tx - Ty\| \leq \delta \|x - y\| + 2\delta \|x - Tx\|, \quad \forall x, y \in D.$$

We will prove the implication (i) \Rightarrow (ii). Suppose that $\lim_{n \rightarrow \infty} u_n = x^*$. Using $\lim_{n \rightarrow \infty} \|x_n - u_n\| = 0$, and $0 \leq \|x^* - x_n\| \leq \|u_n - x^*\| + \|x_n - u_n\|$ we get

$$\lim_{n \rightarrow \infty} x_n = x^*.$$

Using now (1) (7) and (4) with

$$\begin{aligned} x &:= u_n, \\ y &:= y_n^1, \end{aligned}$$

we have

$$\begin{aligned} \|u_{n+1} - x_{n+1}\| &\leq \|(1 - \alpha_n)(u_n - x_n) + \alpha_n(Tu_n - Ty_n^1)\| \\ &\leq (1 - \alpha_n)\|u_n - x_n\| + \alpha_n\|Tu_n - Ty_n^1\| \\ &\leq (1 - \alpha_n)\|u_n - x_n\| + \alpha_n\delta\|u_n - y_n^1\| + \\ &\quad + 2\alpha_n\delta\|u_n - Tu_n\|. \end{aligned} \tag{8}$$

Using (4) with $x := u_n$, $y := y_n^1$, we have

$$\begin{aligned} \|u_n - y_n^1\| &\leq \|(1 - \beta_n^1)(u_n - x_n) + \beta_n^1(u_n - Tx_n)\| \\ &\leq (1 - \beta_n^1)\|u_n - x_n\| + \beta_n^1\|u_n - Tx_n\| \\ &\leq (1 - \beta_n^1)\|u_n - x_n\| + \beta_n^1\|u_n - Tu_n\| + \\ &\quad + \beta_n^1\|Tu_n - Tx_n\| \\ &\leq (1 - \beta_n^1)\|u_n - x_n\| + \beta_n^1\|u_n - Tu_n\| + \\ &\quad + \beta_n^1\delta\|u_n - x_n\| + 2\delta\beta_n^1\|u_n - Tu_n\| \\ &= (1 - \beta_n^1(1 - \delta))\|u_n - x_n\| + \\ &\quad + \beta_n^1\|u_n - Tu_n\|(1 + 2\delta). \end{aligned} \tag{9}$$

Relations (8) and (9) lead to

$$\begin{aligned} \|u_{n+1} - x_{n+1}\| &\leq (1 - \alpha_n)\|u_n - x_n\| + \\ &\quad + \alpha_n\delta(1 - \beta_n^1(1 - \delta))\|u_n - x_n\| + \\ &\quad + \alpha_n\beta_n^1\delta\|u_n - Tu_n\|(1 + 2\delta) + \\ &\quad + \alpha_n\delta\|u_n - y_n\| \\ &= (1 - \alpha_n(1 - \delta(1 - \beta_n^1(1 - \delta))))\|u_n - x_n\| + \\ &\quad + \alpha_n\delta\|u_n - Tu_n\|(\beta_n^1(1 + 2\delta) + 2\delta). \end{aligned} \tag{10}$$

Denote by

$$\begin{aligned} a_n &:= \|u_n - x_n\|, \\ \lambda_n &:= \alpha_n(1 - \delta(1 - \beta_n^1(1 - \delta))) \subset (0, 1), \\ \sigma_n &:= \alpha_n\delta\|u_n - Tu_n\|(\beta_n^1(1 + 2\delta) + 2\delta). \end{aligned}$$

Since $\lim_{n \rightarrow \infty} \|u_n - x^*\| = 0$, T satisfies condition Z , and $x^* \in F(T)$, from (4) we obtain

$$\begin{aligned} 0 &\leq \|u_n - Tu_n\| \\ &\leq \|u_n - x^*\| + \|x^* - Tu_n\| \\ &\leq (\delta + 1)\|u_n - x^*\| \rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned}$$

Hence $\lim_{n \rightarrow \infty} \|u_n - Tu_n\| = 0$; that is $\sigma_n = o(\lambda_n)$. Lemma 1 leads to $\lim_{n \rightarrow \infty} \|u_n - x_n\| = 0$.

We will prove now that if multistep iteration converges then Mann iteration does. Using (4) with

$$\begin{aligned} x &:= y_n^1, \\ y &:= u_n, \end{aligned}$$

we obtain

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq \|(1 - \alpha_n)(x_n - u_n) + \alpha_n(Ty_n^1 - Tu_n)\| \\ &\leq (1 - \alpha_n)\|x_n - u_n\| + \alpha_n\|Ty_n^1 - Tu_n\| \\ &\leq (1 - \alpha_n)\|x_n - u_n\| + \alpha_n\delta\|y_n^1 - u_n\| + \\ &\quad + 2\alpha_n\delta\|y_n^1 - Ty_n^1\|. \end{aligned} \tag{11}$$

The following relation holds

$$\begin{aligned} \|y_n^1 - u_n\| &\leq \|(1 - \beta_n^1)(x_n - u_n) + \beta_n^1(Tx_n - u_n)\| \\ &\leq (1 - \beta_n^1)\|x_n - u_n\| + \beta_n^1\|Tx_n - u_n\| \\ &\leq (1 - \beta_n^1)\|x_n - u_n\| + \beta_n^1\|Tx_n - x_n\| + \\ &\quad + \beta_n^1\|x_n - u_n\| \\ &\leq \|x_n - u_n\| + \beta_n^1\|Tx_n - x_n\|. \end{aligned} \tag{12}$$

Substituting (12) in (11), we obtain

$$\begin{aligned} \|x_{n+1} - u_{n+1}\| &\leq (1 - \alpha_n)\|x_n - u_n\| + \\ &\quad + \alpha_n\delta(\|x_n - u_n\| + \beta_n^1\|Tx_n - x_n\|) + \\ &\quad + 2\alpha_n\delta\|y_n^1 - Ty_n^1\| \\ &\leq (1 - (1 - \delta)\alpha_n)\|x_n - u_n\| + \alpha_n\beta_n^1\delta\|Tx_n - x_n\| + \\ &\quad + 2\alpha_n\delta\|y_n^1 - Ty_n^1\|. \end{aligned} \tag{13}$$

Denote by

$$\begin{aligned} a_n &:= \|x_n - u_n\|, \\ \lambda_n &:= \alpha_n(1 - \delta) \subset (0, 1), \\ \sigma_n &:= \alpha_n\beta_n^1\delta\|Tx_n - x_n\| + 2\alpha_n\delta\|y_n^1 - Ty_n^1\|. \end{aligned}$$

Since $\lim_{n \rightarrow \infty} \|x_n - x^*\| = 0$, T satisfies condition Z , and $x^* \in F(T)$, from (4) we obtain

$$\begin{aligned} 0 &\leq \|x_n - Tx_n\| \\ &\leq \|x_n - x^*\| + \|x^* - Tx_n\| \\ &\leq (\delta + 1)\|x_n - x^*\| \rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned}$$

Note that $\beta_n^i \in [0, 1]$, $\forall n \geq 1$, $1 \leq i \leq p - 1$, and use (4) to obtain

$$\begin{aligned}
0 &\leq \|y_n^1 - Ty_n^1\| \\
&\leq \|y_n^1 - x^*\| + \|x^* - Ty_n^1\| \\
&\leq (\delta + 1) \|y_n^1 - x^*\| \leq (\delta + 1) [(1 - \beta_n^1) \|x_n - x^*\| + \beta_n^1 \|Ty_n^2 - x^*\|] \\
&\leq (\delta + 1) [\|x_n - x^*\| + \delta \|y_n^2 - x^*\|] \\
&\leq (\delta + 1) [\|x_n - x^*\| + \|y_n^2 - x^*\|] \\
&\leq (\delta + 1) [\|x_n - x^*\| + (1 - \beta_n^2) \|x_n - x^*\| + \beta_n^2 \|Ty_n^3 - x^*\|] \\
&\leq (\delta + 1) [\|x_n - x^*\| + \|x_n - x^*\| + \|Ty_n^3 - x^*\|] \\
&\leq (\delta + 1) [2 \|x_n - x^*\| + \delta \|y_n^3 - x^*\|] \\
&\leq (\delta + 1) [2 \|x_n - x^*\| + \|y_n^3 - x^*\|] \dots \\
&\leq (\delta + 1) [(p - 2) \|x_n - x^*\| + \|y_n^{p-1} - x^*\|] \\
&\leq (\delta + 1) [(p - 2) \|x_n - x^*\| + (1 - \beta_n^{p-1}) \|x_n - x^*\| + \beta_n^{p-1} \|Tx_n - x^*\|] \\
&\leq (\delta + 1) [(p - 1) \|x_n - x^*\| + \|Tx_n - x^*\|] \\
&\leq (\delta + 1) [(p - 1) \|x_n - x^*\| + \delta \|x_n - x^*\|] \\
&= (\delta + 1) \|x_n - x^*\| [(p - 1) + \delta] \rightarrow 0 \text{ as } n \rightarrow \infty,
\end{aligned}$$

Hence $\lim_{n \rightarrow \infty} \|x_n - Tx_n\| = 0$ and $\lim_{n \rightarrow \infty} \|y_n^1 - Ty_n^1\| = 0$ that is $\sigma_n = o(\lambda_n)$. Lemma 1 and (13) lead to $\lim_{n \rightarrow \infty} \|x_n - u_n\| = 0$. Thus, we get $\|x^* - u_n\| \leq \|x_n - u_n\| + \|x_n - x^*\| \rightarrow 0$. \square

Theorem 3 and *Corollary 1* lead to the following result.

Corollary 2. *Let X be a normed space, D a nonempty, convex, closed subset of X and $T : D \rightarrow D$ an operator satisfying condition Z. If the initial point is the same for all iterations, $\alpha_n \geq A > 0$, $\forall n \in \mathbb{N}$, then the following are equivalent:*

- (i) *the Mann iteration (1) converges to x^* ;*
- (ii) *the Ishikawa iteration (5) converges to x^* ;*
- (iii) *the iteration (7) converges to x^* .*
- (iv) *the Noor iteration (6) converges to x^* ,*
- (v) *the Krasnoselskij iteration (2) converges to x^* .*

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