Stochastic approximation method using diagonal positive-definite matrices for convex optimization with fixed point constraints

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Abstract

This paper proposes a stochastic approximation method for solving a convex stochastic optimization problem over the fixed point set of a quasinonexpansive mapping. The proposed method is based on the existing adaptive learning rate optimization algorithms that use certain diagonal positive-definite matrices for training deep neural networks. This paper includes convergence analyses and convergence rate analyses for the proposed method under specific assumptions. Results show that any accumulation point of the sequence generated by the method with diminishing step-sizes almost surely belongs to the solution set of a stochastic optimization problem in deep learning. Additionally, we apply the learning methods based on the existing and proposed methods to classifier ensemble problems and conduct a numerical performance comparison showing that the proposed learning methods achieve high accuracies faster than the existing learning method.

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1 Introduction

Convex stochastic optimization problems in which the objective function is the expectation of convex functions are considered important due to their occurrence in practical applications, such as machine learning and deep learning.

The classical method for solving these problems is the stochastic approximation (SA) method [1, (5.4.1)], [2, Algorithm 8.1], [3], which is applicable when unbiased estimates of (sub)gradients of an objective function are available. Modified versions of the SA method, such as the mirror descent SA method [4, Sects. 3 and 4], [5, Sect. 2.3] and the accelerated SA method [6, Sect. 3.1], have been reported as useful methods for solving these problems. Meanwhile, some stochastic optimization algorithms have been proposed with the rapid development of deep learning. For example, AdaGrad [7, Figs. 1 and 2] is an algorithm based on the mirror descent SA method, and Adam [8, Algorithm 1], [2, Algorithm 8.7] and AMSGrad [9, Algorithm 2] are well known as powerful tools for solving...
convex stochastic optimization problems in deep neural networks. These algorithms use
the inverses of diagonal positive-definite matrices at each iteration to adapt the learning
rates of all model parameters. Hence, these algorithms are called adaptive learning rate
optimizationalgorithms.

The above-mentioned methods commonly assume that metric projection onto a given
constraint set is computationally possible. However, although the metric projection onto
a simple convex set, such as an affine subspace, half-space, or hyperslab, can be easily com-
puted, the projection onto a complicated set, such as the intersections of simple convex
sets, the set of minimizers of a convex function, or the solution set of a monotone vari-
tional inequality, cannot be easily computed. Accordingly, it is difficult to apply the above-
mentioned methods to stochastic optimization problems with complicated constraints.

In order to solve a stochastic optimization problem over a complicated constraint set,
we define a computable quasinonexpansive mapping whose fixed point set coincides with
the constraint set, which is possible for the above-mentioned complicated convex sets
(see Sect. 3.1 and Example 4.1 for examples of computable quasinonexpansive mappings).
Accordingly, the present paper deals with a convex stochastic optimization problem over
the fixed point set of a computable quasinonexpansive mapping.

Since useful fixed point algorithms have already been reported [10, Chap. 5], [11,
Chaps. 2–9], [12–16], we can find fixed points of quasinonexpansive mappings, which
are feasible points of the convex stochastic optimization problem. By combining the SA
method with an existing fixed point algorithm, we could obtain algorithms [17, Algorithms
1 and 2] for solving convex stochastic optimization problems that can be applied to classi-
fer ensemble problems [18, 19] (Example 4.1(ii)), which arise in the field of machine
learning. However, the existing algorithms converge slowly [17] due to being stochastic
first-order methods. In this paper, we propose an algorithm (Algorithm 1) for solving a
convex stochastic optimization problem (Problem 3.1) that performs better than the al-
gorithms in [17, Algorithms 1 and 2]. The algorithm proposed herein is based on useful
adaptive learning rate optimization algorithms, such as Adam and AMSGrad, that use cer-
tain diagonal positive-definite matrices. The first contribution of the present study is an
analysis of the convergence of the proposed algorithm (Theorem 5.1). This analysis finds
that, if sufficiently small constant step-sizes are used, then the proposed algorithm approx-
imates a solution to the problem (Theorem 5.2). Moreover, for sequences of diminishing
step-sizes, the convergence rates of the proposed algorithm can be specified (Theorem 5.3
and Corollary 5.1).

We compare the proposed algorithm with the existing adaptive learning rate optimiza-
tion algorithms for a constrained convex stochastic optimization problem in deep learn-
ing (Example 4.1(i)). Although the existing adaptive learning rate optimization algorithms
achieve low regret, they cannot solve the problem. The second contribution of the present
study is to show that, unlike the existing adaptive learning rate optimization algorithms,
the proposed algorithm can solve the problem (Corollaries 5.2 and 5.3) (see Sect. 5.2 for
details). The third contribution is that we show that the proposed algorithm can solve clas-
sifier ensemble problems and that the learning methods based on the proposed algo-

\[\text{See (6) and (9) for the definitions of Adam and AMSGrad.}\]
based on the proposed algorithm with constant step-sizes or step-sizes computed by the Armijo line search algorithm can solve classifier ensemble problems faster than the existing learning method based on the algorithms in [17]. As a result, the proposed learning methods achieve high accuracies faster than the existing learning method.

2 Mathematical preliminaries

2.1 Definitions and propositions

Let $N$ be the set of all positive integers. Let $\mathbb{R}^N$ be an $N$-dimensional Euclidean space with the inner product $\langle \cdot, \cdot \rangle$ with the associated norm $\| \cdot \|$, and let $\mathbb{R}^N := \{(x_i)_{i=1}^N \in \mathbb{R}^N : x_i \geq 0 (i = 1, 2, \ldots, N)\}$. Let $X^T$ denote the transpose of matrix $X$, let $I$ denote the identity matrix, and let $\text{Id}$ denote the identity mapping on $\mathbb{R}^N$. Let $\mathcal{S}^N$ be the set of $N \times N$ symmetric matrices, i.e., $\mathcal{S}^N = \{X \in \mathbb{R}^{N \times N} : X = X^T\}$. Let $\mathcal{S}^N_{++}$ denote the set of symmetric positive-definite matrices, i.e., $\mathcal{S}^N_{++} = \{X \in \mathcal{S}^N : X > 0\}$. Given $H \in \mathcal{S}^N_{++}$, the $H$-inner product of $\mathbb{R}^N$ and the $H$-norm can be defined for all $x, y \in \mathbb{R}^N$ by $\langle x, y \rangle_H := \langle x, Hy \rangle$ and $\|x\|_H^2 := \langle x, Hx \rangle$.

Let $\text{diag}(x_i)$ be an $N \times N$ diagonal matrix with diagonal components $x_i \in \mathbb{R}$ ($i = 1, 2, \ldots, N$), and let $\mathcal{D}^N$ be the set of $N \times N$ diagonal matrices, i.e., $\mathcal{D}^N = \{X \in \mathbb{R}^{N \times N} : X = \text{diag}(x_i), x_i \in \mathbb{R} (i = 1, 2, \ldots, N)\}$.

Let $\mathbb{E}[X]$ denote the expectation of random variable $X$. The history of the process $\xi_0, \xi_1, \ldots$ up to time $n$ is denoted by $\xi_{[n]} = (\xi_0, \xi_1, \ldots, \xi_n)$. Let $\mathbb{E}[X|\xi_{[n]}]$ denote the conditional expectation of $X$ given by $\xi_{[n]} = (\xi_0, \xi_1, \ldots, \xi_n)$. Unless stated otherwise, all relations between random variables are supported to hold almost surely.

The subdifferential [10, Definition 16.1], [20, Sect. 23] of a convex function $f: \mathbb{R}^N \to \mathbb{R}$ is defined for all $x \in \mathbb{R}^N$ by

$$\partial f(x) := \left\{ u \in \mathbb{R}^N : f(y) \geq f(x) + \langle y - x, u \rangle \ (y \in \mathbb{R}^N) \right\}.$$ 

A point $u \in \partial f(x)$ is called the subgradient of $f$ at $x \in \mathbb{R}^N$.

Proposition 2.1 ([21, Theorem 4.1.3], [10, Propositions 16.14(ii), (iii)]) Let $f: \mathbb{R}^N \to \mathbb{R}$ be convex. Then $f$ is continuous and $\partial f(x) \neq \emptyset$ for every $x \in \mathbb{R}^N$. Moreover, for every $x \in \mathbb{R}^N$, there exists $\delta > 0$ such that $\partial f(B(x; \delta))$ is bounded, where $B(x; \delta)$ is the closed ball with center $x$ and radius $\delta$.

When a mapping $Q: \mathbb{R}^N \to \mathbb{R}^N$ is considered under the $H$-norm $\| \cdot \|_H$, we denote it as $Q_H: \mathbb{R}^N \to \mathbb{R}^N$. We define $Q := Q_I$. A mapping $Q: \mathbb{R}^N \to \mathbb{R}^N$ is said to be quasinonexpansive [10, Definition 4.1(iii)] if

$$\| Q(x) - y \| \leq \| x - y \|$$

for all $x \in \mathbb{R}^N$ and all $y \in \text{Fix}(Q)$, where $\text{Fix}(Q)$ is the fixed point set of $Q$ defined by $\text{Fix}(Q) := \{x \in \mathbb{R}^N : x = Q(x)\}$. When a quasinonexpansive mapping has one fixed point, its fixed point set is closed and convex [22, Proposition 2.6]. $Q$ is called a firmly quasinonexpansive mapping [23, Sect. 3] if $\| Q(x) - y \|^2 + \| (\text{Id} - Q)(x) \|^2 \leq \| x - y \|^2$ for all $x \in \mathbb{R}^N$ and all $y \in \text{Fix}(Q)$. $Q$ is firmly quasinonexpansive if and only if $R := \text{Id} - Q$ is quasinonexpansive [10, Proposition 4.2]. This means that $(1/2)(\text{Id} + R)$ is firmly quasinonexpansive when $R$
is quasinonexpansive. Given $H \in \mathbb{S}^N_+$, we define the subgradient projection\footnote{See \cite[Lemma 3.1]{23}, \cite[Proposition 2.3]{22}, \cite[Subchapter 4.3]{24} for the definition and properties of the subgradient projection when $H = I$.} relative to a convex function $f : \mathbb{R}^N \to \mathbb{R}$ by

$$Q_{f,H}(x) := \begin{cases} x - \frac{f(x)}{\|H^{-1}G(x)\|_H}H^{-1}G(x) & \text{if } f(x) > 0, \\ x & \text{otherwise}, \end{cases} \tag{1}$$

where $G(x)$ is any point in $\partial f(x)$ ($x \in \mathbb{R}^N$) and $\text{lev}_{\leq 0}f := \{x \in \mathbb{R}^N : f(x) \leq 0\} \neq \emptyset$. The following proposition holds.

**Proposition 2.2** Let $H \in \mathbb{S}^N_+$, and let $f : \mathbb{R}^N \to \mathbb{R}$ be convex. Then $Q_{f,H} : \mathbb{R}^N \to \mathbb{R}^N$ defined by (1) satisfies the following:

(i) $Q_f := Q_{f,I}$ is firmly quasinonexpansive and $\text{Fix}(Q_f) = \text{lev}_{\leq 0}f$;

(ii) $Q_{f,H}$ is firmly quasinonexpansive under the $H$-norm with $\text{Fix}(Q_{f,H}) = \text{Fix}(Q_f)$.

**Proof** (i) This follows from Proposition 2.3 in \cite{22}.

(ii) We first show that $\text{lev}_{\leq 0}f = \text{Fix}(Q_{f,H})$. From (1), we have that $\text{lev}_{\leq 0}f \subseteq \text{Fix}(Q_{f,H})$. Let $x \in \text{Fix}(Q_{f,H})$ and assume that $x \notin \text{lev}_{\leq 0}f$. Then the definition of the $H$-inner product and $G(x) \in \partial f(x)$ mean that, for all $y \in \text{lev}_{\leq 0}f$,

$$\langle y - x, H^{-1}G(x) \rangle_H = \langle y - x, G(x) \rangle \leq f(y) - f(x) \leq -f(x) < 0, \tag{2}$$

which implies that $H^{-1}G(x) \neq 0$. From (1) and $x \in \text{Fix}(Q_{f,H})$, we also have that

$$\frac{f(x)}{\|H^{-1}G(x)\|_H^2}H^{-1}G(x) = x - Q_{f,H}(x) = 0,$n

which, together with $f(x) > 0$, gives $H^{-1}G(x) = 0$, which is a contradiction. Hence, we have that $\text{lev}_{\leq 0}f \supseteq \text{Fix}(Q_{f,H})$, i.e., $\text{lev}_{\leq 0}f = \text{Fix}(Q_{f,H})$. Accordingly, (i) ensures that $\text{Fix}(Q_{f,H}) = \text{lev}_{\leq 0}f = \text{Fix}(Q_f)$. For all $x \in \mathbb{R}^N \setminus \text{lev}_{\leq 0}f$ and all $y \in \text{lev}_{\leq 0}f$,

$$\|Q_{f,H}(x) - y\|_H^2 \leq \|x - y\|_H^2 + \frac{2f(x)}{\|H^{-1}G(x)\|_H^2} \|y - x, H^{-1}G(x)\|_H^2 + \frac{f(x)^2}{\|H^{-1}G(x)\|_H^2},$$

which, together with (2), implies that $Q_{f,H}$ is firmly quasinonexpansive under the $H$-norm. \hfill \Box
\[(\mathrm{Id} - P_C)(y)\|^2 \leq \|x - y\|^2 \text{ for all } x, y \in \mathbb{R}^N, \text{ with } \text{Fix}(P_C) = C \] [10, Proposition 4.8, (4.8)].

The metric projection onto \(C\) under the \(H\)-norm is denoted by \(P_{C,H}\). When \(C\) is an affine subspace, half-space, or hyperslab, the projection onto \(C\) can be computed within a finite number of arithmetic operations [10, Chap. 28].

### 3 Convex stochastic optimization problem over fixed point set

This paper considers the following problem.

**Problem 3.1** Assume that

(A0) \((H_n)_{n \in \mathbb{N}}\) is the sequence in \(S_{++}^n \cap D_n^N\);

(A1) \(Q_{n_0}: \mathbb{R}^N \to \mathbb{R}^N\) is quasinonexpansive under the \(H_n\)-norm and \(X := \bigcap_{n \in \mathbb{N}} \text{Fix}(Q_{n_0})\) (\(C\)) is nonempty, where \(C \subset \mathbb{R}^N\) is a nonempty, closed convex set onto which the projection can be easily computed;

(A2) \(f: \mathbb{R}^N \to \mathbb{R}\) is a nonempty, bounded, closed, and convex. The classical method for problem (3) under (C1)–(C3) is the stochastic approximation (SA) method [1, (5.4.1)], [2, Algorithm 8.1], [3] defined as follows: given \(x_0 \in \mathbb{R}^N\) and \((\lambda_n)_{n \in \mathbb{N}} \subset (0, +\infty),\)

\[x_{n+1} = P_C(x_n - \lambda_n G(x_n, \xi_n)) \quad (n \in \mathbb{N}).\]
The SA method requires the metric projection onto $C$, and hence can be applied only to cases where $C$ is simple in the sense that $P_C$ can be efficiently computed (e.g., $C$ is a closed ball, half-space, or hyperslab [10, Chap. 28]). When $C$ is not simple, the SA method requires solving the following subproblem at each iteration $n$:

$$
\text{Find } x_{n+1} \in C \text{ such that } \{x_{n+1}\} = \text{argmin}_{y \in C} \| (x_n - \lambda_n G(x_n, \xi_n)) - y \|.
$$

The mirror descent SA method [4, Sects. 3 and 4], [5, Sect. 2.3] is useful for solving problem (3) and has been analyzed for the case of step-sizes that are constant or diminishing. For example, the mirror descent SA method [5, (2.32), (2.38), and (2.47)] with a constant step-size policy generates the following sequence $\{x^t\}_{t \in \mathbb{N}}$: given $x_0 \in X^o := \{x \in \mathbb{R}^N : \partial\omega(x) \neq \emptyset\}$,

$$
x_{n+1} = \text{argmin}_{z \in C} \{ [y_n G(x_n, \xi_n)], z - x_n \} + V(x_n, z), \quad \hat{x}^t_1 := \sum_{i=1}^{n+1} \frac{\nu_i}{\nu_{i-1}} x_i,
$$

where $\omega : C \to \mathbb{R}$ is differentiable and convex, $V : X^o \times C \to \mathbb{R}_+$ is defined for all $(x, z) \in X^o \times C$ by $V(x, z) := \omega(z) - [\omega(x) + \langle \nabla \omega(x), z - x \rangle]$, and $\gamma_t$ ($t \in \mathbb{N}$) is a constant step-size. When $\omega(\cdot) = (1/2) \| \cdot \|^2$, $x_{n+1}$ in (5) coincides with $x_{n+1}$ in (4). Under certain assumptions, method (5) satisfies $\mathbb{E}[f(\hat{x}^t_n) - f^*] = O(1/\sqrt{n})$ [5, (2.48)] (see [5, (2.57)] for the rate of convergence of the mirror descent SA method with a diminishing step-size policy).

As the field of deep learning has developed, it has produced some useful stochastic optimization algorithms, such as AdaGrad [7, Figs. 1 and 2], [2, Algorithm 8.4], RMSProp [2, Algorithm 8.5], and Adam [8, Algorithm 1], [2, Algorithm 8.7], for solving problem (3). The AdaGrad algorithm is based on the mirror descent SA method (5) (see also [7, (4)]), and the RMSProp algorithm is a variant of AdaGrad. The Adam algorithm is based on a combination of RMSProp and the momentum method [26, (9)], as follows: given $x_t, m_{t-1}, v_{t-1} \in \mathbb{R}^N$,

$$
m_t := \beta_1 m_{t-1} + (1 - \beta_1) \nabla_x F(x_t, \xi_t),
$$

$$
v_t := \beta_2 v_{t-1} + (1 - \beta_2) \nabla_x F(x_t, \xi_t) \odot \nabla_x F(x_t, \xi_t),
$$

$$
\hat{m}_t := \frac{m_t}{1 - \beta_1^t}, \quad \hat{v}_t := \frac{v_t}{1 - \beta_2^t},
$$

$$
d_t := -\text{diag} \left( \frac{1}{\sqrt{V_{i, i} + \epsilon}} \right) \hat{m}_t = -\left( \frac{\hat{m}_{t,i}}{\sqrt{V_{i, i} + \epsilon}} \right)_{i=1}^N,
$$

$$
x_{t+1} := P_C [x_t + \lambda_n \hat{d}_t], \quad \text{i.e., } \{x_{t+1}\} = \text{argmin}_{y \in C} \{ (x_t + \lambda_n \hat{d}_t) - y \|.
$$

where $\beta_i > 0$ ($i = 1, 2$), $\epsilon > 0$, $(\lambda_n)_{n \in \mathbb{N}} \subset (0, 1)$ is diminishing step-size, and $A \odot B$ denotes the Hadamard product of matrices $A$ and $B$. If we define matrix $H_t$ as

$$
H_t := \text{diag} \left( \sqrt{V_{i, i} + \epsilon} \right),
$$

then the Adam algorithm (6) can be expressed as

$$
x_{n+1} = P_C \left[ x_n - \lambda_n \text{diag} \left( \frac{1}{\sqrt{V_{i, i} + \epsilon}} \right) \hat{m}_t \right] = P_C \left[ x_n - \lambda_n H_t^{-1} \hat{m}_t \right].
$$
Unfortunately, there exists an explicit example of a simple convex optimization setting where Adam does not converge to the optimal solution [9, Theorem 2]. To guarantee convergence and preserve the practical benefits of Adam, AMSGrad [9, Algorithm 2] was proposed as follows: for $(\beta_1,t) \in \mathbb{N} \subset (0, +\infty)$,

$$
\begin{align*}
m_t &:= \beta_1 m_{t-1} + (1 - \beta_1) \nabla_x F(x_t, \xi_t), \\
v_t &:= \beta_2 v_{t-1} + (1 - \beta_2) \nabla_x F(x_t, \xi_t) \odot \nabla_x F(x_t, \xi_t), \\
\hat{v}_t &:= (\hat{v}_{t,i}) = (\max\{\hat{v}_{t-1,i}, v_{t,i}\}), \\
H_t &:= \text{diag}(\sqrt{\hat{v}_{t,i}}), \\
d_t &:= -H_t^{-1} m_t, \\
x_{t+1} &:= P_{C,H_t}[x_t + \lambda_t d_t], \quad \text{i.e.,} \quad \arg\min_{y \in C} \| x_t + \lambda_t d_t - y \|_{H_t}.
\end{align*}
$$

The existing SA methods (4), (5), (6), and (9) (see also [6, 27], [2, Sect. 8.5], and [5, Sect. 2.3]) require minimizing a certain convex function over $C$ at each iteration. Therefore, when $C$ has a complicated form (e.g., $C$ is expressed as the set of all minimizers of a convex function over a closed convex set, the solution set of a monotone variational inequality, or the intersection of closed convex sets), it is difficult to compute the point $x_{n+1}$ generated by any of (4), (5), (6), and (9) at each iteration.

Meanwhile, the fixed point theory [10, 28–30] enables us to define a computable quasi-nonexpansive mapping of which the fixed point set is equal to the complicated set. For example, let $\text{lev}_{\leq 0} f_i (i = 1, 2, \ldots, I)$ be the level set of a convex function $f_i : \mathbb{R}^N \to \mathbb{R}$, and let $X$ be the intersection of $\text{lev}_{\leq 0} f_i$, i.e.,

$$
X := \bigcap_{i=1}^I \text{lev}_{\leq 0} f_i = \bigcap_{i=1}^I \{ x \in \mathbb{R}^N : f_i(x) \leq 0 \} \neq \emptyset.
$$

Let $n \in \mathbb{N}$ be fixed arbitrarily, and let $H_n \in S_{++}^N$ (see (A0)). Let $Q_{f_i,H_n} : \mathbb{R}^N \to \mathbb{R}^N (i = 1, 2, \ldots, I)$ be the subgradient projection defined by (1) with $f := f_i$ and $H := H_n$. Accordingly, Proposition 2.2 implies that $Q_{f_i,H_n}$ is firmly quasi-nonexpansive under the $H_n$-norm and $\text{Fix}(Q_{f_i,H_n}) = \text{lev}_{\leq 0} f_i (i = 1, 2, \ldots, I)$. Under the condition that the subgradients of $f_i$ can be efficiently computed (see, e.g., [10, Chap. 16] for examples of convex functions with computable subgradients), $Q_{f_i,H_n}$ also can be computed. Here, let us define $Q_{H_n} : \mathbb{R}^N \to \mathbb{R}^N$ as

$$
Q_{H_n} := \sum_{i=1}^I \omega_i Q_{f_i,H_n},
$$

where $(\omega_i)_{i=1}^I \subset (0, +\infty)$ satisfies $\sum_{i=1}^I \omega_i = 1$. Then $Q_{H_n}$ is quasi-nonexpansive under the $H_n$-norm [10, Exercise 4.11]. Moreover, we have that

$$
X = \bigcap_{i=1}^I \text{lev}_{\leq 0} f_i = \bigcap_{i=1}^I \text{Fix}(Q_i) = \bigcap_{i=1}^I \bigcap_{n \in \mathbb{N}} \text{Fix}(Q_{f_i,H_n}) = \bigcap_{n \in \mathbb{N}} \text{Fix}(Q_{H_n}).
$$
where the second equality comes from Proposition 2.2(i) (i.e., Fix(Q_i) = \text{lev}_{\leq q_i} (i = 1, 2, \ldots, I), the third equality comes from Proposition 2.2(ii) (i.e., Fix(Q_i) = Fix(Q_i, H_n) for all \( n \in \mathbb{N} \)), and the fourth equality comes from [10, Proposition 4.34]. Therefore, (10), (11), and (12) imply that we can define a computable mapping \( Q_{h_n} \) satisfying (A1) of which the fixed point set is equal to the intersection of level sets. In the case where \( C \) is simple in the sense that \( PC = PC_{1,1} \), \( I \succ O \) and \( Q := PC \) obviously satisfy (A0) and (A1) with \( \text{Fix}(PC) = C =: X \). Accordingly, Problem 3.1 with \( Q := PC \) coincides with problem (3), which implies that Problem 3.1 is a generalization of problem (3).

Fixed point algorithms exist for searching for a fixed point of a nonexpansive mapping [10, Chap. 5], [11, Chaps. 2–9], [12–16]. The sequence \((x_n)_{n \in \mathbb{N}}\) is generated by the Halpern fixed point algorithm [11, Subchapter 6.5], [12, 16] as follows: for all \( n \in \mathbb{N} \),

\[
x_{n+1} := \alpha_n x_0 + (1 - \alpha_n) Q(x_n),
\]

(13)

where \( x_0 \in \mathbb{R}^N, (\alpha_n)_{n \in \mathbb{N}} \subset (0, 1) \) satisfies \( \lim_{n \to +\infty} \alpha_n = 0 \) and \( \sum_{n=0}^{+\infty} \alpha_n = +\infty \), and \( Q: \mathbb{R}^N \to \mathbb{R}^N \) is nonexpansive with \( \text{Fix}(Q) \neq \emptyset \). The sequence \((x_n)_{n \in \mathbb{N}}\) in (13) converges to the minimizer of the specific convex function \( f_0(x) := (1/2)\|x - x_0\|^2 \) \((x \in \mathbb{R}^N)\) over \( \text{Fix}(Q) \) (see, e.g., [11, Theorem 6.19]). From \( \nabla f_0(x) = x - x_0 \) \((x \in \mathbb{R}^N)\), the Halpern algorithm (13) can be expressed as follows (see [31, 32] for algorithms optimizing a general convex function):

\[
x_{n+1} = Q(x_n) - \alpha_n (Q(x_n) - x_0) = Q(x_n) - \alpha_n \nabla f_0(Q(x_n)).
\]

(14)

The following algorithm obtained by combining the SA method (4) with (14) for solving Problem 3.1 follows naturally from the above discussion: for all \( n \in \mathbb{N} \),

\[
x_{n+1} := PC\left[Q_\alpha(x_n) - \lambda_n G(Q_\alpha(x_n), \xi_n)\right],
\]

(15)

where \( Q_\alpha := \alpha \text{Id} + (1 - \alpha)Q \) \((\alpha \in (0, 1))\). A convergence analysis of this algorithm for different step-size rules was performed in [17]. For example, algorithm (15) with a diminishing step-size was shown to converge in probability to a solution to Problem 3.1 with \( X = \text{Fix}(Q) \) [17, Theorem III.2]. The advantage of algorithm (15) is that it allows convex stochastic optimization problems with complicated constraints to be solved (see also (12)). From the fact stated in [17, Problem II.1] that the classifier ensemble problem [18, 19], which is a central issue in machine learning, can be formulated as a convex stochastic optimization problem with complicated constraints, the classifier ensemble problem can be regarded as an example of Problem 3.1. This result implies that algorithm (15) can solve the classifier ensemble problem. However, this algorithm suffers from slow convergence, as shown in [17]. Specifically, although the learning methods based on algorithm (15) have higher accuracies than the previously proposed learning methods, they have longer elapsed times. Accordingly, we should consider developing stochastic optimization techniques to accelerate algorithm (15). This paper proposes an algorithm (Algorithm 1) based on useful stochastic gradient descent algorithms, such as Adam [8, Algorithm 1] and AMSGrad [9, Algorithm 2], for solving Problem 3.1, as a replacement for the existing stochastic first-order method [17].
Algorithm 1 Stochastic approximation method for solving Problem 3.1

Require: \((a_n)_{n \in \mathbb{N}}, (\beta_n)_{n \in \mathbb{N}}, (\lambda_n)_{n \in \mathbb{N}} \subset (0, 1), C \supseteq X\): nonempty, closed, convex.

1. \(n \leftarrow 0, x_0, m_{-1} \in \mathbb{R}^N, H_0 \in S_+^N \cap \mathbb{D}^N\)
2. loop
3. \(m_n := \beta_n m_{n-1} + (1 - \beta_n)G(x_n, \xi_n)\)
4. \(H_n \in S_+^N \cap \mathbb{D}^N\)
5. Find \(d_n \in \mathbb{R}^N\) that solves \(H_n d = -m_n\)
6. \(y_n := Q_{H_n}(x_n + \lambda_n d_n)\)
7. \(x_{n+1} := P_{C,H_n}[\alpha_n x_n + (1 - \alpha_n) y_n]\)
8. \(n \leftarrow n + 1\)
9. end loop

4 Proposed algorithm

Before giving some examples, we first prove the following lemma listing the basic properties of Algorithm 1.

Lemma 4.1 Suppose that \(H_n \in S_+^N\) \((n \in \mathbb{N}), (A1), (A2), (C1), \text{and (C2) hold and consider the sequence } (x_n)_{n \in \mathbb{N}} \text{ defined for all } n \in \mathbb{N} \text{ by Algorithm 1. Then, for all } x \in X \text{ and all } n \in \mathbb{N},\)

\[
\mathbb{E}\left[\|x_{n+1} - x\|^2_{H_n}\right] \\
\leq \mathbb{E}\left[\|x_n - x\|^2_{H_n}\right] + 2(1 - \alpha_n)\lambda_n \left\{(1 - \beta_n)\mathbb{E}[f(x) - f(x_n)] + \beta_n \mathbb{E}\left[\|x - x_n, m_{n-1}\|\right]\right\} + (1 - \alpha_n)\lambda^2_n \mathbb{E}[\|d_n\|^2_{H_n}] \\
- \alpha_n \mathbb{E}\left[\|x_{n+1} - x_n\|^2_{H_n}\right] - (1 - \alpha_n)\mathbb{E}[\|x_{n+1} - y_n\|^2_{H_n}]\]

Moreover, under (C3), \(\mathbb{E}[\|m_n\|^2] \leq \bar{M}^2 := \max\{\|m_{-1}\|^2, M^2\}\) holds for all \(n \in \mathbb{N}\). If \(A3) \quad h^* := \sup_{n \in \mathbb{N}} \max_{i=1,2,\ldots} h_{n,i}^{1/2} : n \in \mathbb{N} \text{ is finite, where } H_n := \text{diag}(h_{n,i})\), \(\text{then } \mathbb{E}[\|d_n\|^2_{H_n}] \leq h^* \bar{M}^2\) holds for all \(n \in \mathbb{N}\).

Proof Let \(x \in X \subset C\) and \(n \in \mathbb{N}\) be fixed arbitrarily. The definition of \(x_{n+1}\) and the firm nonexpansivity of \(P_{C,H_n}\) guarantee that, almost surely,

\[
\|x_{n+1} - x\|^2_{H_n} \\
\leq \left\|\alpha_n x_n + (1 - \alpha_n)y_n\right\|^2_{H_n} - \left\|x_{n+1} - \left[\alpha_n x_n + (1 - \alpha_n)y_n\right]\right\|^2_{H_n},
\]

which, together with \(\|\alpha x + (1 - \alpha)y\|^2 = \alpha\|x\|^2 + (1 - \alpha)\|y\|^2 - \alpha(1 - \alpha)\|x - y\|^2\) \((x, y \in \mathbb{R}^N, \alpha \in \mathbb{R})\), implies that

\[
\|x_{n+1} - x\|^2_{H_n} \leq \alpha_n\|x_n - x\|^2_{H_n} + (1 - \alpha_n)\|y_n - x\|^2_{H_n} - \alpha_n\|x_{n+1} - x_n\|^2_{H_n} - (1 - \alpha_n)\|x_{n+1} - y_n\|^2_{H_n}.
\]

The definition of \(y_n\) and (A1) ensure that, almost surely,

\[
\|y_n - x\|^2_{H_n} \leq \left\|(x_n - x) + \lambda_n d_n\right\|^2_{H_n} \\
= \|x_n - x\|^2_{H_n} + 2\lambda_n \langle x_n - x, d_n \rangle_{H_n} + \lambda^2_n \|d_n\|^2_{H_n}.
\]
The definitions of \(d_n\) and \(m_n\) in turn ensure that

\[
(x_n - x, d_n)_{\mathcal{H}_n} = \langle x - x_n, m_n \rangle
\]

\[
= \beta_n \langle x - x_n, m_{n-1} \rangle + (1 - \beta_n) \langle x - x_n, G(x_n, \xi_n) \rangle.
\]

Hence, (16) implies that, almost surely,

\[
\|x_{n+1} - x\|_{\mathcal{H}_n}^2 \leq \alpha_n \|x_n - x\|_{\mathcal{H}_n}^2 + (1 - \alpha_n) \{ \|x_n - x\|_{\mathcal{H}_n}^2 + 2\lambda_n \langle x_n - x, d_n \rangle_{\mathcal{H}_n} \\
+ \lambda_n^2 \|d_n\|_{\mathcal{H}_n}^2 \} - \alpha_n \|x_{n+1} - x_n\|_{\mathcal{H}_n}^2 - (1 - \alpha_n) \|x_{n+1} - y_n\|_{\mathcal{H}_n}^2
\]

\[
= \|x_n - x\|_{\mathcal{H}_n}^2 + 2(1 - \alpha_n) \lambda_n \{ \beta_n \langle x - x_n, m_{n-1} \rangle \\
+ (1 - \beta_n) \langle x - x_n, G(x_n, \xi_n) \rangle \} + (1 - \alpha_n) \lambda_n^2 \|d_n\|_{\mathcal{H}_n}^2
\]

\[
- \alpha_n \|x_{n+1} - x_n\|_{\mathcal{H}_n}^2 - (1 - \alpha_n) \|x_{n+1} - y_n\|_{\mathcal{H}_n}^2.
\]

Moreover, the condition \(x_n = x_n(\xi_{n-1})\) \((n \in \mathbb{N})\) and (C1) guarantee that

\[
\mathbb{E}\left[\langle x - x_n, G(x_n, \xi_n) \rangle\right] = \mathbb{E}\left[\mathbb{E}\left[\langle x - x_n, G(x_n, \xi_n) \rangle \mid \xi_{n-1}\right]\right]
\]

\[
= \mathbb{E}\left[\langle x - x_n, G(x_n, \xi_n) \rangle \mid \xi_{n-1}\right]
\]

\[
= \mathbb{E}\left[\langle x - x_n, G(x_n) \rangle\right],
\]

which, together with (C2), implies that

\[
\mathbb{E}\left[\langle x - x_n, G(x_n, \xi_n) \rangle\right] \leq \mathbb{E}\left[f(x) - f(x_n)\right].
\]

Therefore, taking the expectation of (17) gives the first assertion of Lemma 4.1.

The definition of \(m_n\) and (C3), together with the convexity of \(\|\cdot\|^2\), guarantee that, for all \(n \in \mathbb{N}\),

\[
\mathbb{E}\left[\|m_n\|^2\right] \leq \beta_n \mathbb{E}\left[\|m_{n-1}\|^2\right] + (1 - \beta_n) \mathbb{E}\left[\|G(x_n, \xi_n)\|^2\right]
\]

\[
\leq \beta_n \mathbb{E}\left[\|m_{n-1}\|^2\right] + (1 - \beta_n) M^2.
\]

Induction thus ensures that, for all \(n \in \mathbb{N}\),

\[
\mathbb{E}\left[\|m_n\|^2\right] \leq \tilde{M}^2 := \max\{\|m_{n-1}\|^2, M^2\} < +\infty. \tag{18}
\]

Given \(n \in \mathbb{N}\), \(H_n \succ 0\) ensures that there exists a unique matrix \(\overline{H}_n \succ 0\) such that \(H_n = \overline{H}_n^2\) [33, Theorem 7.2.6]. Since \(\|x\|_{\overline{H}_n}^2 = \|H_n x\|^2\) holds for all \(x \in \mathbb{R}^N\), the definition of \(d_n\) implies that, for all \(n \in \mathbb{N}\),

\[
\mathbb{E}\left[\|d_n\|_{\mathcal{H}_n}^2\right] = \mathbb{E}\left[\|\overline{H}_n^{-1} H_n d_n\|_{\mathcal{H}_n}^2\right] \leq \mathbb{E}\left[\|\overline{H}_n^{-1}\|_{\mathcal{H}_n}^2 \|m_n\|^2\right],
\]

where \(\|\overline{H}_n^{-1}\| = \|\text{diag}(H_n^{-1/2})\| = \max_{i=1,2,\ldots,N} h_{n,i}^{-1/2}\) \((n \in \mathbb{N})\). From (18) and

\[
h_* := \sup_{i=1,2,\ldots,N} \max_{n \in \mathbb{N}} h_{n,i}^{-1/2} < +\infty
\]
(by (A3)), we have that, for all \( n \in \mathbb{N} \),
\[
\mathbb{E} \left[ \| \mathbf{d}_n \|_{H_n}^2 \right] \leq h_n^2 \hat{M}^2.
\]
This completes the proof. \( \square \)

The convergence analyses of Algorithm 1 in Sect. 5 depend on the following assumption:

(A4) \([5, p.1574], [9, p.2] \) \( C (\supset X) \) is bounded.

Let us consider the case where \( H_n \) and \( v_n \) are defined for all \( n \in \mathbb{N} \) by

\[
\begin{align*}
v_n &:= \beta v_{n-1} + (1 - \beta) G(x_n, \xi_n) \odot G(x_n, \xi_n), \\
\hat{v}_n &:= (\hat{v}_{n,i}) = \left( \max \left\{ \frac{v_{n-1,i}}{1 - \beta^{n-1}}, \hat{v}_{n-1,i} \right\} \right), \\
H_n &:= \text{diag} \left( \sqrt{\hat{v}_{n,i}} \right),
\end{align*}
\]

where \( \beta \in (0,1) \) and \( v_{-1} = \hat{v}_{-1} = 0 \in \mathbb{R}^N \) (see also (9)), and discuss the relationship between (A3) and (A4). Assumption (A4) implies that \( (x_n)_{n \in \mathbb{N}} \subset C \) is almost surely bounded. In the standard case of \( G(x_n, \xi_n) \in \partial_x F(x_n, \xi_n) \), Proposition 2.1 and (A4) imply that \( (G(x_n, \xi_n))_{n \in \mathbb{N}} \) is almost surely bounded, i.e., \( M_1 := \sup_{n \in \mathbb{N}} \|G(x_n, \xi_n) \odot G(x_n, \xi_n)\| < +\infty \). Since the triangle inequality and (19) guarantee that, almost surely, \( \|v_n\| \leq \beta \|v_{n-1}\| + (1 - \beta) \|G(x_n, \xi_n) \odot G(x_n, \xi_n)\| \), induction shows that, for all \( n \in \mathbb{N} \), almost surely, \( \|v_n\| \leq M_1 < +\infty \). Accordingly, (19) leads to the almost sure boundedness of \( (v)_n \). Hence, \( h_* := \sup \{ v_{n,i} : n \in \mathbb{N} \} < +\infty \), which implies that (A3) holds.

We provide some examples of Problem 3.1 with (A0)--(A4) that can be solved by Algorithm 1 under (C1)--(C3).

**Example 4.1** (i) Deep learning problem \([9, p.2] \) : At each time step \( t \), stochastic optimization algorithms used in training deep networks pick a point \( x_t \in X \) with the parameters of the model to be learned, where \( X \subset \mathbb{R}^N \) is the simple, nonempty, bounded, closed convex feasible set of points, and then incur loss \( f_t(x_t) \), where \( f_t: \mathbb{R}^N \to \mathbb{R} \) is a convex loss function represented as the loss of the model with the chosen parameters in the next minibatch. Accordingly, the stochastic optimization problem in deep networks can be formulated as follows:

\[
\text{minimize } \sum_{t=1}^{T} f_t(x) \text{ subject to } x \in X = \text{Fix}(P_X) = \bigcap_{n \in \mathbb{N}} \text{Fix}(P_{X,H_n}),
\]

\( (21) \)
where $T$ is the total number of rounds in the learning process, and $(H_n)_{n \in \mathbb{N}} \subset \mathbb{S}^{N}_{++} \cap \mathbb{D}^{N}$ defined by each of (19) and (20) satisfies (A0). $Q_{h_n} := P_{X_n H_n}$ ($n \in \mathbb{N}$) satisfies (A1), and $f(\cdot) = \mathbb{E}[f(\cdot)] := (1/T) \sum_{t=1}^{T} f(t)$ satisfies (A2). Setting $C := X$ ensures (A4), which implies (A3). Algorithm 1 for solving problem (21) is as follows:

$$x_{n+1} := \alpha_n x_n + (1 - \alpha_n)P_{X_n H_n} \left( x_n - \lambda_n H_n^{-1} m_n \right).$$  

(ii) Classifier ensemble problem [18, Sect. 2.2.2], [19, Sect. 3.2.2] (see also [17, Problem II.1]): For a training set $S = \{(z_m, l_m)\}_{m=1}^{M} \subset \mathbb{R}^{N} \times \mathbb{R}$, where $z_m := (z_m)^{N}$ and $z_m$ is the measure corresponding to the $m$th sample in the sample set and the $n$th classifier in an ensemble. The classifier ensemble problem with sparsity learning is the following:

$$\text{minimize } f(x) = \mathbb{E} \left[ \frac{1}{2} \left( \langle z, x \rangle - l \right)^2 \right]$$

subject to $x \in X := \mathbb{R}^{N} \cap \{ x \in \mathbb{R}^{N} : \| x \|_1 \leq t_1 \}$,

where $\| \cdot \|_1$ denotes the $\ell_1$-norm and $t_1$ is the sparsity control parameter. Suppose that $H_n$ is as each of (19) and (20), which satisfies (A0), and define a mapping $Q_{h_n} : \mathbb{R}^{N} \rightarrow \mathbb{R}^{N}$ by

$$Q_{h_n} := P_{\mathbb{R}^{N} H_n} P_{\{x \in \mathbb{R}^{N} : \| x \|_1 \leq t_1 \} H_n}.$$  

Since the projections $P_{\mathbb{R}^{N} H_n}$ and $P_{\{x \in \mathbb{R}^{N} : \| x \|_1 \leq t_1 \} H_n}$ can be easily computed [34, Lemma 1.1], $Q_{h_n}$ defined by (24) can be also computed. Moreover, $Q_{h_n}$ defined by (24) is nonexpansive with $X = \bigcap_{n \in \mathbb{N}} \text{Fix}(Q_{h_n})$, i.e., (A1) holds. Since $\{ x \in \mathbb{R}^{N} : \| x \|_1 \leq t_1 \}$ is bounded, we can set a simple, bounded set $C$ such that $X \subset C$, i.e., (A4) holds. Moreover, $f$ in problem (23) satisfies (A2).

The classifier ensemble problem with both sparsity and diversity learning is as follows:

$$\text{minimize } f(x) = \mathbb{E} \left[ \frac{1}{2} \left( \langle z, x \rangle - l \right)^2 \right]$$

subject to $x \in X := \{ x \in \mathbb{R}^{N} : \| x \|_1 \leq t_1 \} \cap \{ x \in \mathbb{R}^{N} : f_{\text{div}}(x) \geq t_2 \}$,

where $t_2$ is the diversity control parameter, $f_{\text{div}}(x) := \sum_{m=1}^{M} (\langle [z_m], x \rangle - \langle z_m, x \rangle)^2$ ($x \in \mathbb{R}^{N}$), and $[z_m] := ([z_m])_{i=1}^{N} \in \mathbb{R}^{N}$. From the discussion regarding (10), (11), and (12), a mapping

$$Q_{h_n} := \alpha_1 P_{\mathbb{R}^{N} H_n} + \alpha_2 Q_{\| \cdot \|_1 \leq t_1 H_n} + \alpha_3 Q_{f_{\text{div}}(\cdot) \geq t_2 H_n},$$  

with $(H_n)_{n \in \mathbb{N}} \subset \mathbb{S}^{N}_{++} \cap \mathbb{D}^{N}$ defined by each of (19) and (20), is quasinonexpansive under the $H_n$-norm satisfying $X = \bigcap_{n \in \mathbb{N}} \text{Fix}(Q_{h_n})$, i.e., (A1) holds. The discussion in the previous paragraph implies that (A0), (A2), and (A4) again hold.

Algorithm 1 for solving each of problems (23) and (25) is represented as follows:

$$x_{n+1} := P_{C \cap H_n} \left[ \alpha_n x_n + (1 - \alpha_n)Q_{h_n} \left( x_n - \lambda_n H_n^{-1} m_n \right) \right].$$  

In contrast to Adam (6) and AMSGrad (9) that can solve a convex stochastic optimization problem with a simple constraint (3) (see also problem (21)), algorithm (27) can be
applied to a convex stochastic optimization problem with complicated constraints, such as problems (23) and (25).

(iii) Network utility maximization problem [35, (6), (7)] (see also [36, Problem II.1]): The network resource allocation problem is to determine the source rates that maximize the utility aggregated over all sources over the link capacity constraints and source constraints. This problem can be formulated as the following network utility maximization problem:

\[
\text{maximize } \sum_{s \in S} u_s(x_s) \text{ subject to } x = (x_s)_{s \in S} \in X := \bigcap_{l \in L} C_l \cap \bigcap_{s \in S} C_s, \tag{28}
\]

where \(x_s\) denotes the transmission rate of source \(s \in S\), \(u_s\) is a concave utility function of source \(s\), \(S(l)\) denotes the set of sources that use link \(l \in L\), \(C_l\) is the capacity constraint set of link \(l\) having capacity \(c_l \in \mathbb{R}_+\) defined by \(C_l := \{x = (x_s)_{s \in S} : \sum_{s \in S(l)} x_s \leq c_l\}\), and \(C_s\) is the constraint set of source \(s\) having the maximum allowed rate \(M_s\) defined by \(C_s := \{x = (x_s)_{s \in S} : x_s \in [0, M_s]\}\). Since \(C_l\) and \(C_s\) are half-spaces, the projections \(P_{C_l,M_s}\) and \(P_{C_l,H_n}\) are easily computed,\(^3\) where \((H_n)_{n \in \mathbb{N}} \subseteq \mathbb{R}^N_+ \cap \mathbb{R}^N_\ast\) is defined by each of (19) and (20). For example, we can define a nonexpansive mapping \(Q_{h_n} := \prod_{l \in L} P_{C_l,H_n} \prod_{s \in S} P_{C_s,H_n}\) satisfying \(X = \bigcap_{n \in \mathbb{N}} \text{Fix}(Q_{h_n})\). The boundedness of \(\bigcap_{n \in \mathbb{N}} C_s\) allows us to set a simple, bounded set \(C\) satisfying \(C \supseteq \bigcap_{n \in \mathbb{N}} C_s \supseteq X\). Algorithm (27) with \(G(x_n, \xi_n) \in \partial(-u_s)(x_n)\) can be applied to problem (28).

5 Convergence analyses and comparisons
5.1 Convergence analyses of Algorithm 1

For convergence analyses of Algorithm 1, we prove the following theorem.

**Theorem 5.1** Suppose that (A0)–(A4) and (C1)–(C3) hold and that \((\alpha_n)_{n \in \mathbb{N}^+}, (\beta_n)_{n \in \mathbb{N}^+}, (\gamma_n)_{n \in \mathbb{N}^+}\) and \((\gamma_n)_{n \in \mathbb{N}^+}\) defined by \(\gamma_n := (1 - \alpha_n)(1 - \beta_n)\lambda_n\) \((n \in \mathbb{N})\) satisfy

\[
0 < \liminf_{n \to +\infty} \alpha_n \leq \limsup_{n \to +\infty} \alpha_n < 1, \quad \limsup_{n \to +\infty} \beta_n < 1, \quad \text{and} \quad \gamma_{n+1} \leq \gamma_n \quad (n \in \mathbb{N}) \tag{29}
\]

and that \(H_n = \text{diag}(h_{n,i})\) satisfies \(^4\)

\[
h_{n+1,i} \geq h_{n,i} \quad (n \in \mathbb{N}, i = 1, 2, \ldots, N). \tag{30}
\]

Then Algorithm 1 is such that the following are satisfied for all \(n \geq 1:\)

\[
\mathbb{E}(f(\tilde{x}_n) - f^*) \leq \frac{D}{2\bar{a}bn\lambda_n} \mathbb{E} \left[ \sum_{i=1}^{N} h_{n,i} \right] + \frac{\tilde{M}^2/\bar{N}^2}{2bn} \sum_{k=1}^{n} \beta_k + \frac{\tilde{M}^2}{2bn} \sum_{k=1}^{n} \lambda_k,
\]

where \(\tilde{x}_n := (1/n) \sum_{k=1}^{n} x_k\), \(\tilde{M}\) and \(h_*\) are defined as in Lemma 4.1,

\[
D := \max_{i=1,2,\ldots,N} \left\{ \left( x_{k+1,i} - x_i \right)^2 : k \in \mathbb{N} \right\} < +\infty,
\]

\(^3\)The projection \(P_{C_l,H_n}\) onto a half-space \(C = \{x \in \mathbb{R}_+^N : (a,x) \leq 0\} = \text{Fix}(P_l) = \text{Fix}(P_{C_l,H_n})\) under the \(H_n\)-norm, where \(\bar{a} \neq 0\) and \(\bar{a} \in \mathbb{R}\), can be defined for all \(x \in \mathbb{R}_+^N\) by \(P_{C_l,H_n}(x) = x + \|b - (a,x)\|_H\|a\|_H^{-1}a\) \((a \in C\) or \(P_{C_l,H_n}(x) = x \in C\).

\(^4\)Condition (30) is satisfied when \(H_n\) is defined by either (19) or (20).
\((\alpha_n)_{n \in \mathbb{N}} \subset [c,a] \subset (0,1), \ (\beta_n)_{n \in \mathbb{N}} \subset (0,b) \subset (0,1), \tilde{a} := 1 - a, \tilde{b} := 1 - b, \tilde{c} := 1 - c, \text{and } \hat{M} := \sup\{E[f(x) - f(x_n)] : n \in \mathbb{N}\} < +\infty \text{ for some } x \in X.\)

(A1) \(Q_{H_k} : \mathbb{R}^N \rightarrow \mathbb{R}^N\) is nonexpansive under the \(H_a\)-norm, then, for all \(n \geq 1,\)

\[
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E}\left[\left\|x_k - Q_{H_k}(x_k)\right\|_{H_k}^2\right] \\
\leq 4\left\{\frac{1}{\tilde{a}} + \frac{1}{\tilde{c}}\right\} \left\{\frac{D}{n} \mathbb{E}\left[\sum_{i=1}^{n} h_{ai}\right] + \frac{2\hat{M}}{n} \sum_{k=1}^{n} (1 - \beta_k)\lambda_k + \frac{2\hat{M}}{n} \sum_{k=1}^{n} \beta_k\lambda_k\right\} \\
+ \left\{\frac{1}{\tilde{a}} + \frac{1}{\tilde{c}}\right\} \left\{\frac{\tilde{c}}{n} \sum_{k=1}^{n} \lambda_k^2\right\}.
\]

**Proof** Let \(x \in X\) be fixed arbitrarily. Lemma 4.1 guarantees that, for all \(k \in \mathbb{N},\)

\[
\mathbb{E}\left[f(x_k) - f(x)\right] \leq \frac{1}{2\gamma_k} \left\{\mathbb{E}\left[\|x_k - x\|_{H_k}^2\right] - \mathbb{E}\left[\|x_{k+1} - x\|_{H_k}^2\right]\right\} \\
+ \beta_k \frac{1}{1 - \beta_k} \mathbb{E}\left[(x - x_k, m_{k-1})\right] + \frac{\lambda_k}{2(1 - \beta_k)} \mathbb{E}\left[\|d_k\|_{H_k}^2\right].
\]

Summing the above inequality ensures that, for all \(n \geq 1,\)

\[
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E}\left[f(x_k) - f(x)\right] \\
\leq \frac{1}{2n} \sum_{k=1}^{n} \frac{1}{\gamma_k} \left\{\mathbb{E}\left[\|x_k - x\|_{H_k}^2\right] - \mathbb{E}\left[\|x_{k+1} - x\|_{H_k}^2\right]\right\} \\
+ \beta_k \frac{1}{1 - \beta_k} \frac{1}{n} \sum_{k=1}^{n} \mathbb{E}\left[(x - x_k, m_{k-1})\right] + \frac{\lambda_k}{2} \frac{1}{n} \sum_{k=1}^{n} \mathbb{E}\left[\|d_k\|_{H_k}^2\right].
\]

where (29) implies that \(b > 0\) exists such that, for all \(n \in \mathbb{N}, \beta_n \leq b < 1\) and \(\tilde{b} := 1 - b.\) The definition of \(\Gamma_n\) and \(\mathbb{E}[\|x_{n+1} - x\|_{H_k}^2]/\gamma_n \geq 0\) imply that

\[
\Gamma_n \leq \frac{\mathbb{E}[\|x_1 - x\|_{H_k}^2]}{\gamma_1} + \sum_{k=2}^{n} \left\{\frac{\mathbb{E}[\|x_k - x\|_{H_k}^2]}{\gamma_k} - \frac{\mathbb{E}[\|x_k - x\|_{H_{k-1}}^2]}{\gamma_{k-1}}\right\}.
\]

Given \(k \in \mathbb{N}, H_k > O\) ensures that there exists a unique matrix \(H_k > O\) such that \(H_k = H_k^2\) [33, Theorem 7.2.6]. Since \(\|x\|_{H_k}^2 = \|H_k x\|^2\) for all \(x \in \mathbb{R}^N,\) we have that, for all \(k \in \mathbb{N},\)

\[
\hat{\Gamma}_n = \mathbb{E}\left[\sum_{k=2}^{n} \left\{\|H_k(x_k - x)\|^2 - \|H_{k-1}(x_k - x)\|^2\right\}\right].
\]
Since $H_k$ ($k \in \mathbb{N}$) is diagonal, we can express $H_k$ as $H_k = \text{diag}(h_{k,i})$, where $h_{k,i} > 0$ ($k \in \mathbb{N}$, $i = 1, 2, \ldots, N$). Accordingly, for all $k \in \mathbb{N}$ and all $x := (x_i)_{i=1}^N \in \mathbb{R}^N$,

$$\|H_k x\|^2 = \sum_{i=1}^N h_{k,i} x_i^2. \quad \text{(34)}$$

Hence, (33) ensures that, for all $n \in \mathbb{N}$,

$$\hat{\Gamma}_n = \mathbb{E}\left[ \sum_{k=2}^n \sum_{i=1}^N \left( \frac{h_{k,i}}{\gamma_k} - \frac{h_{k-1,i}}{\gamma_{k-1}} \right) (x_k - x_i)^2 \right]. \quad \text{(35)}$$

From $\gamma_k \leq \gamma_{k-1}$ ($k \geq 1$) (see (29)) and (30), we have that $h_{k,i}/\gamma_k - h_{k-1,i}/\gamma_{k-1} \geq 0$ ($k \geq 1$, $i = 1, 2, \ldots, N$). Moreover, (A4) implies that $D := \max_{i=1,2,\ldots,N} \sup\{(x_n - x_i)^2 : n \in \mathbb{N}\} < +\infty$. Accordingly, for all $n \in \mathbb{N}$,

$$\Gamma_n = \mathbb{E}\left[ \sum_{k=2}^n \sum_{i=1}^N \left( h_{k,i} \frac{1}{\gamma_k} - h_{k-1,i} \frac{1}{\gamma_{k-1}} \right) \right] = D \mathbb{E}\left[ \sum_{i=1}^N \left( h_{n,i} \frac{1}{\gamma_n} - h_{1,i} \frac{1}{\gamma_1} \right) \right]. \quad \text{(36)}$$

Hence, (32), together with $\mathbb{E}[(\|x_1 - x\|_{H_1})^2]/\gamma_1 \leq D \mathbb{E}[\sum_{i=1}^N h_{1,i}/\gamma_1]$, implies that, for all $n \in \mathbb{N}$,

$$\Gamma_n \leq D \mathbb{E}\left[ \sum_{i=1}^N \frac{h_{n,i}}{\gamma_n} \right] + D \mathbb{E}\left[ \sum_{i=1}^N \left( \frac{h_{n,i}}{\gamma_n} - \frac{h_{1,i}}{\gamma_1} \right) \right] = D \mathbb{E}\left[ \sum_{i=1}^N h_{n,i} \right].$$

which, together with the existence of $a > 0$ such that, for all $n \in \mathbb{N}$, $\alpha_n \leq a < 1$ (by (29)) and $\bar{a} := 1 - a$, implies that

$$\Gamma_n \leq \frac{D}{a b \lambda_n} \mathbb{E}\left[ \sum_{i=1}^N h_{n,i} \right]. \quad \text{(37)}$$

The Cauchy–Schwarz inequality, together with $D := \max_{i=1,2,\ldots,N} \sup\{(x_n - x_i)^2 : n \in \mathbb{N}\} < +\infty$ and $\mathbb{E}[\|m_n\|] \leq \bar{M} := \sqrt{\max\{\|x_n\|^2, M^2\}}$ ($n \in \mathbb{N}$) (by Lemma 4.1), guarantees that, for all $n \in \mathbb{N}$,

$$B_n \leq \sum_{k=1}^n \frac{\beta_k}{1 - \beta_k} \mathbb{E}[\|x - x_k\| m_{k-1}] \leq \frac{\sqrt{DN}}{b} \sum_{k=1}^n \beta_k \mathbb{E}[\|m_{k-1}\|] \leq \bar{M} \frac{\sqrt{DN}}{b} \sum_{k=1}^n \beta_k. \quad \text{(38)}$$

Since $\mathbb{E}[\|d_n\|_{H_n}^2] \leq h_n^2 \bar{M}^2$ ($n \in \mathbb{N}$) holds (by Lemma 4.1), we have that, for all $n \in \mathbb{N}$,

$$\Lambda_n := \sum_{k=1}^n \tilde{\lambda}_k \mathbb{E}[\|d_k\|_{H_k}^2] \leq h_n^2 \bar{M}^2 \sum_{k=1}^n \tilde{\lambda}_k. \quad \text{(39)}$$
Therefore, (31), (35), (36), and (37), together with the convexity of $f$, imply that, for all $n \in \mathbb{N}$,

$$
\mathbb{E}[f(\tilde{x}_n) - f(x)] \leq \frac{D}{2\tilde{a}b n^2} \mathbb{E} \left[ \sum_{i=1}^{N} h_{n,i} \right] + \tilde{M} \sqrt{DN} \sum_{k=1}^{n} \beta_k + \frac{h_2^2 \tilde{M}^2}{2bn} \sum_{k=1}^{n} \lambda_k.
$$

Lemma 4.1 ensures that, for all $n \in \mathbb{N}$,

$$
\tilde{a} \sum_{k=1}^{n} \mathbb{E} \left[ \|x_{k+1} - y_k\|_{H_k}^2 \right]
\leq \sum_{k=1}^{n} \left\{ \mathbb{E} \left[ \|x_k - x\|_{H_k}^2 \right] - \mathbb{E} \left[ \|x_{k+1} - x\|_{H_k}^2 \right] \right\} + \sum_{k=1}^{n} (1 - \alpha_k) \lambda_k^2 \mathbb{E} \left[ \|d_k\|_{H_k}^2 \right]
+ 2 \sum_{k=1}^{n} (1 - \alpha_k) \lambda_k \left\{ (1 - \beta_k) \mathbb{E} \left[ f(x) - f(x_k) \right] + \beta_k \mathbb{E} \left[ (x - x_k, m_{k-1}) \right] \right\}.
$$

A discussion similar to the one for obtaining (35) implies that

$$
X_n \leq D \mathbb{E} \left[ \sum_{i=1}^{N} h_{1,i} \right] + D \mathbb{E} \left[ \sum_{i=1}^{N} (h_{n,j} - h_{1,j}) \right] = D \mathbb{E} \left[ \sum_{i=1}^{N} h_{n,i} \right].
$$

The continuity of $f$ (see (A2)) and (A4) mean that $\hat{M} := \sup \{ \mathbb{E}[f(x) - f(x_n)]: n \in \mathbb{N} \} < +\infty$. Accordingly, an argument similar to the one for obtaining (36) and (37) guarantees that, for all $n \in \mathbb{N}$,

$$
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E} \left[ \|x_{k+1} - y_k\|_{H_k}^2 \right]
\leq \frac{D}{an} \mathbb{E} \left[ \sum_{i=1}^{N} h_{n,i} \right] + \frac{2\hat{M}}{an} \sum_{k=1}^{n} (1 - \alpha_k)(1 - \beta_k) \lambda_k + \frac{2\hat{M} \sqrt{DN}}{an} \sum_{k=1}^{n} (1 - \alpha_k) \beta_k \lambda_k
+ \frac{h_2^2 \hat{M}^2}{an} \sum_{k=1}^{n} (1 - \alpha_k) \lambda_k^2.
$$

From (29), there exists $c > 0$ such that, for all $n \in \mathbb{N}$, $c \leq \alpha_n$. Setting $\tilde{c} := 1 - c$, it follows that, for all $n \in \mathbb{N}$,

$$
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E} \left[ \|x_{k+1} - y_k\|_{H_k}^2 \right]
\leq \frac{D}{an} \mathbb{E} \left[ \sum_{i=1}^{N} h_{n,i} \right] + \frac{2\tilde{c}\hat{M}}{an} \sum_{k=1}^{n} (1 - \beta_k) \lambda_k + \frac{2\tilde{c} \hat{M} \sqrt{DN}}{an} \sum_{k=1}^{n} \beta_k \lambda_k
+ \frac{\tilde{c}h_2^2 \hat{M}^2}{an} \sum_{k=1}^{n} \lambda_k^2. \tag{38}
$$
A discussion similar to the one for obtaining (38) ensures that, for all \( n \in \mathbb{N} \),

\[
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E}[\|x_{k+1} - x_k\|_{H_k}^2] \\
\leq \frac{D}{cn} \mathbb{E} \left[ \sum_{i=1}^{N} h_{i,j} \right] + \frac{\tilde{c\tilde{M}}}{cn} \sum_{k=1}^{n} (1 - \beta_k)\lambda_k + \frac{2\tilde{c\tilde{M}}\sqrt{DN}}{cn} \sum_{k=1}^{n} \beta_k\lambda_k \\
+ \tilde{c}h_2^2\tilde{M}^2 \sum_{k=1}^{n} \lambda_k^2.
\]  

(39)

Suppose that (A1)' holds. Then we have that, for all \( k \in \mathbb{N} \), almost surely \( \|y_k - Q_{H_k}(x_k)\|_{H_k} = \|Q_{H_k}(x_k + \lambda_k d_k) - Q_{H_k}(x_k)\|_{H_k} \leq \lambda_k \|d_k\|_{H_k} \), which, together with \( \|x - y\|^2 \leq 2\|x\|^2 + 2\|y\|^2 \) (\( x, y \in \mathbb{R}^N \)), implies that

\[
\mathbb{E}[\|x_k - Q_{H_k}(x_k)\|_{H_k}^2] \leq 2\mathbb{E}[\|x_k - y_k\|_{H_k}^2] + 2\mathbb{E}[\|y_k - Q_{H_k}(x_k)\|_{H_k}^2] \\
\leq 2\mathbb{E}[\|x_k - y_k\|_{H_k}^2] + 2\lambda_k^2 \mathbb{E}[\|d_k\|_{H_k}^2].
\]

Accordingly, (38) and (39) guarantee that, for all \( n \in \mathbb{N} \),

\[
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E}[\|x_k - Q_{H_k}(x_k)\|_{H_k}^2] \\
\leq \frac{4}{n} \sum_{k=1}^{n} \mathbb{E}[\|x_k - x_{k+1}\|_{H_k}^2] + \frac{4}{n} \sum_{k=1}^{n} \mathbb{E}[\|x_{k+1} - y_k\|_{H_k}^2] + \frac{2}{n} \sum_{k=1}^{n} \lambda_k^2 \mathbb{E}[\|d_k\|_{H_k}^2] \\
\leq 4 \left\{ \frac{1}{\tilde{a}} + \frac{1}{c} \right\} \frac{D}{n} \mathbb{E} \left[ \sum_{i=1}^{N} h_{i,j} \right] + \frac{2\tilde{c\tilde{M}}}{n} \sum_{k=1}^{n} (1 - \beta_k)\lambda_k + \frac{2\tilde{c\tilde{M}}\sqrt{DN}}{n} \sum_{k=1}^{n} \beta_k\lambda_k \\
+ \left\{ \frac{4}{\tilde{a}} + \frac{1}{c} + 2 \right\} \frac{h_2^2\tilde{M}^2}{n} \sum_{k=1}^{n} \lambda_k^2,
\]

which completes the proof. \( \square \)

### 5.1.1 Constant step-size rule

The following theorem indicates that sufficiently small constant step-sizes \( \beta_n := \beta \) and \( \lambda_n := \lambda \) allow a solution to the problem to be approximated.

**Theorem 5.2** Suppose that the assumptions in Theorem 5.1 hold and also assume that, for all \( i = 1, 2, \ldots, N \), there exists a positive number \( B_i \) such that\(^5\)

\[
\sup \{ \mathbb{E}[h_{n,i}] : n \in \mathbb{N} \} \leq B_i.
\]

(40)

Then Algorithm 1 with \( \alpha_n := \alpha, \beta_n := \beta, \) and \( \lambda_n := \lambda \) (\( n \in \mathbb{N} \)) satisfies that

\[
\liminf_{n \to +\infty} \mathbb{E}[\|x_n - x_{n+1}\|_{H_n}^2] \leq \frac{2\tilde{a}}{\alpha} \left\{ \hat{M}(1 - \beta) + \hat{M}\sqrt{DN} \beta + \frac{h_2^2\tilde{M}^2}{2} \right\} \lambda,
\]

(41)

\(^5\)Condition (40) is satisfied when \( h_n \) is defined by either (19) or (20).
\[ \liminf _{n \to +\infty} E \left[ \| x_{n+1} - y_n \|^2_{H_n} \right] \leq 2 \left\{ \tilde{M}(1 - \beta) + \tilde{M}\sqrt{DN}\beta + \frac{h^2\tilde{M}^2}{2}\lambda \right\}, \quad (42) \]

\[ \liminf _{n \to +\infty} E \left[ f(x_n) - f^* \right] \leq \frac{\tilde{M} \sqrt{DN}}{1 - \beta} \beta + \frac{h^2\tilde{M}^2}{2(1 - \beta)}\lambda, \quad (43) \]

\[ E \left[ f(\tilde{x}_n) - f^* \right] \leq O \left( \frac{1}{n} \right) + \frac{\tilde{M} \sqrt{DN}}{1 - \beta} \beta + \frac{h^2\tilde{M}^2}{2(1 - \beta)}\lambda, \quad (44) \]

where \( \tilde{x}_n := (1/n) \sum_{k=1}^{n} x_k \) and \( \tilde{\alpha} := 1 - \alpha \). Under (A1), we have

\[ \frac{1}{n} \sum_{k=1}^{n} E \left[ \| x_k - Q_{h_k}(x_k) \|^2_{H_k} \right] \]

\[ \leq O \left( \frac{1}{n} \right) + \frac{4}{\alpha} \left\{ 2\tilde{M}(1 - \beta) + 2\tilde{M}\sqrt{DN}\beta + 2h^2\tilde{M}^2\lambda \right\} \lambda + 2h^2\tilde{M}^2\lambda^2. \quad (45) \]

**Proof** We first show that, for all \( \epsilon > 0 \),

\[ \liminf _{n \to +\infty} E \left[ \| x_n - x_{n+1} \|^2_{H_n} \right] \leq \frac{2\tilde{\alpha}}{\alpha} \left\{ \tilde{M}(1 - \beta) + \tilde{M}\sqrt{DN}\beta + \frac{h^2\tilde{M}^2}{2}\lambda \right\} \lambda + D\epsilon + \epsilon. \quad (46) \]

If (46) does not hold, then there exists \( \epsilon_0 > 0 \) such that

\[ \liminf _{n \to +\infty} E \left[ \| x_n - x_{n+1} \|^2_{H_n} \right] > \frac{2\tilde{\alpha}}{\alpha} \left\{ \tilde{M}(1 - \beta) + \tilde{M}\sqrt{DN}\beta + \frac{h^2\tilde{M}^2}{2}\lambda \right\} \lambda + D\epsilon_0 + \epsilon_0. \quad (47) \]

Let \( x \in X \) and \( \chi_n := E[\| x_n - x \|^2_{H_n}] \) for all \( n \in \mathbb{N} \). Lemma 4.1, together with the proofs of (36) and (37), implies that, for all \( n \in \mathbb{N} \),

\[ \chi_{n+1} \leq \chi_n + \frac{\chi_n + \chi_{n+1} - E[\| x_{n+1} - x \|^2_{H_n}]}{\chi_n} - \alpha E[\| x_{n+1} - x \|^2_{H_n}] \]

\[ + 2\tilde{\alpha}\lambda \left\{ \tilde{M}(1 - \beta) + \tilde{M}\sqrt{DN}\beta + \frac{h^2\tilde{M}^2}{2}\lambda \right\}. \quad (48) \]

From (34) and (A4), for all \( n \in \mathbb{N} \),

\[ \tilde{X}_n = E \left[ \sum_{i=1}^{N} (h_{n+1,i} - h_{n,i})(x_{n+1,i} - x_i)^2 \right] \leq D E \left[ \sum_{i=1}^{N} (h_{n+1,i} - h_{n,i}) \right]. \]

Accordingly, (30) and (40) ensure that there exists \( n_0 \in \mathbb{N} \) such that, for all \( n \geq n_0 \),

\[ \tilde{X}_n \leq D\alpha\epsilon_0. \quad (49) \]
Hence, (48) implies that, for all \( n \geq n_0 \),
\[
\chi_{n+1} \leq \chi_n + D\alpha\epsilon_0 - \alpha \mathbb{E} \left[ \|x_{n+1} - x_n\|_2 \right] \\
+ 2\tilde{\alpha}\lambda \left\{ \hat{M}(1 - \beta) + \hat{M}\sqrt{D\beta N} + \frac{h^2\tilde{M}^2}{2}\lambda \right\}.
\]
From (47), there exists \( n_1 \in \mathbb{N} \) such that, for all \( n \geq n_1 \),
\[
\mathbb{E} \left[ \|x_n - x_{n+1}\|_2^2 \right] > \frac{2\tilde{\alpha}}{\alpha} \left\{ \hat{M}(1 - \beta) + \hat{M}\sqrt{D\beta N} + \frac{h^2\tilde{M}^2}{2}\lambda \right\} + D\epsilon_0 + \frac{\epsilon_0}{2}.
\]
Therefore, for all \( n \geq n_2 := \max\{n_0, n_1\} \),
\[
\chi_{n+1} \leq \chi_n + D\alpha\epsilon_0 - 2\tilde{\alpha}\lambda \left\{ \hat{M}(1 - \beta) + \hat{M}\sqrt{D\beta N} + \frac{h^2\tilde{M}^2}{2}\lambda \right\} - D\alpha\epsilon_0 - \frac{\alpha\epsilon_0}{2} \\
+ 2\tilde{\alpha}\lambda \left\{ \hat{M}(1 - \beta) + \hat{M}\sqrt{D\beta N} + \frac{h^2\tilde{M}^2}{2}\lambda \right\} \\
= \chi_n - \frac{\alpha\epsilon_0}{2} \\
\leq \chi_{n_2} - \frac{\alpha\epsilon_0}{2}(n + 1 - n_2),
\]
which is a contradiction since the right-hand side of the above inequality approaches minus infinity as \( n \) increases. Hence, (46) holds for all \( \epsilon \), which implies that (41) holds. A discussion similar to the one for showing (46) leads to (42). We next show that, for all \( \epsilon > 0 \),
\[
\liminf_{n \to +\infty} \mathbb{E} \left[ f(x_n) - f^* \right] \leq \frac{\hat{M}\sqrt{D\beta N}}{1 - \beta} + \frac{\hat{M}h^2\tilde{M}^2}{2(1 - \beta)\lambda} + \frac{D\alpha\epsilon_0}{2\tilde{\alpha}(1 - \beta)\lambda} + \epsilon. \tag{50}
\]
If (50) does not hold for all \( \epsilon > 0 \), then there exist \( \epsilon_0 > 0 \) and \( n_3 \in \mathbb{N} \) such that, for all \( n \geq n_3 \),
\[
\mathbb{E} \left[ f(x_n) - f^* \right] > \frac{\hat{M}\sqrt{D\beta N}}{1 - \beta} + \frac{\hat{M}h^2\tilde{M}^2}{2(1 - \beta)\lambda} + \frac{D\alpha\epsilon_0}{2\tilde{\alpha}(1 - \beta)\lambda} + \frac{\epsilon_0}{2}.
\]
Lemma 4.1, together with (48) and (49), ensures that, for all \( n \geq n_0 \),
\[
\chi_{n+1} \leq \chi_n + D\alpha\epsilon_0 - 2\tilde{\alpha}(1 - \beta)\lambda \mathbb{E} \left[ f(x_n) - f^* \right] + \left\{ 2\hat{M}\sqrt{D\beta N} + h^2\tilde{M}^2\lambda \right\} \tilde{\alpha}\lambda.
\]
Accordingly, for all \( n \geq n_4 := \max\{n_0, n_3\} \),
\[
\chi_{n+1} \leq \chi_n + D\alpha\epsilon_0 - 2\tilde{\alpha}(1 - \beta)\lambda \left\{ \frac{\hat{M}\sqrt{D\beta N}}{1 - \beta} + \frac{\hat{M}h^2\tilde{M}^2}{2(1 - \beta)\lambda} + \frac{D\alpha\epsilon_0}{2\tilde{\alpha}(1 - \beta)\lambda} + \frac{\epsilon_0}{2} \right\} \\
+ \left\{ 2\hat{M}\sqrt{D\beta N} + h^2\tilde{M}^2\lambda \right\} \tilde{\alpha}\lambda \\
= \chi_n - \tilde{\alpha}(1 - \beta)\lambda \epsilon_0 \\
\leq \chi_{n_4} - \tilde{\alpha}(1 - \beta)\lambda \epsilon_0(n + 1 - n_4),
\]
which is a contradiction. Since (50) holds for all \(\epsilon > 0\), we have (43). Conditions (44) and (45) follow from Theorem 5.1, which completes the proof. \(\square\)

### 5.1.2 Diminishing step-size rule

Lemma 4.1 and Theorem 5.1 give us the following theorem as a convergence analysis of Algorithm 1 with a diminishing step-size.

**Theorem 5.3** Suppose that the assumptions in Theorem 5.1 and (40) hold. Let \((\beta_n)_{n\in\mathbb{N}}\) and \((\lambda_n)_{n\in\mathbb{N}}\) satisfy the following:

\[
\lim_{n\to+\infty} \beta_n = 0, \quad \sum_{n=0}^{+\infty} \lambda_n = +\infty, \quad \sum_{n=0}^{+\infty} \lambda_n^2 < +\infty, \quad \text{and} \quad \sum_{n=0}^{+\infty} \beta_n \lambda_n < +\infty. \tag{51}
\]

Then Algorithm 1 satisfies that

\[
\liminf_{n\to+\infty} \mathbb{E}\left[\|x_n - x_{n+1}\|_{H_n}\right] = 0, \quad \liminf_{n\to+\infty} \mathbb{E}\left[\|x_{n+1} - y_n\|_{H_n}\right] = 0, \tag{52}
\]

\[
\liminf_{n\to+\infty} \mathbb{E}[f(x_n) - f^*] \leq 0. \tag{53}
\]

Moreover, if (A1)' holds, then we have

\[
\liminf_{n\to+\infty} \mathbb{E}\left[\|x_n - Q_{H_n}(x_n)\|_{H_n}\right] = 0.
\]

Let \((\beta_n)_{n\in\mathbb{N}}\) and \((\lambda_n)_{n\in\mathbb{N}}\) satisfy the following:

\[
\lim_{n\to+\infty} \frac{1}{n} \sum_{k=1}^{n} \lambda_k = 0, \quad \lim_{n\to+\infty} \frac{1}{n} \sum_{k=1}^{n} \beta_k = 0, \quad \text{and} \quad \lim_{n\to+\infty} \frac{1}{n} \sum_{k=1}^{n} \lambda_k \beta_k = 0. \tag{54}
\]

Then the sequence \((\tilde{x}_n)_{n\in\mathbb{N}}\) defined by \(\tilde{x}_n := (1/n) \sum_{k=1}^{n} x_k\) satisfies

\[
\limsup_{n\to+\infty} \mathbb{E}[f(\tilde{x}_n) - f^*] \leq 0
\]

with

\[
\mathbb{E}[f(\tilde{x}_n) - f^*] \leq \frac{D}{2\delta n} \sum_{i=1}^{N} B_i + \frac{\tilde{M} \sqrt{DN}}{bn} \sum_{k=1}^{n} \beta_k + \frac{\tilde{M}^2}{2bn} \sum_{k=1}^{n} \lambda_k.
\]

Moreover, if (A1)' holds, then we have

\[
\lim_{n\to+\infty} \frac{1}{n} \sum_{k=1}^{n} \mathbb{E}\left[\|x_k - Q_{H_k}(x_k)\|_{H_k}^2\right] = 0
\]

with

\[
\frac{1}{n} \sum_{k=1}^{n} \mathbb{E}\left[\|x_k - Q_{H_k}(x_k)\|_{H_k}^2\right]
\]
where there exists inequality mean that 

\[
\lim_{n \to \infty} n \to E \ni \alpha (1 - \alpha) \leq 1.
\]

Therefore, we have (52). If (A1)' holds, then Lemma 4.1 implies that, for all \( n \in \mathbb{N} \),

\[
\alpha_n \mathbb{E}[\|x_{n+1} - x_n\|_{\|x\|}] \leq \chi_n(x) - \chi_{n+1}(x) + D \mathbb{E} \left[ \sum_{i=1}^{N} (h_{n+i} - h_{n,i}) \right] + 2\hat{M} \lambda_n + 2\hat{D} \sqrt{\|D\|} \beta_n \lambda_n + \hat{h}^2 \hat{M}^2 \lambda_n^2.
\]

where \( \chi_n(x) := \mathbb{E}[\|x_n - x\|_{\|x\|}] \) for all \( x \in X \) and all \( n \in \mathbb{N} \). Consider (Case 1): For all \( x \in X \), there exists \( m_0 \in \mathbb{N} \) such that, for all \( n \in \mathbb{N} \), \( n \geq m_0 \) implies \( \chi_{n+1}(x) \leq \chi_n(x) \). This case guarantees the existence of \( \lim_{n \to \infty} \chi_n(x) \) for all \( x \in X \). From (30) and (40), we have that \( \lim_{n \to \infty} \mathbb{E}[\|x_{n+1} - y_n\|_{\|x\|}] = 0 \). Moreover, (51) ensures that \( \lim_{n \to \infty} \beta_n = \lim_{n \to \infty} \lambda_n = 0 \). Accordingly, (55) and 0 < \( \liminf_{n \to \infty} \alpha_n \leq \limsup_{n \to \infty} \alpha_n < 1 \) (by (29)) imply that

\[
\lim_{n \to \infty} \mathbb{E}[\|x_{n+1} - x_n\|_{\|x\|}] = 0 \quad \text{and} \quad \lim_{n \to \infty} \mathbb{E}[\|x_{n+1} - y_n\|_{\|x\|}] = 0.
\]

Consider (Case 2): There exists \( x_0 \in X \), for all \( m \in \mathbb{N} \), there exists \( n \in \mathbb{N} \) such that \( n \geq m \) and \( \chi_{n+1}(x_0) > \chi_n(x_0) \). In this case, there exists \( (x_{n,i})_{i \in \mathbb{N}} \subset (x_n)_{n \in \mathbb{N}} \) such that, for all \( i \in \mathbb{N} \), \( \chi_{n+1}(x_0) > \chi_n(x_0) \). From (55), we have that, for all \( i \in \mathbb{N} \),

\[
\alpha_{n,i} \mathbb{E}[\|x_{n+1} - x_i\|_{\|x\|}] \leq \chi_n(x) - \chi_{n+1}(x) + D \mathbb{E} \left[ \sum_{j=1}^{N} (h_{n+i,j} - h_{n,j}) \right] + 2\hat{M} \lambda_{n,i} + 2\hat{D} \sqrt{\|D\|} \beta_{n,i} \lambda_{n,i} + \hat{h}^2 \hat{M}^2 \lambda_{n,i}^2.
\]

A discussion similar to the one for showing (56) guarantees that

\[
\lim_{i \to \infty} \mathbb{E}[\|x_{n+1} - x_i\|_{\|x\|}] = 0 \quad \text{and} \quad \lim_{i \to \infty} \mathbb{E}[\|x_{n+1} - y_{n,i}\|_{\|x\|}] = 0.
\]

Therefore, we have (52). If (A1)' holds, then Lemma 4.1 implies that, for all \( n \in \mathbb{N} \),

\[
\mathbb{E}[\|y_n - Q_{h_n}(x_n)\|_{\|x\|}] \leq h_n \hat{M} \lambda_n,
\]

which implies that \( \lim_{n \to \infty} \mathbb{E}[\|y_n - Q_{h_n}(x_n)\|_{\|x\|}] = 0 \). In (Case 1), (56) and the triangle inequality mean that \( \lim_{n \to \infty} \mathbb{E}[\|x_n - y_n\|_{\|x\|}] = 0 \). Accordingly, the triangle inequality and \( \lim_{n \to \infty} \mathbb{E}[\|y_n - Q_{h_n}(x_n)\|_{\|x\|}] = 0 \) imply that \( \lim_{n \to \infty} \mathbb{E}[\|x_n - Q_{h_n}(x_n)\|_{\|x\|}] = 0 \). In (Case 2), (57) and the triangle inequality mean that \( \lim_{n \to \infty} \mathbb{E}[\|x_n - y_n\|_{\|x\|}] = 0 \). Accordingly, the triangle inequality and \( \lim_{n \to \infty} \mathbb{E}[\|y_n - Q_{h_n}(x_n)\|_{\|x\|}] = 0 \) imply that \( \lim_{n \to \infty} \mathbb{E}[\|x_n - Q_{h_n}(x_n)\|_{\|x\|}] = 0 \). Thus, we have that

\[
\lim_{n \to \infty} \mathbb{E}[\|x_n - Q_{h_n}(x_n)\|_{\|x\|}] = 0.
\]
Next, we show (53). Lemma 4.1, together with (36) and (37), ensures that, for all $x^* \in X^*$ and all $k \in \mathbb{N}$,

\[
2(1 - \alpha_k)(1 - \beta_k)\lambda_k E[f(x_k) - f^*] + \frac{2 \tilde{M} \sqrt{D N} \beta_k \lambda_k + \tilde{M}^2 \lambda_k^2}{k},
\]

where $\chi^*_+ := \chi^*_n(x^*)$ for all $x^* \in X^*$ and all $n \in \mathbb{N}$. Summing the above inequality from $k = 0$ to $k = n$ gives that, for all $n \in \mathbb{N}$,

\[
\sum_{k=0}^{n} 2(1 - \alpha_k)(1 - \beta_k)\lambda_k E[f(x_k) - f^*] + \frac{2 \tilde{M} \sqrt{D N} \sum_{k=0}^{n} \beta_k \lambda_k + \tilde{M}^2 \sum_{k=0}^{n} \lambda_k^2}{n} 
\]

which, together with (40) and (51), implies that

\[
\sum_{k=0}^{+\infty} (1 - \alpha_k)(1 - \beta_k)\lambda_k E[f(x_k) - f^*] < +\infty.
\]

If (53) does not hold, then there exist $\zeta > 0$ and $m_1 \in \mathbb{N}$ such that, for all $k \geq m_1$, $E[f(x_k) - f^*] \geq \zeta$. Hence, we have that

\[
+\infty = \zeta \sum_{k=0}^{+\infty} (1 - \alpha_k)(1 - \beta_k)\lambda_k \leq \sum_{k=0}^{+\infty} (1 - \alpha_k)(1 - \beta_k)\lambda_k E[f(x_k) - f^*] < +\infty,
\]

where the first equation comes from $\limsup_{n \to +\infty} \alpha_n < 1$, $\sum_{n=0}^{+\infty} \lambda_n = +\infty$, and $\sum_{n=0}^{+\infty} \beta_n \lambda_n < +\infty$ (by (29) and (51)). Since we have a contradiction, (53) holds. Theorem 5.1, together with (40) and (54), ensures that

\[
\limsup_{n \to +\infty} E[f(x_n) - f^*] \leq 0 \quad \text{and} \quad \lim_{n \to +\infty} \frac{1}{n} \sum_{k=1}^{n} E[\|x_k - Q_{H_k}(x_k)\|_{H_k}^2] = 0
\]

with the convergence rate in Theorem 5.3.

\[\square\]

Theorem 5.3 leads to the following corollary.

**Corollary 5.1** Suppose that the assumptions in Theorem 5.3 and (A1)' hold, and consider Algorithm 1 with $\lambda_n := 1/n^\eta$ ($\eta \in [1/2, 1]$) and $(\beta_n)_{n=1}^{+\infty}$, such that $\sum_{n=1}^{+\infty} \beta_n < +\infty$. Under $\eta \in (1/2, 1]$, we have that

\[
\liminf_{n \to +\infty} E[f(x_n) - f^*] \leq 0, \quad \liminf_{n \to +\infty} E[\|x_n - Q_{H_n}(x_n)\|_{H_n}] = 0.
\]

Under $\eta \in [1/2, 1)$, we have that

\[
\limsup_{n \to +\infty} E[f(x_n) - f^*] \leq 0, \quad \lim_{n \to +\infty} \frac{1}{n} \sum_{k=1}^{n} E[\|x_k - Q_{H_k}(x_k)\|_{H_k}^2] = 0
\]
with the rate of convergence

\[ \mathbb{E}[f(\tilde{x}_n) - f^*) \leq \mathcal{O}\left(\frac{1}{n^1}\right), \quad \mathbb{E}\left[\sum_{k=1}^{n} \mathbb{E}[\|x_k - Q_{\mathcal{H}_k}(x_k)\|^2_{\mathcal{H}_k}] \right] \leq \mathcal{O}\left(\frac{1}{n^n}\right). \]

**Proof** The step-size \( \lambda_n := 1/n^\eta \) (\( \eta \in (1/2, 1) \)) and \((\beta_n)_{n \in \mathbb{N}}\) such that \( \sum_{k=1}^{\infty} \beta_n < +\infty \) satisfy (51). Accordingly, Theorem 5.3 with (A1) implies that \( \lim_{n \to +\infty} \mathbb{E}[f(x_n) - f^*) \leq 0 \), and \( \lim_{n \to +\infty} \mathbb{E}[\|x_n - Q_{\mathcal{H}_k}(x_n)\|^2_{\mathcal{H}_k}] = 0 \). The step-size \( \lambda_n := 1/n^\eta \) (\( \eta \in [1/2, 1) \)) satisfies

\[ \lim_{n \to +\infty} \frac{1}{n^{\lambda_n}} = \lim_{n \to +\infty} \frac{1}{n^{1/\eta}} = 0. \]

Moreover, we have that

\[ \frac{1}{n} \sum_{k=1}^{n} \lambda_k^2 \leq \frac{1}{n} \sum_{k=1}^{n} \lambda_k \leq \frac{1}{n} \left( 1 + \int_{1}^{n} \frac{dt}{t} \right) = \frac{1}{n} \left( 1 - \frac{\eta}{1 - \eta} \right) \leq \frac{1}{1 - \eta} \frac{1}{n}. \]

Hence, \( \lim_{n \to +\infty} (1/n) \sum_{k=1}^{n} \lambda_k = \lim_{n \to +\infty} (1/n) \sum_{k=1}^{n} \lambda_k^2 = 0. \) The condition \( \sum_{n=1}^{\infty} \beta_n < +\infty \) implies that \( \lim_{n \to +\infty} (1/n) \sum_{k=1}^{n} \beta_k = 0 \) and \( \lim_{n \to +\infty} (1/n) \sum_{k=1}^{n} \beta_k \lambda_k = 0. \) Hence, (54) is satisfied. Accordingly, from Theorem 5.3 with (A1) and (58), we have the convergence rate of Algorithm 1 in Corollary 5.1.

\[ \square \]

### 5.2 Comparisons of Algorithm 1 with the existing adaptive learning rate optimization algorithms

The main objective of the existing adaptive learning rate optimization algorithms is to minimize \( \sum_{t=1}^{T} f_t(x) \) subject to \( x \in X \), where \( T \) is the total number of rounds in the learning process, \( f_t : \mathbb{R}^{N} \to \mathbb{R} \) is a differentiable, convex loss function, and \( X \subset \mathbb{R}^{N} \) is bounded, closed, and convex (see also problem (21) in Example 4.1(i)). We would like to achieve low regret on the sequence \( (f_t(x_t))_{t=1}^{T} \), measured as

\[ R(T) := \sum_{t=1}^{T} f_t(x_t) - \min_{x \in X} \sum_{t=1}^{T} f_t(x) = \sum_{t=1}^{T} f_t(x_t) - \sum_{t=1}^{T} f_t(x^*), \]

where \( x^* \in X \) is a minimizer of \( \sum_{t=1}^{T} f_t(x) \) over \( X \), and \((x_t)_{t=1}^{T} \subset X \) is the sequence generated by a learning algorithm. Although Theorem 4.1 in [8] indicates that Adam [8, Algorithm 1], [2, Algorithm 8.7] (algorithm (6)) is such that there exists a positive real number \( D \) such that \( R(T)/T \leq D/\sqrt{T} \), the proof of Theorem 4.1 in [8] is incomplete [9, Theorem 1]. AMSGrad [9, Algorithm 2] (algorithm (9)) is such that the following result holds [9, Theorem 4, Corollary 1]: Suppose that \( \beta_{1.2} \equiv \beta_1 \lambda_t^{-1} \) \( (\beta_1, \lambda \in (0, 1)), \gamma := \beta_1/\sqrt{\beta_2} < 1 \), and \( \lambda_t := \alpha/\sqrt{t} \) \( (\alpha > 0) \). Then there exist positive real numbers \( \hat{D} \) \( (i = 1, 2, 3) \) such that

\[ \frac{R(T)}{T} \leq \frac{1}{T} \sum_{t=1}^{T} f_t(x_t) - \frac{1}{T} \sum_{t=1}^{T} f_t(x^*) \leq \frac{\hat{D}_1 \sqrt{T}}{\alpha \beta_1 \sqrt{T}} + \frac{\beta_1 \hat{D}_2}{2 \beta_1 (1-\lambda)^2 T} + \frac{\alpha \sqrt{1 + \ln T}}{\beta_1 (1 - \gamma) \sqrt{T - 1}} \sum_{t=1}^{N} \|g_{1:T,d}\|. \]
where \( \hat{p}_1 := 1 - \beta_1 \), \( g_1 := \nabla_x F(x_t, \xi_t) \), and \( \|g_{1:T,j}\| := \sqrt{\sum_{t=1}^{T} g_{t,j}^2} \leq \hat{D}_3 \sqrt{T} \). Hence, with AMSGrad, there exists a positive real number \( \hat{D} \) such that

\[
\frac{R(T)}{T} = \frac{1}{T} \sum_{t=1}^{T} f_t(x_t) - \frac{1}{T} \sum_{t=1}^{T} f_t(x^*) \leq \hat{D} \sqrt{\frac{1+\ln T}{T}}.
\] (59)

We apply Algorithm 1 with \( \lambda_{n} := 1/n^\eta \) (\( \eta \in [1/2, 1) \)) (see also algorithm (22)) to Problem 3.1 for the special case where \( f(\cdot) = E[f(\cdot)] := (1/T) \sum_{t=1}^{T} f_t(\cdot) \), \( Q_{t,n} := P_{X,H_n} \) (\( n \in \mathbb{N} \)), \( H_n \) is defined by either (19) or (20), and \( C = X \) (see also problem (21)). Then Theorem 5.2 has the following corollary.

**Corollary 5.2** Consider problem (21) and suppose that the assumptions in Theorem 5.1 hold. Then algorithm (22) satisfies that

\[
\liminf_{n \to +\infty} E \left[ \frac{1}{T} \sum_{t=1}^{T} f_t(x_n) - \frac{1}{T} \sum_{t=1}^{T} f_t(x^*) \right] \leq \frac{\hat{M} \sqrt{DN}}{1 - \beta} + \frac{\hat{M}^2 \beta_2}{2(1 - \beta)} \lambda,
\]

\[
\limsup_{n \to +\infty} E \left[ \frac{1}{T} \sum_{t=1}^{T} f_t(x_n) - \frac{1}{T} \sum_{t=1}^{T} f_t(x^*) \right] \leq \frac{\hat{M} \sqrt{DN}}{1 - \beta} + \frac{\hat{M}^2 \beta_2}{2(1 - \beta)} \lambda,
\]

where \( \hat{x}_n := (1/n) \sum_{k=1}^{n} x_k \) and \( (x_n)_{n \in \mathbb{N}} \subset X \) is the sequence in algorithm (22).

In contrast to Adam and AMSGrad with diminishing step-sizes, Corollary 5.2 indicates that algorithm (22) with constant step-sizes may approximate a solution of problem (21).

Corollary 5.1 implies the following corollary.

**Corollary 5.3** Suppose that the assumptions in Corollary 5.1 hold and \( \lambda_{n} := 1/n^\eta \) (\( \eta \in [1/2, 1) \)), and \( (\beta_n)_{n \in \mathbb{N}} \) is such that \( \sum_{n=1}^{+\infty} \beta_n < +\infty \). Under \( \eta \in (1/2, 1) \), algorithm (22) satisfies that

\[
\liminf_{n \to +\infty} E \left[ \sum_{t=1}^{T} f_t(x_n) - \sum_{t=1}^{T} f_t(x^*) \right] = 0.
\]

Moreover, under \( \eta \in [1/2, 1) \), any accumulation point of \( \hat{x}_n := (1/n) \sum_{k=1}^{n} x_k \) \( n \in \mathbb{N} \) almost surely belongs to the solution set of problem (21), and algorithm (22) achieves the following rate of convergence:

\[
E \left[ \sum_{t=1}^{T} f_t(\hat{x}_n) - \sum_{t=1}^{T} f_t(x^*) \right] = O \left( \frac{1}{n^{1-\eta}} \right).
\]

**Proof** For problem (21), Corollary 5.3 implies that \( 0 \leq \liminf_{n \to +\infty} E[f(x_n) - f^*] \leq 0 \) and \( 0 \leq \limsup_{n \to +\infty} E[f(\hat{x}_n) - f^*] \leq 0 \), where \( f := (1/T) \sum_{t=1}^{T} f_t \). The second inequality guarantees that \( \lim_{n \to +\infty} E[f(\hat{x}_n) - f^*] = 0 \). Let \( \hat{x} \in X \) be an arbitrary accumulation point of \( (\hat{x}_n)_{n \in \mathbb{N}} \subset X \). Since there exists \( (\hat{x}_n)_{n \in \mathbb{N}} \subset (\hat{x}_n)_{n \in \mathbb{N}} \) such that \( (\hat{x}_n)_{n \in \mathbb{N}} \) converges almost surely

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6Since AMSGrad is applied to constrained convex optimization, in general, \( \lim_{\eta \to +\infty} \|g_{1:T}\| \neq 0 \) and \( \|g_{1:T}\| \leq \hat{D}_3 \sqrt{T} \) hold [8, Corollary 4.2].
to $\hat{x} \in X$, the continuity of $f$ ensures that $0 = \lim_{i \to +\infty} \mathbb{E}[f(\tilde{x}_i) - f^*] = \mathbb{E}[f(\hat{x}) - f^*]$, i.e., $\hat{x} \in X^*$. The rate of convergence of $(\tilde{x}_n)_{n \in \mathbb{N}}$ is obtained from Corollary 5.1.

It is not guaranteed that $x_T$ defined by AMSGrad with $\lambda_t := \alpha / \sqrt{t}$ optimizes $\sum_{t=1}^{T} f_t$ over $X$ since (59) depends on a given parameter $T$, i.e.,

$$R(T) \leq \mathcal{O}\left(\sqrt{\frac{1 + \ln T}{T}}\right).$$

Meanwhile, Corollary 5.3 implies that any accumulation point of $(\tilde{x}_n)_{n \in \mathbb{N}}$ defined by algorithm (22) with $\lambda_n := 1/\sqrt{n}$ almost surely belongs to the set of minimizers of $\sum_{t=1}^{T} f_t$ over $X$ and $(\tilde{x}_n)_{n \in \mathbb{N}}$ achieves an $\mathcal{O}(1/\sqrt{n})$ convergence rate, i.e.,

$$\mathbb{E}\left[\sum_{t=1}^{T} f_t(\tilde{x}_n) - \sum_{t=1}^{T} f_t(x^*)\right] = \mathcal{O}\left(\frac{1}{\sqrt{n}}\right).$$

### 5.3 Numerical comparisons

In this section, we consider the classifier ensemble problem [18, Sect. 2.2.2], [19, Sect. 3.2.2], [17, Problem II.1] (see problems (23) and (25) in Example 4.1 (ii)) and compare the performances of the learning methods based on the following algorithms which used commonly $\beta = 0.99$ [9, Sect. 5] and $\alpha_n = 1/2 (n \in \mathbb{N})$.

- **SG**: Stochastic gradient algorithm (15) with $\lambda_n \in [10^{-3} / (n + 1), 1/(n + 1)]$ computed by the Armijo line search algorithm [17, Algorithms 2 and 3, LS].

- **C1**: Algorithm 1 with (19) and $\beta_n = \lambda_n = 10^{-1}$.
- **C2**: Algorithm 1 with (19) and $\beta_n = \lambda_n = 10^{-3}$.
- **C3**: Algorithm 1 with (20) and $\beta_n = \lambda_n = 10^{-1}$.
- **C4**: Algorithm 1 with (20) and $\beta_n = \lambda_n = 10^{-3}$.
- **D1**: Algorithm 1 with (19), $\beta_n = 0.9/2^n$, and $\lambda_n = 10^{-1} / \sqrt{n + 1}$.
- **D2**: Algorithm 1 with (19), $\beta_n = 0.9/2^n$, and $\lambda_n = 10^{-3} / \sqrt{n + 1}$.
- **D3**: Algorithm 1 with (19), $\beta_n = 0.9/2^n$, and $\lambda_n \in [10^{-3} / \sqrt{n + 1}, 1/\sqrt{n + 1}]$ computed by the Armijo line search algorithm.
- **D4**: Algorithm 1 with (20), $\beta_n = 0.9/2^n$, and $\lambda_n = 10^{-1} / \sqrt{n + 1}$.
- **D5**: Algorithm 1 with (20), $\beta_n = 0.9/2^n$, and $\lambda_n = 10^{-3} / \sqrt{n + 1}$.
- **D6**: Algorithm 1 with (20), $\beta_n = 0.9/2^n$, and $\lambda_n \in [10^{-3} / \sqrt{n + 1}, 1/\sqrt{n + 1}]$ computed by the Armijo line search algorithm.

The step-size $\beta_T := 0.9/2^n$ used in D1–D6 was based on [9, Sect. 5]. The numerical results in [17] showed that the learning method based on SG performed better than the existing methods in [19, (18)]. Therefore, we compare the performance of the learning method based on SG with the one of the learning methods based on C1–D6. See Corollary 1 in [17], Theorems 5.2 and 5.3, and Corollary 5.1 for convergence analyses of the above algorithms for solving problems (23) and (25).

The experiments used Mac Pro (Late 2013) with a 3.5 GHz 6-core Intel Xeon E5 CPU, 32 GB 1866 MHz DDR3 memory, and macOS Catalina version 10.15.1 operating system. The algorithms used in the experiments were written in Python 3.7.5 with the NumPy 1.17.4 package. The experiments used the datasets from LIBSVM [37] and the UCI Machine Learning Repository [38] for which information is shown in Table 1. In these experiments, stratified 10-fold cross-validation for the datasets was performed. For this validation, the
StratifiedKFold class in the scikit-learn 0.21.3 package was used. Ensembles of support vector classifiers were constructed by the BaggingClassifier class in the scikit-learn 0.21.3 package. The number of base estimators was set as the default value of the scikit-learn package. For learning multiclass classification tasks with the classifiers used in the experiments, the one-vs-the-rest multiclass classification strategy implemented as the OneVsRestClassifier class in the scikit-learn 0.21.3 package was used. The stopping condition for the algorithms used in the experiments was $n = 100$.

Let us consider problem (23) and compare the performances of the sparsity learning methods based on the algorithms with $\mathcal{Q}_H^n$ defined by (24). Although we can consider problem (25) and compare the performances of the sparsity and diversity learning methods based on the algorithms with $\mathcal{Q}_H^n$ defined by (26), we omit the details due to lack of space.

Tables 2 and 3 show that the accuracy of the learning method based on SG was almost the same as that of the learning methods based on C1, C2, C3, C4, D3, D4, and D6. These tables also show that the elapsed times for the proposed learning methods were shorter than the elapsed times for the learning method based on SG.

The average accuracies and elapsed times of the existing learning method (SG) were compared to the average accuracies and elapsed times of the proposed learning methods (C1–D6) by using an analysis of variance (ANOVA) test and Tukey–Kramer’s honestly significant difference (HSD) test. The scipy.stats.f_oneway method in the SciPy library was used as the implementation of the ANOVA test, and the statsmodels.stats.multitest.pairwise_tukeyhsd method in the StatsModels package was used as the implementation of Tukey–Kramer’s HSD test. Recall that the ANOVA test examines whether the hypothesis that the given groups have the same population mean is rejected, whereas Tukey–Kramer’s HSD test can be used to find specifically which pair has a significant difference in groups. The significance level was set at 5% (0.05) for the ANOVA and Tukey–Kramer’s HSD tests. The $p$-value computed by the ANOVA test for the accuracies was about $4.09 \times 10^{-19}$ (< 0.05). Table 4 indicates that the adjusted $p$-value between each of the learning methods based on C1, C2, C3, C4, D3, D4, and D6 and the

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7We checked that the sparsity and diversity learning methods based on C1, C2, C3, C4, D3, D4, and D6 with $\mathcal{Q}_H^n$ defined by (26) perform better than the learning method based on SG, as seen in the results (Tables 2, 3, 4, and 5) for ensemble learning with sparsity.
Table 2  Classification accuracies (%) and elapsed times (s) for the sparsity learning methods based on SG, C1, C2, C3, and C4 applied to the datasets in Table 1

|   | SG | C1 | C2 | C3 | C4 |
|---|----|----|----|----|----|
| # | acc. time | acc. time | acc. time | acc. time | acc. time |
| 1 | 80.59 0.531 | 81.74 0.206 | 83.34 0.197 | 84.20 0.208 | 83.92 0.213 |
| 2 | 95.52 0.499 | 94.45 0.203 | 94.01 0.206 | 94.44 0.205 | 93.43 0.209 |
| 3 | 65.10 0.510 | 64.06 0.205 | 63.15 0.209 | 71.14 0.210 | 71.03 0.212 |
| 4 | 71.29 0.433 | 74.78 0.206 | 71.03 0.209 | 72.14 0.210 | 71.03 0.212 |
| 5 | 75.16 39.848 | 48.16 9.405 | 57.83 9.364 | 57.83 9.364 | 57.83 9.364 |
| 6 | 50.00 4.107 | 48.65 0.801 | 50.05 0.815 | 50.30 0.824 | 49.95 0.805 |
| 7 | 45.70 0.697 | 46.68 0.220 | 43.89 0.219 | 43.89 0.224 | 42.19 0.230 |
| 8 | 87.33 0.916 | 83.33 0.601 | 81.33 0.599 | 82.66 0.605 | 82.00 0.615 |
| 9 | 56.54 1.080 | 56.54 0.605 | 56.54 0.616 | 40.63 0.632 | 13.53 0.626 |
| 10 | 96.72 1.015 | 96.72 1.015 | 89.91 0.613 | 92.13 0.621 | 91.09 0.625 |
| 11 | 45.89 2.236 | 48.05 0.806 | 44.44 0.829 | 42.68 0.850 | 43.97 0.856 |
| 12 | 42.17 2.111 | 46.77 1.211 | 46.22 1.201 | 46.67 1.238 | 45.43 1.226 |
| 13 | 68.05 7.326 | 75.06 1.517 | 72.94 1.500 | 72.98 1.521 | 71.60 1.532 |
| 14 | 70.24 10.197 | 66.78 2.298 | 65.58 2.278 | 75.62 2.358 | 40.73 2.303 |
| 15 | 60.91 95.861 | 64.99 11.571 | 71.20 11.594 | 58.69 11.604 | 69.95 11.611 |
| Ave. | 67.41 11.158 | 66.04 2.030 | 66.82 2.032 | 65.22 2.045 | 62.51 2.035 |

Table 3  Classification accuracies (%) and elapsed times (s) for the sparsity learning methods based on D1, D2, D3, D4, D5, and D6 applied to the datasets in Table 1

|   | D1 | D2 | D3 | D4 | D5 | D6 |
|---|----|----|----|----|----|----|
| # | acc. time | acc. time | acc. time | acc. time | acc. time | acc. time |
| 1 | 77.84 0.210 | 82.75 0.207 | 83.92 0.298 | 82.47 0.210 | 83.33 0.213 | 83.78 0.229 |
| 2 | 95.52 0.180 | 89.76 0.206 | 94.44 0.280 | 93.57 0.212 | 91.81 0.208 | 94.15 0.254 |
| 3 | 27.86 0.202 | 51.17 0.206 | 64.32 0.312 | 56.76 0.212 | 59.11 0.209 | 64.06 0.237 |
| 4 | 76.45 0.187 | 71.03 0.211 | 71.38 0.312 | 71.32 0.213 | 71.01 0.212 | 71.86 0.267 |
| 5 | 39.00 9.383 | 54.00 9.365 | 46.16 9.697 | 51.5 9.525 | 66.16 9.584 | 68.66 10.190 |
| 6 | 49.90 0.795 | 51.35 0.822 | 50.20 1.068 | 50.8 0.805 | 49.65 0.849 | 50.00 0.974 |
| 7 | 43.49 0.222 | 43.08 0.225 | 43.60 0.352 | 44.39 0.223 | 42.49 0.229 | 43.48 0.298 |
| 8 | 63.33 0.607 | 74.66 0.600 | 84.66 0.780 | 77.33 0.621 | 78.66 0.613 | 81.33 0.690 |
| 9 | 25.01 0.615 | 39.24 0.612 | 56.54 0.722 | 16.79 0.625 | 23.28 0.629 | 56.54 0.694 |
| 10 | 62.47 0.592 | 69.50 0.603 | 91.55 0.823 | 88.71 0.630 | 94.53 0.616 | 91.65 0.717 |
| 11 | 29.28 0.841 | 32.14 0.829 | 40.94 1.150 | 40.08 0.835 | 37.49 0.843 | 43.86 1.006 |
| 12 | 22.38 1.221 | 25.62 1.205 | 45.80 1.617 | 31.02 1.234 | 33.95 1.246 | 49.02 1.469 |
| 13 | 50.95 1.497 | 41.47 1.507 | 72.25 2.182 | 67.44 1.527 | 53.03 1.527 | 76.66 1.937 |
| 14 | 64.78 2.304 | 34.18 2.322 | 66.33 3.319 | 74.17 2.356 | 37.78 2.358 | 66.40 3.079 |
| 15 | 32.06 11.604 | 46.01 11.585 | 67.63 13.472 | 62.63 11.620 | 54.56 11.671 | 66.20 13.259 |
| Ave. | 50.69 2.031 | 53.73 2.033 | 65.33 2.424 | 60.60 2.056 | 58.52 2.067 | 67.18 2.353 |

existing learning method based on SG was greater than 0.05. This implies that the existing and proposed methods based on C1, C2, C3, C4, D3, D4, and D6 had almost the same performances in the sense of accuracy. The p-value computed by the ANOVA test for the elapsed time was about $2.67 \times 10^{-29} (<0.05)$. Table 5 indicates that there is a significant difference in the sense of the elapsed time between each of the proposed methods and the existing method based on SG. Therefore, the proposed methods ran significantly faster than the existing method based on SG.

6 Conclusion
In this paper, we proposed a stochastic approximation method based on adaptive learning rate optimization algorithms for solving a convex stochastic optimization problem over the fixed point set of a quasinonexpansive mapping. It also presented convergence analyses
### Table 4

Multiple comparison for accuracies for the sparsity learning methods applied to the datasets in Table 1 using Tukey-Kramer’s HSD test at the 5% significance level ("meandiffs" indicates the pairwise mean differences between Groups 1 and 2, "p-adj" indicates the adjusted p-value, and "Lower" (resp. "Upper") indicates the lower (resp. upper) value of the confidence interval for the pairwise mean differences)

| Group 1 | Group 2 | meandiffs | p-adj | Lower        | Upper        | Reject |
|---------|---------|-----------|-------|--------------|--------------|--------|
| C1      | C2      | 0.7823    | 0.9   | –6.969       | 8.5335       | FALSE  |
| C1      | C3      | –0.8189   | 0.9   | –8.5702      | 6.9323       | FALSE  |
| C1      | C4      | –3.5273   | 0.9   | –11.2785     | 4.2239       | FALSE  |
| C1      | D1      | –15.4512  | 0.001 | –23.2024     | –7.6999      | TRUE   |
| C1      | D2      | –12.3071  | 0.001 | –20.0583     | –4.5559      | TRUE   |
| C1      | D3      | –0.7095   | 0.9   | –8.4607      | 7.0417       | FALSE  |
| C1      | D4      | –5.4384   | 0.4642| –13.1897     | 2.3128       | FALSE  |
| C1      | D5      | –7.5201   | 0.0668| –15.2713     | 0.2311       | FALSE  |
| C1      | D6      | 1.1391    | 0.9   | –6.6122      | 8.8903       | FALSE  |
| C1      | SG      | 1.3916    | 0.9   | –6.3596      | 9.1428       | FALSE  |
| C2      | C3      | –1.6012   | 0.9   | –9.3524      | 6.15         | FALSE  |
| C2      | C4      | –4.3096   | 0.7575| –12.0608     | 3.4416       | FALSE  |
| C2      | D1      | –16.2334  | 0.001 | –23.9847     | –8.4822      | TRUE   |
| C2      | D2      | –13.0894  | 0.001 | –20.8406     | –5.3382      | TRUE   |
| C2      | D3      | –1.4918   | 0.9   | –9.243       | 6.2594       | FALSE  |
| C2      | D4      | –6.2207   | 0.2564| –13.9719     | 1.5305       | FALSE  |
| C2      | D5      | –8.3023   | 0.0241| –16.0536     | –0.5511      | FALSE  |
| C2      | D6      | 0.3568    | 0.9   | –7.3944      | 8.108        | FALSE  |
| C2      | SG      | 0.6093    | 0.9   | –7.1419      | 8.3605       | FALSE  |
| C3      | C4      | –2.7084   | 0.9   | –10.4596     | 6.15         | TRUE   |
| C3      | D1      | –14.6322  | 0.001 | –22.3834     | –6.881       | FALSE  |
| C3      | D2      | –11.4882  | 0.001 | –19.2394     | –3.737       | TRUE   |
| C3      | D3      | 1.958     | 0.9   | –5.7932      | 9.7092       | FALSE  |
| C3      | D4      | 2.2105    | 0.9   | –5.5407      | 9.9617       | FALSE  |
| C3      | D5      | –11.9238  | 0.001 | –19.6751     | –4.1726      | TRUE   |
| C3      | D6      | –8.7798   | 0.0121| –16.531      | –1.0286      | TRUE   |
| C3      | SG      | 0.3568    | 0.9   | –7.3944      | 8.108        | FALSE  |
| C4      | D1      | –4.6195   | 0.6775| –12.3707     | 3.1317       | FALSE  |
| C4      | D2      | –6.7011   | 0.1642| –14.4524     | 1.0501       | FALSE  |
| C4      | D3      | 1.958     | 0.9   | –5.7932      | 9.7092       | FALSE  |
| C4      | D4      | 2.2105    | 0.9   | –5.5407      | 9.9617       | FALSE  |
| C4      | D5      | –11.9238  | 0.001 | –19.6751     | –4.1726      | TRUE   |
| C4      | D6      | –8.7798   | 0.0121| –16.531      | –1.0286      | TRUE   |
| C4      | SG      | 0.3568    | 0.9   | –7.3944      | 8.108        | FALSE  |
| D1      | D2      | 3.144     | 0.9   | –4.6072      | 10.8953      | FALSE  |
| D1      | D3      | 14.7416   | 0.001 | 6.9904       | 22.4929      | TRUE   |
| D1      | D4      | 10.0127   | 0.001 | 2.2615       | 17.7639      | TRUE   |
| D1      | D5      | 7.9311    | 0.0398| 0.1799       | 15.6823      | TRUE   |
| D1      | D6      | 16.5902   | 0.001 | 8.839        | 24.3414      | TRUE   |
| D1      | SG      | 16.8427   | 0.001 | 9.0915       | 24.594       | TRUE   |
| D2      | D3      | 11.5976   | 0.001 | 3.8464       | 19.3488      | TRUE   |
| D2      | D4      | 6.8687    | 0.1379| –0.8825      | 14.6199      | FALSE  |
| D2      | D5      | 4.787     | 0.6343| –2.9642      | 12.5383      | FALSE  |
| D2      | D6      | 13.4462   | 0.001 | 5.6949       | 21.1974      | TRUE   |
| D2      | SG      | 13.6907   | 0.001 | 5.9475       | 21.4499      | TRUE   |
| D3      | D4      | –4.7289   | 0.6493| –12.4801     | 3.0223       | FALSE  |
| D3      | D5      | –6.8106   | 0.1467| –14.5618     | 0.9407       | FALSE  |
| D3      | D6      | 1.8486    | 0.9   | –5.9027      | 9.5998       | FALSE  |
| D3      | SG      | 2.1011    | 0.9   | –5.6501      | 9.8523       | FALSE  |
| D4      | D5      | –2.0816   | 0.9   | –9.3829      | 5.6696       | FALSE  |
| D4      | D6      | 6.5775    | 0.1849| –1.1737      | 14.3287      | FALSE  |
| D4      | SG      | 6.83      | 0.1437| –0.9212      | 14.5812      | FALSE  |
| D5      | D6      | 8.6591    | 0.0145| 0.9079       | 16.4104      | TRUE   |
| D5      | SG      | 8.9117    | 0.0099| 1.1604       | 16.6629      | TRUE   |
| D6      | SG      | 0.2525    | 0.9   | –7.4987      | 8.0037       | FALSE  |
Table 5  Multiple comparison for elapsed time for the sparsity learning methods applied to the datasets in Table 1 using Tukey–Kramer’s HSD test at the 5% significance level ("meandiffs" indicates the pairwise mean differences between Groups 1 and 2, "p-adj" indicates the adjusted p-value, and "Lower" (resp. "Upper") indicates the lower (resp. upper) value of the confidence interval for the pairwise mean differences)

| Group 1 | Group 2 | meandiffs | p-adj | Lower       | Upper       | Reject |
|---------|---------|-----------|-------|-------------|-------------|--------|
| C1      | C2      | 0.0019    | 0.9   | -3.0351     | 3.0389      | FALSE  |
| C1      | C3      | 0.0142    | 0.9   | -3.0227     | 3.0512      | FALSE  |
| C1      | C4      | 0.0043    | 0.9   | -3.0327     | 3.0413      | FALSE  |
| C1      | D1      | 0.0003    | 0.9   | -3.0367     | 3.0372      | FALSE  |
| C1      | D2      | 0.0026    | 0.9   | -3.0344     | 3.0395      | FALSE  |
| C1      | D3      | 0.3937    | 0.9   | -2.6433     | 3.4307      | FALSE  |
| C1      | D4      | 0.0258    | 0.9   | -3.0111     | 3.0628      | FALSE  |
| C1      | D5      | 0.0366    | 0.9   | -3.0003     | 3.0736      | FALSE  |
| C1      | D6      | 0.323     | 0.9   | -2.714      | 3.3599      | FALSE  |
| C1      | SG      | 9.1275    | 0.001 | 6.0905      | 12.1645     | TRUE   |
| C2      | C3      | 0.0123    | 0.9   | -3.0246     | 3.0493      | FALSE  |
| C2      | C4      | 0.0024    | 0.9   | -3.0346     | 3.0394      | FALSE  |
| C2      | D1      | -0.0016   | 0.9   | -3.0386     | 3.0353      | FALSE  |
| C2      | D2      | 0.0007    | 0.9   | -3.0363     | 3.0376      | FALSE  |
| C2      | D3      | 0.3918    | 0.9   | -2.6452     | 3.4288      | FALSE  |
| C2      | D4      | 0.0239    | 0.9   | -3.013      | 3.0609      | FALSE  |
| C2      | D5      | 0.0347    | 0.9   | -3.0022     | 3.0717      | FALSE  |
| C2      | D6      | 0.3211    | 0.9   | -2.7159     | 3.358       | FALSE  |
| C2      | SG      | 9.1256    | 0.001 | 6.0886      | 12.1626     | TRUE   |
| C3      | C4      | -0.0099   | 0.9   | -3.0469     | 3.027       | FALSE  |
| C3      | D1      | -0.014    | 0.9   | -3.051      | 3.023       | FALSE  |
| C3      | D2      | -0.0117   | 0.9   | -3.0486     | 3.0253      | FALSE  |
| C3      | D3      | 0.3795    | 0.9   | -2.6575     | 3.4164      | FALSE  |
| C3      | D4      | 0.0116    | 0.9   | -3.0254     | 3.0485      | FALSE  |
| C3      | D5      | 0.0224    | 0.9   | -3.0146     | 3.0593      | FALSE  |
| C3      | D6      | 0.3087    | 0.9   | -2.7282     | 3.3457      | FALSE  |
| C3      | SG      | 9.1132    | 0.001 | 6.0763      | 12.1502     | TRUE   |
| C4      | D1      | -0.004    | 0.9   | -3.041      | 3.0329      | FALSE  |
| C4      | D2      | -0.0017   | 0.9   | -3.0387     | 3.0352      | FALSE  |
| C4      | D3      | 0.3894    | 0.9   | -2.6476     | 3.4264      | FALSE  |
| C4      | D4      | 0.0215    | 0.9   | -3.0155     | 3.0585      | FALSE  |
| C4      | D5      | 0.0323    | 0.9   | -3.0046     | 3.0693      | FALSE  |
| C4      | D6      | 0.3187    | 0.9   | -2.7183     | 3.3556      | FALSE  |
| C4      | SG      | 9.1232    | 0.001 | 6.0862      | 12.1602     | TRUE   |
| D1      | D2      | 0.0023    | 0.9   | -3.0347     | 3.0393      | FALSE  |
| D1      | D3      | 0.3935    | 0.9   | -2.6435     | 3.4304      | FALSE  |
| D1      | D4      | 0.0256    | 0.9   | -3.0114     | 3.0625      | FALSE  |
| D1      | D5      | 0.0364    | 0.9   | -3.0006     | 3.0733      | FALSE  |
| D1      | D6      | 0.3227    | 0.9   | -2.7143     | 3.3597      | FALSE  |
| D1      | SG      | 9.1272    | 0.001 | 6.0903      | 12.1642     | TRUE   |
| D2      | D3      | 0.3911    | 0.9   | -2.6458     | 3.4281      | FALSE  |
| D2      | D4      | 0.0232    | 0.9   | -3.0137     | 3.0602      | FALSE  |
| D2      | D5      | 0.0341    | 0.9   | -3.0029     | 3.071       | FALSE  |
| D2      | D6      | 0.3204    | 0.9   | -2.7166     | 3.3574      | FALSE  |
| D2      | SG      | 9.1249    | 0.001 | 6.088       | 12.1619     | TRUE   |
| D3      | D4      | -0.3679   | 0.9   | -3.4049     | 2.6691      | FALSE  |
| D3      | D5      | -0.3571   | 0.9   | -3.3941     | 2.6799      | FALSE  |
| D3      | D6      | -0.0707   | 0.9   | -3.1077     | 2.9662      | FALSE  |
| D3      | SG      | 8.7338    | 0.001 | 5.6968      | 11.7707     | TRUE   |
| D4      | D5      | 0.0108    | 0.9   | -3.0262     | 3.0478      | FALSE  |
| D4      | D6      | 0.2972    | 0.9   | -2.7398     | 3.3341      | FALSE  |
| D4      | SG      | 9.1017    | 0.001 | 6.0647      | 12.1386     | TRUE   |
| D5      | D6      | 0.2863    | 0.9   | -2.7506     | 3.3233      | FALSE  |
| D5      | SG      | 9.0909    | 0.001 | 6.0539      | 12.1278     | TRUE   |
| D6      | SG      | 8.8045    | 0.001 | 5.7676      | 11.8415     | TRUE   |
of the proposed method with constant and diminishing step-sizes. The analyses confirm that any accumulation point of the sequence generated by the proposed method almost surely belongs to the solution set of the stochastic optimization problem in deep learning. We also compared the proposed algorithm with the existing adaptive learning rate optimization algorithms and showed that the proposed algorithm achieved an $O(1/\sqrt{n})$ convergence rate which was not achieved for the existing adaptive learning rate optimization algorithms. Numerical results for the classifier ensemble problems demonstrated that the proposed learning methods achieve high accuracies faster than the existing learning method based on the first-order algorithm. In particular, the proposed methods with constant step-sizes or Armijo line search step-sizes solve the classifier ensemble problems faster than the existing method based on the first-order algorithm.

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Authors’ contributions
HI developed the mathematical methods. HI discussed the results and contributed to the final manuscript. All authors read and approved the final manuscript.

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