

■ The existence and uniqueness proof for the VI (19) is based on the equivalence of the VI (15) to a fixed point equation (\Leftarrow Banach):

1. Define projection $P: V \mapsto U: u \mapsto P_u$

$$(21) \quad J_u(P_u) = \inf_{v \in U} J_u(v)$$

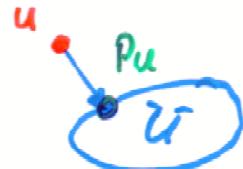
$$\text{with } J_u(v) := \frac{1}{2} \|v\|^2 - (u, v) = \frac{1}{2} \|v-u\|^2 - \frac{1}{2} \|u\|^2$$

2. The MP (21) is obviously equivalent to the VI (mms):

$$(22) \quad w \equiv P_u \in U: (P_u, v - P_u) \geq (u, v - P_u) \forall v \in U \forall u \in U.$$

3. The Minimum Problem

$$(23) \quad \text{Find } w \in U: \tilde{J}_u(w) = \inf_{v \in U} \tilde{J}_u(v)$$



with $\tilde{J}_u(v) := \frac{1}{2} \|v-u\|^2$ is equivalent to (21) \equiv (22).

4. The MP (23) has a unique solution $w = P_u \in U$ and the (nonlinear) operator $P: V \mapsto U$ is non expansive, i.e. $\|P_u - P_v\| \leq \|u - v\| \forall u, v \in V$.

Proof: see [GR], Lemma 8.2, pp. 406–407 ■

5. The VI (19) is equivalent to the nonlinear fixed point equation (mms)

$$(24) \quad \text{Find } u \in V: u = B_g(u) := P[(I - gJ^{-1}A)u + gJ^{-1}f] \text{ in } U.$$

6. For sufficient small $g \in (0, g_0)$ the operator $B_g: V \mapsto V$ is contractive and, therefore, the fixed point equation (24) has a unique solution $u \in U \subset V$ that can be determined by the FPI

$$u_{n+1} = B_g(u_n).$$