

ON CIRCUMCENTER MAPPINGS INDUCED BY NONEXPANSIVE OPERATORS

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ABSTRACT. We introduce the circumcenter mapping induced by a set of (usually nonexpansive) operators. One prominent example of a circumcenter mapping is the celebrated Douglas–Rachford splitting operator. Our study is motivated by the Circumcentered–Douglas–Rachford method recently introduced by Behling, Bello Cruz, and Santos in order to accelerate the Douglas–Rachford method for solving certain classes of feasibility problems. We systematically explore the properness of the circumcenter mapping induced by reflectors or projectors. Numerous examples are presented. We also present a version of Browder’s demiclosedness principle for circumcenter mappings.

1. INTRODUCTION

Throughout this paper, we assume that

\mathcal{H} is a real Hilbert space

with inner product $\langle \cdot, \cdot \rangle$ and induced norm $\| \cdot \|$. Let $m \in \mathbb{N} \setminus \{0\}$, and let T_1, \dots, T_{m-1}, T_m be operators from \mathcal{H} to \mathcal{H} . Set

$$\mathcal{S} = \{T_1, \dots, T_{m-1}, T_m\},$$

and denote the power set of \mathcal{H} as $2^{\mathcal{H}}$. The associated set-valued operator $\mathcal{S} : \mathcal{H} \rightarrow 2^{\mathcal{H}}$ is defined by

$$(\forall x \in \mathcal{H}) \quad \mathcal{S}(x) = \{T_1x, \dots, T_{m-1}x, T_mx\}.$$

Unless otherwise specified, we assume that

$$U_1, \dots, U_m \text{ are closed affine subspaces of } \mathcal{H}, \text{ with } \bigcap_{i=1}^m U_i \neq \emptyset.$$

In this paper, we introduce the circumcenter mapping $CC_{\mathcal{S}}$ induced by \mathcal{S} which maps every element $x \in \mathcal{H}$ to either empty set or the (unique if it exists) circumcenter of the finitely many elements in the nonempty set $\mathcal{S}(x)$. In fact, the circumcenter mapping $CC_{\mathcal{S}}$ induced by \mathcal{S} is the composition $CC \circ \mathcal{S}$ where CC is the circumcenter operator defined in [4]. The domain of $CC_{\mathcal{S}}$ is defined to be $\text{dom } CC_{\mathcal{S}} = \{x \in \mathcal{H} \mid CC_{\mathcal{S}}x \neq \emptyset\}$. We say the circumcenter mapping $CC_{\mathcal{S}}$ is *proper*, if $\text{dom } CC_{\mathcal{S}} = \mathcal{H}$. Properness is an important property for algorithms where one wishes to consider sequences of the form $(CC_{\mathcal{S}}^k x)_{k \in \mathbb{N}}$.

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The goal of this paper is to explore conditions sufficient for the circumcenter mapping to be proper. We also connect the circumcenter mapping to the celebrated demiclosedness principle by Felix Browder.

The CRM (Circumcenter–Reflection Method) operator C recently investigated by Behling, Bello Cruz, and Santos in [7, page 159] is a particular instance of a proper circumcenter mapping. The C–DRM (Circumcentered–Douglas–Rachford Method) operator C_T defined by Behling et al. in [6, Section 2] is CRM operator associated with only two linear subspaces. Hence, the C_T is a special case of our proper circumcenter mapping as well.

Behling et al. introduced in [6] the C–DRM which generates iterates by taking the intersection of bisectors of reflection steps to accelerate the Douglas–Rachford method to solve certain classes of feasibility problems. Our paper [4] and this paper are motivated by [6]. The proof of one of our main results, Theorem 4.3, is inspired by [6, Lemma 2]. We now discuss further results and the organization of this paper. In Section 2, we collect various results for subsequent use. In particular, facts on circumcenter operator defined in [4, Definition 3.4] are reviewed in Section 2.3. In Section 3, we introduce the circumcenter mapping $CC_{\mathcal{S}}$ induced by a set of operators \mathcal{S} . Based on some known results of circumcenter operator, we derive some sufficient conditions for the circumcenter mapping $CC_{\mathcal{S}}$ to be proper. When \mathcal{S} consists of only three operators, we provide a sufficient and necessary condition for the $CC_{\mathcal{S}}$ to be proper. We also obtain conditions sufficient for continuity. Examples illustrating the tightness of our assumptions are provided as well. Section 3.4 contains the demiclosedness principle for certain circumcenter mappings. In Section 4, we consider the circumcenter of finite subsets drawn from the affine hull of compositions of reflectors. Inspired by [6, Lemma 2], we prove the properness of a certain class of circumcenter mappings induced by reflectors. We also provide improper examples. Two particular instances of $CC_{\mathcal{S}}$, one of which belongs to the class of C–DRM operators from [6] while the other is new, are considered. Comparing to the Douglas–Rachford Method (DRM) and the Method of Alternating projections (MAP), we find in preliminary numerical explorations that $(CC_{\mathcal{S}}^k x)_{k \in \mathbb{N}}$ can be used to solve best approximation problems. It is interesting that in general $CC_{\mathcal{S}}$ is neither continuous nor linear. In Section 5, the operators in \mathcal{S} are chosen from the affine hull of the set of compositions of projectors. We provide both proper and improper examples of corresponding circumcenter mappings. The final Section 6 deals with reflectors and reflected resolvents.

Let us turn to notation. Let K and C be subsets of \mathcal{H} , $z \in \mathcal{H}$ and $\lambda \in \mathbb{R}$. Then $K + C = \{x + y \mid x \in K, y \in C\}$, $K + z = K + \{z\}$, and $\lambda K = \{\lambda x \mid x \in K\}$. The cardinality of the set K is denoted as $\text{card}(K)$. The intersection of all the linear subspaces of \mathcal{H} containing K is called the *span* of K , and is denoted by $\text{span } K$. A nonempty subset K of \mathcal{H} is an *affine subspace* of \mathcal{H} if $(\forall \rho \in \mathbb{R}) \rho K + (1 - \rho)K = K$; moreover, the smallest affine subspace containing K is the *affine hull* of K , denoted $\text{aff } K$. Assume that C is a nonempty closed, convex subset in \mathcal{H} . We denote by P_C the *projector* onto C . $R_C := 2P_C - \text{Id}$ is the *reflector* associated with C . Let $T : \mathcal{H} \rightarrow \mathcal{H}$. The set of *fixed points* of T is $\text{Fix } T = \{x \in \mathcal{H} \mid x = Tx\}$. Let $(x_k)_{k \in \mathbb{N}}$ be a sequence in \mathcal{H} and let $x \in \mathcal{H}$. We use $x_k \rightharpoonup x$ to indicate that $(x_k)_{k \in \mathbb{N}}$ converges weakly to x . The set $\mathbf{B}[x; r] := \{y \in \mathcal{H} \mid \|y - x\| \leq r\}$ is the closed ball

centered at x of radius $r \geq 0$. For other notation not explicitly defined here, we refer the reader to [2].

2. AUXILIARY RESULTS

In this section, we provide various results that will be useful in the sequel. We start with some facts about affine subspaces.

2.1. Affine subspaces and related concepts.

Definition 2.1 ([10, page 4]). An affine subspace C is said to be *parallel* to an affine subspace M if $C = M + a$ for some $a \in \mathcal{H}$.

Fact 2.2 ([10, Theorem 1.2]). *Every affine subspace C is parallel to a unique linear subspace L , which is given by*

$$(\forall y \in C) \quad L = C - y = C - C.$$

Definition 2.3 ([10, page 4]). The *dimension* of a nonempty affine subspace is defined to be the dimension of the linear subspace parallel to it.

Fact 2.4 ([10, page 7]). *Let $x_1, \dots, x_m \in \mathcal{H}$. Then the affine hull is given by*

$$\text{aff}\{x_1, \dots, x_m\} = \left\{ \lambda_1 x_1 + \dots + \lambda_m x_m \mid \lambda_1, \dots, \lambda_m \in \mathbb{R} \text{ and } \sum_{i=1}^m \lambda_i = 1 \right\}.$$

Fact 2.5 ([4, Lemma 2.6]). *Let $x_1, \dots, x_m \in \mathcal{H}$, where $m \geq 2$. Then for every $i_0 \in \{2, \dots, m\}$, we have*

$$\begin{aligned} & \text{aff}\{x_1, \dots, x_m\} \\ &= x_1 + \text{span}\{x_2 - x_1, \dots, x_m - x_1\} \\ &= x_{i_0} + \text{span}\{x_1 - x_{i_0}, \dots, x_{i_0-1} - x_{i_0}, x_{i_0+1} - x_{i_0}, \dots, x_m - x_{i_0}\}. \end{aligned}$$

Definition 2.6 ([10, page 6]). Let $x_0, x_1, \dots, x_m \in \mathcal{H}$. The $m+1$ vectors x_0, x_1, \dots, x_m are said to be *affinely independent* if $\text{aff}\{x_0, x_1, \dots, x_m\}$ is m -dimensional. We will also say $(x_0, x_1, \dots, x_m) = (x_i)_{i \in \{0, 1, \dots, m\}}$ is *affinely independent*.

Fact 2.7 ([10, page 7]). *Let $x_1, x_2, \dots, x_m \in \mathcal{H}$. Then x_1, x_2, \dots, x_m are affinely independent if and only if $x_2 - x_1, \dots, x_m - x_1$ are linearly independent.*

2.2. Projectors and reflectors.

Our first result follows easily from the definitions.

Lemma 2.8. *Let C be a nonempty closed convex subset of \mathcal{H} . Then*

- (i) $P_C P_C = P_C$.
- (ii) *If C is a closed affine subspace, then $R_C R_C = \text{Id}$.*

Fact 2.9 ([9, Theorem 5.8]). *Let C be a closed linear subspace of \mathcal{H} . Then*

- (i) $\text{Id} = P_C + P_{C^\perp}$.
- (ii) $C^\perp = \{x \in \mathcal{H} \mid P_C(x) = 0\}$ and $C = \{x \in \mathcal{H} \mid P_{C^\perp}(x) = 0\} = \{x \in \mathcal{H} \mid P_C(x) = x\}$.

The following result is a mild extension [6, Proposition 1] and it is useful in the proof of Theorem 4.3.

Proposition 2.10. *Let C be a closed affine subspace of \mathcal{H} . Then the following hold:*

(i) *The projector P_C and the reflector R_C are affine operators.*

(ii) *Let x be in \mathcal{H} and let p be in \mathcal{H} . Then*

$$p = P_C x \iff p \in C \quad \text{and} \quad (\forall v \in C) (\forall w \in C) \quad \langle x - p, v - w \rangle = 0.$$

(iii) $(\forall x \in \mathcal{H}) (\forall v \in C) \|x - P_C x\|^2 + \|v - P_C x\|^2 = \|x - v\|^2$.

(iv) $(\forall x \in \mathcal{H}) (\forall y \in \mathcal{H}) \|x - y\| = \|R_C x - R_C y\|$.

(v) $(\forall x \in \mathcal{H}) (\forall v \in C) \|x - v\| = \|R_C x - v\|$.

Proof. (i): P_C is affine by [2, Corollary 3.22(ii)]; this implies that $R_C = 2P_C - \text{Id}$ is affine as well.

(ii): [2, Corollary 3.22(i)].

(iii): Indeed, for every $x \in \mathcal{H}$ and $v \in C$,

$$\begin{aligned} \|x - v\|^2 &= \|x - P_C x - (v - P_C x)\|^2 \\ &= \|x - P_C x\|^2 - 2\langle x - P_C x, v - P_C x \rangle + \|v - P_C x\|^2 \\ &= \|x - P_C x\|^2 + \|v - P_C x\|^2. \quad (\text{by (ii)}) \end{aligned}$$

(iv): For every $x \in \mathcal{H}$, and for every $y \in \mathcal{H}$, by (ii),

$$\begin{aligned} &\langle P_C x - P_C y, P_C x - x \rangle - \langle P_C x - P_C y, P_C y - y \rangle = 0 \\ \iff &\langle P_C x - P_C y, P_C x - P_C y - (x - y) \rangle = 0 \\ \iff &\|x - y\|^2 = 4\|P_C x - P_C y\|^2 - 4\langle P_C x - P_C y, x - y \rangle + \|x - y\|^2 \\ \iff &\|x - y\|^2 = \|(2P_C x - x) - (2P_C y - y)\|^2 \\ \iff &\|x - y\| = \|R_C x - R_C y\|. \quad (\text{by } R_C = 2P_C - \text{Id}) \end{aligned}$$

(v): Notice that $\text{Fix } R_C = C$ and then use (iv). □

2.3. Circumcenters. In this subsection, $\mathcal{P}(\mathcal{H})$ is the set of all nonempty subsets of \mathcal{H} containing *finitely many* elements.

By [4, Proposition 3.3], we know that for every $K \in \mathcal{P}(\mathcal{H})$, there is at most one point $p \in \text{aff}(K)$ such that $\{\|p - x\| \mid x \in K\}$ is a singleton. Hence, the following notion is well-defined.

Definition 2.11 (circumcenter operator ([4, Definition 3.4])). The *circumcenter operator* is $CC: \mathcal{P}(\mathcal{H}) \rightarrow \mathcal{H} \cup \{\emptyset\}$ such that for every $K \in \mathcal{P}(\mathcal{H})$,

$$CC(K) = \begin{cases} p, & \text{if } p \in \text{aff}(K) \text{ and } \{\|p - x\| \mid x \in K\} \text{ is a singleton;} \\ \emptyset, & \text{otherwise.} \end{cases}$$

In particular, when $CC(K) \in \mathcal{H}$, that is, $CC(K) \neq \emptyset$, we say that the circumcenter of K exists and we call $CC(K)$ the circumcenter of K .

Fact 2.12 ([4, Example 3.6]). *Let x_1, x_2 be in \mathcal{H} . Then*

$$CC(\{x_1, x_2\}) = \frac{x_1 + x_2}{2}.$$

Fact 2.13 ([4, Theorem 4.1]). *Set $K = \{x_1, \dots, x_m\}$, where x_1, \dots, x_m are affinely independent. Then $CC(K) \in \mathcal{H}$, which means that $CC(K)$ is the unique point satisfying the following two conditions:*

- (i) $CC(K) \in \text{aff}(K)$, and
- (ii) $\{\|CC(K) - y\| \mid y \in K\}$ is a singleton.

Moreover,

$$\begin{aligned}
 & CC(K) \\
 &= x_1 + \frac{1}{2}(x_2 - x_1, \dots, x_m - x_1)G(x_2 - x_1, \dots, x_m - x_1)^{-1} \begin{pmatrix} \|x_2 - x_1\|^2 \\ \vdots \\ \|x_m - x_1\|^2 \end{pmatrix},
 \end{aligned}$$

where $G(x_2 - x_1, \dots, x_{m-1} - x_1, x_m - x_1)$ is the Gram matrix of $x_2 - x_1, \dots, x_{m-1} - x_1, x_m - x_1$, i.e.,

$$\begin{aligned}
 & G(x_2 - x_1, \dots, x_{m-1} - x_1, x_m - x_1) \\
 &= \begin{pmatrix} \|x_2 - x_1\|^2 & \langle x_2 - x_1, x_3 - x_1 \rangle & \cdots & \langle x_2 - x_1, x_m - x_1 \rangle \\ \vdots & \vdots & & \vdots \\ \langle x_{m-1} - x_1, x_2 - x_1 \rangle & \langle x_{m-1} - x_1, x_3 - x_1 \rangle & \cdots & \langle x_{m-1} - x_1, x_m - x_1 \rangle \\ \langle x_m - x_1, x_2 - x_1 \rangle & \langle x_m - x_1, x_3 - x_1 \rangle & \cdots & \|x_m - x_1\|^2 \end{pmatrix}.
 \end{aligned}$$

Fact 2.14 ([4, Theorem 8.1]). *Suppose that $K = \{x, y, z\} \in \mathcal{P}(\mathcal{H})$ and that $\text{card}(K) = 3$. Then x, y, z are affinely independent if and only if $CC(K) \in \mathcal{H}$.*

Combining Fact 2.12 and Fact 2.14, we obtain the following two results.

Corollary 2.15. *Let $K = \{x_1, x_2, x_3\} \in \mathcal{P}(\mathcal{H})$. Then $CC(K) \in \mathcal{H}$ if and only if exactly one of the following cases holds.*

- (i) $\text{card}\{x_1, x_2, x_3\} \leq 2$.
- (ii) $\text{card}\{x_1, x_2, x_3\} = 3$ and if there is $\{\alpha, \beta\} \subseteq \mathbb{R}$ such that $\alpha(x_2 - x_1) + \beta(x_3 - x_1) = 0$, then $\alpha = 0$ and $\beta = 0$.

Corollary 2.16. *Let a, b, c be in \mathbb{R} . Then there exists no $x \in \mathbb{R}$ such that $|x - a| = |x - b| = |x - c|$ if and only if $\text{card}\{a, b, c\} = 3$.*

Fact 2.17 (scalar multiples ([4, Proposition 6.1])). *Let $K \in \mathcal{P}(\mathcal{H})$ and $\lambda \in \mathbb{R} \setminus \{0\}$. Then $CC(\lambda K) = \lambda CC(K)$.*

Fact 2.18 (translations ([4, Proposition 6.3])). *Let $K \in \mathcal{P}(\mathcal{H})$ and $y \in \mathcal{H}$. Then $CC(K + y) = CC(K) + y$.*

Fact 2.19 ([4, Lemma 4.2]). *Let $K \in \mathcal{P}(\mathcal{H})$ and let $M \subseteq K$ be such that $\text{aff}(M) = \text{aff}(K)$. Suppose that $CC(K) \in \mathcal{H}$. Then $CC(K) = CC(M)$.*

Fact 2.20 ([4, Theorem 7.1]). *Let $K = \{x_1, \dots, x_m\} \in \mathcal{P}(\mathcal{H})$. Suppose that $CC(K) \in \mathcal{H}$. Then the following hold.*

- (i) Let $t = \dim(\text{span}\{x_2 - x_1, \dots, x_m - x_1\})$, $\tilde{K} = \{x_1, x_{i_1}, \dots, x_{i_t}\} \subseteq K$ be such that $x_{i_1} - x_1, \dots, x_{i_t} - x_1$ form a basis of $\text{span}\{x_2 - x_1, \dots, x_m - x_1\}$.

Furthermore, let $((x_1^{(k)}, x_{i_1}^{(k)}, \dots, x_{i_t}^{(k)}))_{k \geq 1} \subseteq \mathcal{H}^{t+1}$ with

$$\lim_{k \rightarrow \infty} (x_1^{(k)}, x_{i_1}^{(k)}, \dots, x_{i_t}^{(k)}) = (x_1, x_{i_1}, \dots, x_{i_t}),$$

and set $(\forall k \geq 1) \tilde{K}^{(k)} = \{x_1^{(k)}, x_{i_1}^{(k)}, \dots, x_{i_t}^{(k)}\}$. Then there exist $N \in \mathbb{N}$ such that for every $k \geq N$, $CC(\tilde{K}^{(k)}) \in \mathcal{H}$ and

$$\lim_{k \rightarrow \infty} CC(\tilde{K}^{(k)}) = CC(\tilde{K}) = CC(K).$$

(ii) Suppose that x_1, \dots, x_{m-1}, x_m are affinely independent, and let

$$((x_1^{(k)}, \dots, x_{m-1}^{(k)}, x_m^{(k)}))_{k \geq 1} \subseteq \mathcal{H}^m$$

satisfy $\lim_{k \rightarrow \infty} (x_1^{(k)}, \dots, x_{m-1}^{(k)}, x_m^{(k)}) = (x_1, \dots, x_{m-1}, x_m)$. Assume that $(\forall k \geq 1) K^{(k)} = \{x_1^{(k)}, \dots, x_{m-1}^{(k)}, x_m^{(k)}\}$. Then

$$\lim_{k \rightarrow \infty} CC(K^{(k)}) = CC(K).$$

Fact 2.21 ([4, Example 7.6]). Suppose that $\mathcal{H} = \mathbb{R}^2$. Let $x_1 = (-2, 0)$ and $x_2 = x_3 = (2, 0)$. Let $(\forall k \geq 1) (x_1^{(k)}, x_2^{(k)}, x_3^{(k)}) = ((-2, 0), (2, 0), (2 - \frac{1}{k}, \frac{1}{4k}))$. Then

$$(\forall k \geq 1) \quad CC(\{x_1^{(k)}, x_2^{(k)}, x_3^{(k)}\}) = (0, -8 + \frac{2}{k} + \frac{1}{8k}).$$

3. CIRCUMCENTER MAPPINGS INDUCED BY OPERATORS

Suppose that T_1, \dots, T_{m-1}, T_m are operators from \mathcal{H} to \mathcal{H} , with $m \in \mathbb{N} \setminus \{0\}$ and that

$$\mathcal{S} = \{T_1, \dots, T_{m-1}, T_m\} \text{ and } (\forall x \in \mathcal{H}) \mathcal{S}(x) = \{T_1x, \dots, T_{m-1}x, T_mx\}.$$

3.1. Definition.

Definition 3.1 (induced circumcenter mapping). The *circumcenter mapping* $CC_{\mathcal{S}}$ induced by \mathcal{S} is

$$CC_{\mathcal{S}}: \mathcal{H} \rightarrow \mathcal{H} \cup \{\emptyset\}: x \mapsto CC(\mathcal{S}(x)),$$

that is, $CC_{\mathcal{S}} = CC \circ \mathcal{S}$. The *domain* of $CC_{\mathcal{S}}$ is

$$\text{dom } CC_{\mathcal{S}} = \{x \in \mathcal{H} \mid CC_{\mathcal{S}}x \neq \emptyset\}.$$

Recall that if $\text{dom } CC_{\mathcal{S}} = \mathcal{H}$, then we say the circumcenter mapping $CC_{\mathcal{S}}$ induced by \mathcal{S} is *proper*; otherwise, we will call $CC_{\mathcal{S}}$ *improper*.

Remark 3.2. By Definitions 2.11 and 3.1, for every $x \in \mathcal{H}$, if the circumcenter of the set $\mathcal{S}(x)$ defined in Definition 2.11 does not exist in \mathcal{H} , then $CC_{\mathcal{S}}x = \emptyset$. Otherwise, $CC_{\mathcal{S}}x$ is the unique point satisfying the two conditions below:

- (i) $CC_{\mathcal{S}}x \in \text{aff}(\mathcal{S}(x)) = \text{aff}\{T_1x, \dots, T_{m-1}x, T_mx\}$, and
- (ii) $\|CC_{\mathcal{S}}x - T_1x\| = \dots = \|CC_{\mathcal{S}}x - T_{m-1}x\| = \|CC_{\mathcal{S}}x - T_mx\|$.

3.2. Basic properties. We start with some examples.

Proposition 3.3. *Assume $\mathcal{S} = \{T_1, T_2\}$. Then $CC_{\mathcal{S}}$ is proper. Moreover,*

$$(\forall x \in \mathcal{H}) \quad CC_{\mathcal{S}}x = \frac{T_1x + T_2x}{2}.$$

Proof. Clear from Fact 2.12 and Definition 3.1. □

Corollary 3.4. *Let $\mathcal{S} = \{T_1, T_2, T_3\}$ and let $x \in \mathcal{H}$. Then $x \notin \text{dom } CC_{\mathcal{S}}$ if and only if $\text{card}\{T_1x, T_2x, T_3x\} = 3$ and there exists $(\alpha, \beta) \in \mathbb{R}^2 \setminus \{(0, 0)\}$ such that $\alpha(T_2x - T_1x) + \beta(T_3x - T_1x) = 0$.*

Proof. This follows from Corollary 2.15. □

Example 3.5. Assume that $\mathcal{H} = \mathbb{R}^2$. Set $U_1 = \mathbb{R} \cdot (1, 0)$, $U_2 = \mathbb{R} \cdot (0, 1)$, and let $\alpha \in \mathbb{R}$. Set $\mathcal{S} = \{\alpha \text{Id}, R_{U_1}, R_{U_2}\}$. Then the following hold:

- (i) If $\alpha = 0$, then $\text{dom } CC_{\mathcal{S}} = \{(0, 0)\}$.
- (ii) If $\alpha = 1$ or $\alpha = -1$, then $\text{dom } CC_{\mathcal{S}} = \mathbb{R}^2$, i.e., $CC_{\mathcal{S}}$ is proper.
- (iii) If $\alpha \in \mathbb{R} \setminus \{0, 1, -1\}$, then $\text{dom } CC_{\mathcal{S}} = (\mathbb{R}^2 \setminus (U_1 \cup U_2)) \cup \{(0, 0)\}$.

Proposition 3.6. *Suppose that for every $x \in \mathcal{H}$, there exists a point $p(x) \in \mathcal{H}$ such that*

- (i) $p(x) \in \text{aff}\{T_1x, \dots, T_{m-1}x, T_mx\}$, and
- (ii) $\|p(x) - T_1x\| = \dots = \|p(x) - T_{m-1}x\| = \|p(x) - T_mx\|$.

Then $CC_{\mathcal{S}}$ is proper and

$$(\forall x \in \mathcal{H}) \quad CC_{\mathcal{S}}x = p(x).$$

Proof. This follows from Remark 3.2. □

Proposition 3.7. *Suppose that for every $x \in \mathcal{H}$, there exists $I(x) \subseteq I := \{1, \dots, m\}$ such that $\text{card}(I(x)) = \text{card}(\mathcal{S}(x))$ and $(T_ix)_{i \in I(x)}$ is affinely independent. Then $CC_{\mathcal{S}}$ is proper.*

Proof. Let $x \in \mathcal{H}$. Since $I(x) \subseteq I$, we have $\{T_ix\}_{i \in I(x)} \subseteq \mathcal{S}(x)$. The affine independence of $(T_ix)_{i \in I(x)}$ yields $\text{card}(\{T_ix\}_{i \in I(x)}) = \text{card}(I(x))$. Combining with $\text{card}(I(x)) = \text{card}(\mathcal{S}(x))$, we obtain that $\{T_ix\}_{i \in I(x)} = \mathcal{S}(x)$, which implies that

$$(3.1) \quad CC_{\mathcal{S}}x = CC(\mathcal{S}(x)) = CC(\{T_ix\}_{i \in I(x)}).$$

Using the assumption that $(T_ix)_{i \in I(x)}$ is affinely independent, by Fact 2.13, we deduce that $CC(\{T_ix\}_{i \in I(x)}) \in \mathcal{H}$. Combining with (3.1), we deduce that $(\forall x \in \mathcal{H}) \quad CC_{\mathcal{S}}x \in \mathcal{H}$, i.e., $CC_{\mathcal{S}}$ is proper. □

The following example illustrates that the converse of Proposition 3.7 is not true in general.

Example 3.8. Let U be a closed linear subspace of \mathcal{H} with $\{0\} \neq U \subsetneq \mathcal{H}$. Denote by 0 also the zero operator: $(\forall x \in \mathcal{H}) \quad 0(x) = 0$. Set $\mathcal{S} = \{\text{Id}, P_U, P_{U^\perp}, 0\}$. Then the following hold:

- (i) $(\forall x \in \mathcal{H}) \quad CC_{\mathcal{S}}x = \frac{x}{2}$; consequently, $CC_{\mathcal{S}}$ is proper.
- (ii) $(\forall x \in \mathcal{H} \setminus (U \cup U^\perp)) \quad x, P_U x, P_{U^\perp} x, 0(x)$ are pairwise distinct.

(iii) $(\forall x \in \mathcal{H}) \text{Id } x, P_U x, P_{U^\perp} x, 0(x)$ are affinely dependent.

Proof. (i): Let $x \in \mathcal{H}$. By Proposition 2.10(iii) and by $0 \in U$ and $P_U x \in U$, we deduce that $\|\frac{x}{2} - P_U \frac{x}{2}\|^2 + \|P_U \frac{x}{2}\|^2 = \|\frac{x}{2}\|^2$ and that $\|\frac{x}{2} - P_U \frac{x}{2}\|^2 + \|P_U x - P_U \frac{x}{2}\|^2 = \|\frac{x}{2} - P_U x\|^2$. Combining with the linearity of P_U , we obtain

$$(3.2) \quad \left\| \frac{x}{2} \right\| = \left\| \frac{x}{2} - P_U x \right\|.$$

Similarly, by Proposition 2.10(iii) again, replace U in the above analysis by U^\perp to yield that

$$(3.3) \quad \left\| \frac{x}{2} \right\| = \left\| \frac{x}{2} - P_{U^\perp} x \right\|.$$

Combining (3.2) with (3.3), we obtain that

$$(3.4) \quad \left\| \frac{x}{2} \right\| = \left\| \frac{x}{2} - 0(x) \right\| = \left\| \frac{x}{2} - x \right\| = \left\| \frac{x}{2} - P_U x \right\| = \left\| \frac{x}{2} - P_{U^\perp} x \right\|.$$

Since $\frac{x}{2} = \frac{x}{2} + \frac{0}{2} \in \text{aff}\{x, P_U x, P_{U^\perp} x, 0(x)\}$, (3.4) yields that $(\forall x \in \mathcal{H}) CC_S x = \frac{x}{2}$.

(ii): In fact, by Fact 2.9(ii),

$$(3.5a) \quad x = P_U x \iff x \in U;$$

$$(3.5b) \quad x = P_{U^\perp} x \iff x \in U^\perp;$$

$$(3.5c) \quad U \cap U^\perp = \{0\}.$$

In addition, Combining (3.5) with Fact 2.9(i), we know that

$$P_U x = P_{U^\perp} x \implies P_U x = P_{U^\perp} x = 0 \implies x = P_U x + P_{U^\perp} x = 0 \in U \cup U^\perp.$$

Hence, for every $x \in \mathcal{H} \setminus (U \cup U^\perp)$, $x, P_U x, P_{U^\perp} x, 0(x)$ are pairwise distinct.

(iii): Now for every $x \in \mathcal{H}$,

$$\begin{aligned} & x = P_U x + P_{U^\perp} x \\ & \Rightarrow x, P_U x, P_{U^\perp} x \text{ are linear dependent} \\ & \Leftrightarrow x - 0, P_U x - 0, P_{U^\perp} x - 0 \text{ are linear dependent} \\ & \Leftrightarrow 0(x), \text{Id } x, P_U x, P_{U^\perp} x \text{ are affinely dependent.} \quad (\text{by Fact 2.7}) \end{aligned}$$

The proof is complete. \square

The following theorem provides a way to verify the properness of CC_S where \mathcal{S} contains three operators.

Theorem 3.9. *Suppose that $\mathcal{S} = \{T_1, T_2, T_3\}$. Then CC_S is proper if and only if for every $x \in \mathcal{H}$ with $\text{card}(\mathcal{S}(x)) = 3$, the vectors $T_1 x, T_2 x, T_3 x$ are affinely independent.*

Proof. By Fact 2.14, for every $x \in \mathcal{H}$ with $\text{card}(\mathcal{S}(x)) = 3$,

$$(3.6) \quad CC_S x \in \mathcal{H} \iff T_1 x, T_2 x, T_3 x \text{ are affinely independent.}$$

“ \implies ”: It follows directly from (3.6).

“ \impliedby ”: Assume that for every $x \in \mathcal{H}$ with $\text{card}(\mathcal{S}(x)) = 3$, $T_1 x, T_2 x, T_3 x$ are affinely independent in \mathcal{H} . Let $x \in \mathcal{H}$. If $\text{card}(\mathcal{S}(x)) = 3$, by (3.6) and the

assumption, then $CC_{\mathcal{S}}x \in \mathcal{H}$. Assume $\text{card}(\mathcal{S}(x)) \leq 2$, by Proposition 3.3, $CC_{\mathcal{S}}x \in \mathcal{H}$. Altogether, $(\forall x \in \mathcal{H}), CC_{\mathcal{S}}x \in \mathcal{H}$, which means that $CC_{\mathcal{S}}$ is proper. \square

Proposition 3.10. *Suppose that $\mathcal{S} = \{T_1, \dots, T_{m-1}, T_m\}$. Then the following hold:*

- (i) $\cap_{i=1}^m \text{Fix } T_i \subseteq \text{Fix } CC_{\mathcal{S}}$.
- (ii) *If $\text{Fix } CC_{\mathcal{S}} \subseteq \cup_{i=1}^m \text{Fix } T_i$, then $\text{Fix } CC_{\mathcal{S}} = \cap_{i=1}^m \text{Fix } T_i$.*
- (iii) *If $T_1 = \text{Id}$, then $\cap_{i=1}^m \text{Fix } T_i = \text{Fix } CC_{\mathcal{S}}$.*

Proof. (i): Let $x \in \cap_{i=1}^m \text{Fix } T_i$. Then

$$(3.7) \quad (\forall i \in \{1, \dots, m-1, m\}) \quad T_i x = x,$$

which yields that $\text{aff}\{T_1 x, \dots, T_{m-1} x, T_m x\} = \text{aff}\{x\} = \{x\}$. In addition, by (3.7),

$$\|x - T_1 x\| = \dots = \|x - T_{m-1} x\| = \|x - T_m x\| = 0.$$

Therefore, we obtain that $CC_{\mathcal{S}}x = x$, which means that $x \in \text{Fix } CC_{\mathcal{S}}$. Hence, $\cap_{i=1}^m \text{Fix } T_i \subseteq \text{Fix } CC_{\mathcal{S}}$.

(ii): Let $x \in \text{Fix } CC_{\mathcal{S}}$. By the assumption, there is $i_0 \in \{1, \dots, m\}$ such that

$$(3.8) \quad x = T_{i_0} x.$$

Now $x \in \text{Fix } CC_{\mathcal{S}}$, i.e., $x = CC_{\mathcal{S}}x$, implies that

$$(3.9) \quad \|x - T_1 x\| = \dots = \|x - T_{m-1} x\| = \|x - T_m x\|.$$

Combining (3.9) with (3.8), we obtain that

$$\|x - T_1 x\| = \dots = \|x - T_{m-1} x\| = \|x - T_m x\| = 0,$$

which means that $x \in \cap_{i=1}^m \text{Fix } T_i$. Hence, $\text{Fix } CC_{\mathcal{S}} \subseteq \cap_{i=1}^m \text{Fix } T_i$. Combining with (i), we deduce that $\text{Fix } CC_{\mathcal{S}} = \cap_{i=1}^m \text{Fix } T_i$.

(iii): If $T_1 = \text{Id}$, then $\text{Fix } T_1 = \mathcal{H}$ and the result follows from (ii). \square

Example 3.11. Assume that $\mathcal{H} = \mathbb{R}^2$. Set $T_1 = P_{\mathbf{B}[(-2,0);1]}$, $T_2 = P_{\mathbf{B}[(0,2);1]}$, $T_3 = P_{\mathbf{B}[(2,0);1]}$, and $\mathcal{S} = \{T_1, T_2, T_3\}$. Then $CC_{\mathcal{S}}$ is proper. Moreover, $\emptyset = \cap_{i=1}^3 \text{Fix } T_i \subsetneq \text{Fix } CC_{\mathcal{S}} = \{(0, 0)\}$.

Proof. The properness of $CC_{\mathcal{S}}$ follows from Theorem 3.9 while the rest is a consequence of elementary manipulations. \square

3.3. Continuity.

Proposition 3.12. *Assume that the elements of $\mathcal{S} = \{T_1, \dots, T_{m-1}, T_m\}$ are continuous operators and that $x \in \text{dom } CC_{\mathcal{S}}$. Then the following hold:*

- (i) *Let $\tilde{\mathcal{S}}_x = \{T_1, T_{i_1}, \dots, T_{i_{d_x}}\} \subseteq \mathcal{S}$ be such that¹ $T_{i_1} x - T_1 x, \dots, T_{i_{d_x}} x - T_1 x$ is a basis of $\text{span}\{T_2 x - T_1 x, \dots, T_m x - T_1 x\}$. Then for every $(x^{(k)})_{k \in \mathbb{N}} \subseteq \mathcal{H}$ satisfying $\lim_{k \rightarrow \infty} x^{(k)} = x$, there exists $N \in \mathbb{N}$ such that for every $k \geq N$, $CC_{\tilde{\mathcal{S}}_x}(x^{(k)}) \in \mathcal{H}$. Moreover*

$$(3.10) \quad \lim_{k \rightarrow \infty} CC_{\tilde{\mathcal{S}}_x}(x^{(k)}) = CC_{\tilde{\mathcal{S}}_x} x = CC_{\mathcal{S}} x.$$

- (ii) *If $T_1 x, \dots, T_{m-1} x, T_m x$ are affinely independent, then $CC_{\mathcal{S}}$ is continuous at x .*

Proof. (i): Let $(x^{(k)})_{k \in \mathbb{N}} \subseteq \mathcal{H}$ satisfying $\lim_{k \rightarrow \infty} x^{(k)} = x$. Now

$$\begin{aligned} \mathcal{S} &= \{T_1, \dots, T_{m-1}, T_m\}, & \mathcal{S}(x) &= \{T_1(x), \dots, T_{m-1}x, T_mx\}, \\ \tilde{\mathcal{S}}_x &= \{T_1, T_{i_1}, \dots, T_{i_{d_x}}\}, & \tilde{\mathcal{S}}_x(x) &= \{T_1x, T_{i_1}x, \dots, T_{i_{d_x}}x\}, \\ \tilde{\mathcal{S}}_x(x^{(k)}) &= \{T_1x^{(k)}, T_{i_1}x^{(k)}, \dots, T_{i_{d_x}}x^{(k)}\}. \end{aligned}$$

By Definition 3.1, $CC_S x \in \mathcal{H}$ means that $CC(\mathcal{S}(x)) \in \mathcal{H}$. By assumptions,

$$T_{i_1}x - T_1x, \dots, T_{i_{d_x}}x - T_1x \text{ is a basis of } \text{span}\{T_2x - T_1x, \dots, T_mx - T_1x\}.$$

Substituting the K , \tilde{K} and $\tilde{K}^{(k)}$ in Fact 2.20(i) by the above $\mathcal{S}(x)$, $\tilde{\mathcal{S}}_x(x)$ and $\tilde{\mathcal{S}}_x(x^{(k)})$ respectively, we obtain the desired results.

(ii): This follows easily from (i). □

The next result summarizes conditions under which the proper circumcenter mapping CC_S is continuous at a point x .

Proposition 3.13. *Assume that the elements of $\mathcal{S} = \{T_1, \dots, T_{m-1}, T_m\}$ are continuous operators and that CC_S is proper. Let $x \in \mathcal{H}$. The following assertions hold:*

- (i) *If $T_1x, \dots, T_{m-1}x, T_mx$ are affinely independent, then CC_S is continuous at x .*
- (ii) *If $T_1x, \dots, T_{m-1}x, T_mx$ are affinely dependent and $m \leq 2$, then CC_S is continuous at x .*

Proof. (i) follows from Proposition 3.12(ii) while (ii) is a consequence of Proposition 3.3. □

The following examples show that even when $T_1x, \dots, T_{m-1}x, T_mx$ are affinely dependent and $m \geq 3$, then CC_S may still be continuous at x .

Example 3.14. Suppose that U is a closed linear subspace of \mathcal{H} such that $\{0\} \subsetneq U \subsetneq \mathcal{H}$. Set $\mathcal{S} = \{\text{Id}, R_U, R_{U^\perp}\}$. Then the following hold:

- (i) The vectors $x, R_U x, R_{U^\perp} x$ are affinely dependent for every $x \in U \cup U^\perp$.
- (ii) $CC_S \equiv 0$ which is thus proper and continuous on \mathcal{H} .

Proof. (i): For every $x \in U$ (respectively $x \in U^\perp$), $R_U x = x$ (respectively $R_{U^\perp} x = x$), which implies that $x, R_U x, R_{U^\perp} x$, which is $x, x, R_{U^\perp} x$ (respectively $x, R_U x, x$) are affinely dependent.

(ii): Since $\text{Id} = P_U + P_{U^\perp}$ and $R_U = 2P_U - \text{Id}$, we have

$$\begin{aligned} \frac{R_U + R_{U^\perp}}{2} &= \frac{(2P_U - \text{Id}) + (2P_{U^\perp} - \text{Id})}{2} \\ &= \frac{1}{2} \left(2P_U - \text{Id} + 2(\text{Id} - P_U) - \text{Id} \right) = 0. \end{aligned}$$

Let $x \in \mathcal{H}$. Then $0 = \frac{R_U x + R_{U^\perp} x}{2} \in \text{aff}\{x, R_U x, R_{U^\perp} x\}$. In addition, clearly $0 \in U \cap U^\perp$. In Proposition 2.10(v), substitute $C = U$, and let the point $v = 0$. We

¹When $\mathcal{S}(x)$ is a singleton, then $\tilde{\mathcal{S}}_x = \{T_1\}$ by the standard convention that \emptyset is the basis of $\{0\}$.

get $\|x\| = \|\mathbf{R}_U x\|$. Similarly, in Proposition 2.10(v), substitute $C = U^\perp$ and let the point $v = 0$. We get $\|x\| = \|\mathbf{R}_{U^\perp} x\|$. Hence, we have

- (a) $0 \in \text{aff}\{x, \mathbf{R}_U x, \mathbf{R}_{U^\perp} x\}$ and
- (b) $\|0 - x\| = \|0 - \mathbf{R}_U x\| = \|0 - \mathbf{R}_{U^\perp} x\|$,

which means that $(\forall x \in \mathcal{H}) CC_S(x) = 0$. \square

Example 3.15. Assume that $\mathcal{H} = \mathbb{R}^2$ and $\mathcal{S} = \{T_1, T_2, T_3\}$, where for every $(x, y) \in \mathbb{R}^2$,

$$T_1(x, y) = (x, y); \quad T_2(x, y) = (-x, y); \quad T_3(x, y) = (x, -\frac{1}{4}(x-2)).$$

Then

- (i) $T_1(x, y), T_2(x, y), T_3(x, y)$ are affinely independent $\Leftrightarrow 2x(-\frac{1}{4}(x-2)-y) \neq 0$;
- (ii) $(\forall (x, y) \in \mathbb{R}^2) \quad CC_S(x, y) = (0, \frac{1}{2}(y - \frac{1}{4}(x-2)))$.

Consequently, CC_S is proper and continuous.

The following example shows that even if the operators in \mathcal{S} are continuous, we generally have

$$CC_S \text{ is proper} \not\Rightarrow CC_S \text{ is continuous.}$$

Example 3.16. Assume that $\mathcal{H} = \mathbb{R}^2$ and $\mathcal{S} = \{T_1, T_2, T_3\}$, where for every $(x, y) \in \mathbb{R}^2$,

$$T_1(x, y) = (2, 0); \quad T_2(x, y) = (-2, 0); \quad T_3(x, y) = (x, -\frac{1}{4}(x-2)).$$

Then

- (i) CC_S is proper;
- (ii) Let $(\forall k \geq 1) (x^{(k)}, y^{(k)}) = (2 - \frac{1}{k}, 0)$. Then $CC_S(x^{(k)}, y^{(k)}) \rightarrow (0, -8) \neq (0, 0) = CC_S(2, 0)$. Consequently, CC_S is not continuous at the point $(2, 0)$.

Proof. (i): Let $(x, y) \in \mathbb{R}^2$. Now by Fact 2.7,

$$\begin{aligned} & T_1(x, y), T_2(x, y), T_3(x, y) \text{ are affinely independent} \\ \Leftrightarrow & T_2(x, y) - T_1(x, y), T_3(x, y) - T_1(x, y) \text{ are linearly independent} \\ \Leftrightarrow & (-4, 0), (x-2, -\frac{1}{4}(x-2)) \text{ are linearly independent} \\ \Leftrightarrow & \det(A) \neq 0, \text{ where } A = \begin{pmatrix} -4 & x-2 \\ 0 & -\frac{1}{4}(x-2) \end{pmatrix} \\ \Leftrightarrow & x-2 \neq 0. \end{aligned}$$

Hence, by Corollary 2.15, when $x-2 \neq 0$, we have $CC_S(x, y) \in \mathcal{H}$. Actually, when $x-2 = 0$, that is $x = 2$, then for every $y \in \mathbb{R}$,

$$T_1(2, y) = (2, 0), T_2(2, y) = (-2, 0), T_3(2, y) = (2, -\frac{1}{4}(2-2)) = (2, 0).$$

By Proposition 3.3, we know that $CC_S(x, y) = (0, 0) \in \mathcal{H}$. Hence, CC_S is proper.

(ii): Let $(\bar{x}, \bar{y}) = (2, 0)$, and $(\forall k \geq 1) (x^{(k)}, y^{(k)}) = (2 - \frac{1}{k}, 0)$. By the analysis in (i) above, we know

$$(3.11) \quad CC_S(\bar{x}, \bar{y}) = (0, 0).$$

On the other hand, since

$$\begin{aligned} \mathcal{S}(x^{(k)}, y^{(k)}) &= \left\{ T_1(x^{(k)}, y^{(k)}), T_2(x^{(k)}, y^{(k)}), T_3(x^{(k)}, y^{(k)}) \right\} \\ &= \left\{ (2, 0), (-2, 0), \left(2 - \frac{1}{k}, \frac{1}{4k} \right) \right\}, \end{aligned}$$

and since, by Definition 3.1, $CC_{\mathcal{S}}(x^{(k)}, y^{(k)}) = CC(\mathcal{S}(x^{(k)}, y^{(k)}))$, we deduce that, by Fact 2.21,

$$(3.12) \quad CC_{\mathcal{S}}(x^{(k)}, y^{(k)}) = \left(0, -8 + \frac{2}{k} + \frac{1}{8k} \right).$$

Hence,

$$\lim_{k \rightarrow \infty} CC_{\mathcal{S}}(x^{(k)}, y^{(k)}) = (0, -8) \neq (0, 0) \stackrel{(3.11)}{=} CC_{\mathcal{S}}(2, 0)$$

and we are done. □

3.4. The Demiclosedness Principle for circumcenter mappings. Let $T: \mathcal{H} \rightarrow \mathcal{H}$ be nonexpansive. Then

$$(3.13) \quad \left. \begin{array}{l} x_k \rightharpoonup x \\ x_k - Tx_k \rightarrow 0 \end{array} \right\} \Rightarrow x \in \text{Fix } T.$$

This well known implication (see [8, Theorem 3(a)]) is *Browder’s Demiclosedness Principle*; it is a powerful tool in the study of nonexpansive mappings. (Technically speaking, (3.13) states that $\text{Id} - T$ is demiclosed at 0, but because a shift of a nonexpansive mapping is still nonexpansive, it is demiclosed everywhere.) For the sake of brevity, we shall simply say that

“the demiclosedness principle holds for T ” whenever (3.13) holds.

Clearly, the demiclosedness principle holds whenever T is weak-to-strong continuous, e.g., when T is continuous and \mathcal{H} is finite-dimensional. The demiclosedness principle also holds for so-called subgradient projectors; see [5, Lemma 5.1] for details.

We now obtain a condition sufficient for the circumcenter mapping to satisfy the demiclosedness principle. Throughout, we assume T_1, \dots, T_m are mappings from \mathcal{H} to \mathcal{H} .

Theorem 3.17. *Suppose that the demiclosedness principle holds for each element in $\mathcal{S} = \{T_1, T_2, \dots, T_m\}$. In addition, assume that $CC_{\mathcal{S}}$ is proper and that the implication*

$$(3.14) \quad x_k - CC_{\mathcal{S}}x_k \rightarrow 0 \Rightarrow (\forall i \in \{1, \dots, m\}) CC_{\mathcal{S}}x_k - T_i x_k \rightarrow 0$$

holds. Then the demiclosedness principle holds for $CC_{\mathcal{S}}$ and $\text{Fix } CC_{\mathcal{S}} = \bigcap_{i=1}^m \text{Fix } T_i$.

Proof. Let $x_k \rightharpoonup x$ and

$$(3.15) \quad x_k - CC_{\mathcal{S}}x_k \rightarrow 0.$$

By (3.15) and (3.14),

$$(\forall i \in \{1, \dots, m\}) \quad CC_{\mathcal{S}}x_k - T_i x_k \rightarrow 0.$$

Hence,

$$(\forall i \in \{1, \dots, m\}) \quad \|x_k - T_i x_k\| \leq \|x_k - CC_S x_k\| + \|CC_S x_k - T_i x_k\| \rightarrow 0.$$

Because the demiclosedness principle holds for each T_i , we deduce that $x \in \bigcap_{i=1}^m \text{Fix } T_i \subseteq \text{Fix } CC_S$, where the last inclusion follows from Proposition 3.10(i). Therefore, $x - CC_S x = 0$, which shows that the demiclosedness principle holds for CC_S . To verify the remaining assertion, let $\bar{x} \in \text{Fix } CC_S$. For every $k \in \mathbb{N}$, substitute x_k by \bar{x} . Then using the assumption (3.14), we deduce that $(\forall i \in \{1, \dots, m\})$ $CC_S \bar{x} - T_i \bar{x} = 0$. Combining with $(\forall i \in \{1, \dots, m\}) \|\bar{x} - T_i \bar{x}\| \leq \|\bar{x} - CC_S \bar{x}\| + \|CC_S \bar{x} - T_i \bar{x}\|$, we obtain that $\bar{x} \in \bigcap_{i=1}^m \text{Fix } T_i$. Hence, $\text{Fix } CC_S \subseteq \bigcap_{i=1}^m \text{Fix } T_i$. Therefore, the desired result follows from Proposition 3.10(i). \square

Corollary 3.18. *Suppose that $T_1 = \text{Id}$ and that CC_S is proper. Then the implication*

$$(3.16) \quad x_k - CC_S x_k \rightarrow 0 \quad \Rightarrow \quad (\forall i \in \{1, \dots, m\}) \quad CC_S x_k - T_i x_k \rightarrow 0.$$

holds.

Proof. Since CC_S is proper, by Remark 3.2, $\|CC_S x_k - x_k\| = \|CC_S x_k - T_2 x_k\| = \dots = \|CC_S x_k - T_m x_k\|$, which implies that (3.16) is true. \square

Proposition 3.19. *Suppose that $T_1 = \text{Id}$, that for every $i \in \{2, \dots, m\}$, the demiclosedness principle holds for T_i , that $\mathcal{S} = \{T_1, T_2, \dots, T_m\}$, and that CC_S is proper. Then the demiclosedness principle holds for CC_S and $\text{Fix } CC_S = \bigcap_{i=1}^m \text{Fix } T_i$.*

Proof. Combine Theorem 3.17 with Corollary 3.18. \square

We are now ready for the main result of this section.

Theorem 3.20 (a demiclosedness principle for circumcenter mappings). *Suppose that $T_1 = \text{Id}$, that each operator in $\mathcal{S} = \{T_1, T_2, \dots, T_m\}$ is nonexpansive, and that CC_S is proper. Then the demiclosedness principle holds for CC_S and $\text{Fix } CC_S = \bigcap_{i=1}^m \text{Fix } T_i$.*

Proof. Combine Browder’s Demiclosedness Principle with Proposition 3.19. \square

We now present (omitting its easy proof) another consequence of Proposition 3.19.

Corollary 3.21. *Suppose \mathcal{H} is finite-dimensional, and $\mathcal{S} = \{T_1, \dots, T_m\}$, where $T_1 = \text{Id}$ and T_j is continuous for every $j \in \{2, \dots, m\}$, and that CC_S is proper. Then the demiclosedness principle holds for CC_S . In particular,*

$$(3.17) \quad \left. \begin{array}{l} x_k \rightarrow \bar{x} \\ x_k - CC_S x_k \rightarrow 0 \end{array} \right\} \Rightarrow \bar{x} \in \bigcap_{j=1}^m \text{Fix } T_j = \text{Fix } CC_S.$$

We now provide an example where the demiclosedness principle does not hold for CC_S .

Example 3.22. Suppose that $\mathcal{H} = \mathbb{R}^2$. Set $L = \{(u, v) \in \mathcal{H} \mid v = -\frac{1}{4}u + \frac{1}{2}\}$. Assume that $\mathcal{S} = \{T_1, T_2, T_3\}$, where

$$(\forall (u, v) \in \mathcal{H}) \quad T_1(u, v) = (-2, 0), \quad T_2(u, v) = (2, 0) \quad \text{and} \quad T_3(u, v) = P_L(u, v).$$

Set $\bar{x} = (0, -8)$ and $(\forall k \in \mathbb{N} \setminus \{0\}) \quad x_k = (\frac{1}{k}, -\frac{1}{4k} - 8)$. Then the following hold.

- (i) $CC_{\mathcal{S}}$ is proper.
- (ii) $\text{Fix } CC_{\mathcal{S}} = \emptyset$.
- (iii) $\lim_{k \rightarrow \infty} CC_{\mathcal{S}}x_k = \bar{x} = \lim_{k \rightarrow \infty} x_k$; consequently, $\lim_{k \rightarrow \infty} (x_k - CC_{\mathcal{S}}x_k) = 0$. (See also Figure 1.)
- (iv) $\bar{x} \notin \text{Fix } CC_{\mathcal{S}}$; consequently, the demiclosedness principle does not hold for $CC_{\mathcal{S}}$.

Proof. (i): Let $x \in \mathcal{H}$. If $T_3x \in \mathbb{R} \cdot (1, 0)$, then $T_3x = (2, 0)$ and so $CC_{\mathcal{S}}x = (0, 0)$. Now assume that $T_3x \notin \mathbb{R} \cdot (1, 0)$. Then T_1x, T_2x, T_3x are affinely independent. Hence, by Theorem 3.9, $CC_{\mathcal{S}}x \in \mathcal{H}$. Altogether, $CC_{\mathcal{S}}$ is proper.

(ii): Since $T_1x = (-2, 0)$ and $T_2x = (2, 0)$, by definition of circumcenter mapping,

$$CC_{\mathcal{S}}x \in \mathbb{R} \cdot (0, 1),$$

which implies if $x \in \text{Fix } CC_{\mathcal{S}}$, then $x \in \mathbb{R} \cdot (0, 1)$. Since $T_3(0, -8) = P_L(0, -8) = (2, 0)$, by Proposition 3.3, $CC_{\mathcal{S}}(0, -8) = (0, 0) \neq (0, -8)$. Hence, $(0, -8) \notin \text{Fix } CC_{\mathcal{S}}$. Let $x := (0, v) \in (\mathbb{R} \cdot (0, 1)) \setminus \{(0, -8)\}$. As seen in the proof of (i), the vectors T_1x, T_2x, T_3x are affinely independent. Hence, by definition of circumcenter mapping, in this case $CC_{\mathcal{S}}x$ is the intersection of $\mathbb{R} \cdot (0, 1)$ and the perpendicular bisector of the two points T_2x, T_3x . Denote by $CC_{\mathcal{S}}x := (0, w)$. Some easy calculation yields that if $v > -8$, then $w > v$; if $v < -8$, then $w < v$, which means that $CC_{\mathcal{S}}x \neq x$. Altogether, $\text{Fix } CC_{\mathcal{S}} = \emptyset$.

(iii): Let $k \in \mathbb{N} \setminus \{0\}$. Since $x_k = (\frac{1}{k}, -\frac{1}{4k} - 8)$, by definition of T_3 ,

$$T_3x_k = (2 - \frac{1}{k}, \frac{1}{4k}).$$

Hence

$$CC_{\mathcal{S}}x_k = CC\{(-2, 0), (2, 0), (2 - \frac{1}{k}, \frac{1}{4k})\}.$$

By Example 3.16(ii), we obtain that

$$\lim_{k \rightarrow \infty} CC_{\mathcal{S}}x_k = (0, -8) = \bar{x} = \lim_{k \rightarrow \infty} x_k.$$

(iv): By (ii), $\bar{x} \notin \text{Fix } CC_{\mathcal{S}}$. Therefore, the demiclosedness principle does not hold for $CC_{\mathcal{S}}$. □

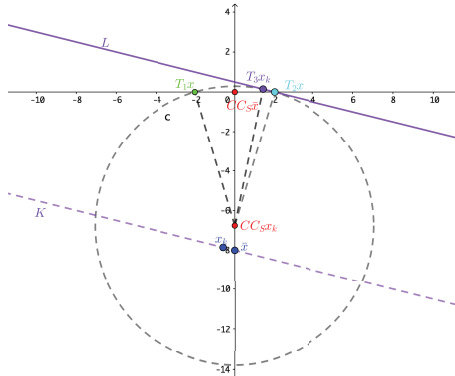


FIGURE 1. Example 3.22 illustrates that the demiclosedness principle may not hold for $CC_{\mathcal{S}}$.

Remark 3.23. Consider Example 3.22 where each T_i is a projector and thus firmly nonexpansive but $\text{Fix } CC_{\mathcal{S}} = \emptyset$. Is it possible to obtain an example where the demiclosedness principle does not hold but yet $\text{Fix } CC_{\mathcal{S}} \neq \emptyset$? We do not know the answer to this question.

4. CIRCUMCENTER MAPPINGS INDUCED BY REFLECTORS

Recall that $m \in \mathbb{N} \setminus \{0\}$ and that U_1, \dots, U_m are closed affine subspaces in the real Hilbert space \mathcal{H} with $\bigcap_{i=1}^m U_i \neq \emptyset$. In the whole section, denote

$$\Omega = \left\{ R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \mid r \in \mathbb{N}, \text{ and } i_1, i_2, \dots, i_r \in \{1, \dots, m\} \right\}.$$

By the empty product convention, $\prod_{j=1}^0 R_{U_{i_j}} = \text{Id}$. Hence, Ω is a set that contains the identity operator, Id , and all (finite) compositions of the operators in $\{R_{U_1}, \dots, R_{U_m}\}$.

4.1. Proper circumcenter mappings induced by reflectors. Let us start with a useful lemma.

Lemma 4.1. *Assume that $\text{Id} \in \mathcal{S} \subseteq \Omega$. Let $x \in \mathcal{H}$. Then for every $R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \in \mathcal{S}$,*

$$(\forall u \in \bigcap_{i=1}^m U_i) \quad \|x - u\| = \|R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x - u\|.$$

Proof. Let $u \in \bigcap_{i=1}^m U_i$. Because U_1, \dots, U_m are closed affine subspaces and $u \in \bigcap_{i=1}^m U_i \subseteq \bigcap_{j=1}^r U_{i_j}$, by Proposition 2.10(v), we have

$$\begin{aligned} \|x - u\| &= \|R_{U_{i_1}} x - u\| \\ \|R_{U_{i_1}} x - u\| &= \|R_{U_{i_2}} R_{U_{i_1}} x - u\| \\ &\vdots \\ \|R_{U_{i_{r-1}}} \cdots R_{U_{i_2}} R_{U_{i_1}} x - u\| &= \|R_{U_{i_r}} R_{U_{i_{r-1}}} \cdots R_{U_{i_2}} R_{U_{i_1}} x - u\|, \end{aligned}$$

which yield

$$\|x - u\| = \|R_{U_{i_r}} R_{U_{i_{r-1}}} \cdots R_{U_{i_2}} R_{U_{i_1}} x - u\|.$$

□

Proposition 4.2. *Assume that $\text{Id} \in \mathcal{S} \subseteq \Omega$. Let $x \in \mathcal{H}$. Then for every $u \in \bigcap_{i=1}^m U_i$,*

- (i) $P_{\text{aff}(\mathcal{S}(x))}(u) \in \text{aff}(\mathcal{S}(x))$, and
- (ii) for every $R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \in \mathcal{S}$,

$$\|P_{\text{aff}(\mathcal{S}(x))}(u) - x\| = \|P_{\text{aff}(\mathcal{S}(x))}(u) - R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x\|.$$

Proof. (i): Let $u \in \bigcap_{i=1}^m U_i$. Because $\text{aff}(\mathcal{S}(x))$ is the translate of a finite-dimensional linear subspace, $\text{aff}(\mathcal{S}(x))$ is a closed affine subspace. Hence, we know $P_{\text{aff}(\mathcal{S}(x))}(u)$ is well-defined. Clearly, $P_{\text{aff}(\mathcal{S}(x))}(u) \in \text{aff}(\mathcal{S}(x))$, i.e., (i) is true.

(ii): Take $R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \in \mathcal{S}$. Since $\text{Id}, R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \in \mathcal{S}$, we know $x, R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x \in \mathcal{S}(x) \subseteq \text{aff}(\mathcal{S}(x))$. Denote $p = P_{\text{aff}(\mathcal{S}(x))}(u)$. Substituting $C = \text{aff}(\mathcal{S}(x))$, $x = u$ and $v = x$ in Proposition 2.10(iii), we deduce

$$(4.1) \quad \|u - p\|^2 + \|x - p\|^2 = \|u - x\|^2.$$

Similarly, substitute $C = \text{aff}(\mathcal{S}(x))$, $x = u$ and $v = R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x$ in Proposition 2.10(iii) to obtain

$$(4.2) \quad \|u - p\|^2 + \|R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x - p\|^2 = \|u - R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x\|^2.$$

On the other hand, by Lemma 4.1, we know

$$(4.3) \quad \|x - u\| = \|R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x - u\|.$$

Combining (4.3) with (4.1) and (4.2), we yield

$$\|p - x\| = \|p - R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} x\|.$$

Since $R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \in \mathcal{S}$ is arbitrary, thus (ii) holds. □

Combining Proposition 3.6 with Proposition 4.2, we deduce the theorem below which is one of the main results in this paper.

Theorem 4.3. *Assume that $\text{Id} \in \mathcal{S} \subseteq \Omega$. Then the following hold:*

- (i) *The circumcenter mapping $CC_{\mathcal{S}} : \mathcal{H} \rightarrow \mathcal{H}$ induced by \mathcal{S} is proper, i.e., for every $x \in \mathcal{H}$, $CC_{\mathcal{S}}x$ is the unique point satisfying the two conditions below:*
 - (a) $CC_{\mathcal{S}}x \in \text{aff}(\mathcal{S}(x))$, and
 - (b) $(\forall R_{U_{i_r}} \cdots R_{U_{i_1}} \in \mathcal{S}) \|CC_{\mathcal{S}}x - x\| = \|CC_{\mathcal{S}}x - R_{U_{i_r}} \cdots R_{U_{i_1}} x\|$.
- (ii) $(\forall x \in \mathcal{H}) (\forall u \in \cap_{i=1}^m U_i) CC_{\mathcal{S}}x = P_{\text{aff}(\mathcal{S}(x))}(u)$.
- (iii) $(\forall x \in \mathcal{H}) CC_{\mathcal{S}}x = P_{\text{aff}(\mathcal{S}(x))}(P_{\cap_{i=1}^m U_i} x)$.

Proof. (i) and (ii): The required results follow from Propositions 3.6 and 4.2.
 (iii): Since $P_{\cap_{i=1}^m U_i} x \in \cap_{i=1}^m U_i$, the desired result comes from (ii). □

We now list several proper circumcenter mappings induced by reflectors; the properness of some of these mappings is derived from Theorem 4.3.

Example 4.4. Assume that $\mathcal{S} = \{\text{Id}, R_{U_1}, \dots, R_{U_m}\}$. By Theorem 4.3(i), $CC_{\mathcal{S}}$ is proper.

Example 4.5. Assume that

$$\mathcal{S} = \{\text{Id}, R_{U_2} R_{U_1}, R_{U_3} R_{U_2}, \dots, R_{U_m} R_{U_{m-1}}, R_{U_1} R_{U_m}\}.$$

By Theorem 4.3(i), $CC_{\mathcal{S}}$ is proper.

Example 4.6 (Behling et al. [6]). Assume that $m = 2$ and that $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. Then, by Theorem 4.3(i), $CC_{\mathcal{S}}$ is proper.

Example 4.7 (Behling et al. [7]). Assume that

$$\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}, \dots, R_{U_m} \cdots R_{U_2} R_{U_1}\}.$$

Then, by Theorem 4.3(i), $CC_{\mathcal{S}}$ is proper.

Remark 4.8. In fact, the C-DRM operator C_T defined in [6, Section 2] is the $CC_{\mathcal{S}}$ operator of Example 4.6 while the CRM operator C defined in [7, page 159] is the operator $CC_{\mathcal{S}}$ from Example 4.7.

Example 4.9. Assume that $m = 2$ and that $\mathcal{S} = \{\text{Id}, \text{R}_{U_2} \text{R}_{U_1}\}$. By Proposition 3.3,

$$CC_{\mathcal{S}} = \frac{\text{Id} + \text{R}_{U_2} \text{R}_{U_1}}{2},$$

which is the well-known Douglas–Rachford splitting operator. Clearly, $CC_{\mathcal{S}}$ is proper.

Example 4.10. Assume that $m = 2$ and that $\mathcal{S} = \{\text{Id}, \text{R}_{U_1}, \text{R}_{U_2}\}$. Then $CC_{\mathcal{S}}$ is proper. Moreover,

$$(\forall x \in U_1) \quad CC_{\mathcal{S}}x = \text{P}_{U_2}x \quad \text{and} \quad (\forall x \in U_2) \quad CC_{\mathcal{S}}x = \text{P}_{U_1}x.$$

Proof. The first assertion follows from Example 4.4. As for the remaining ones, note that

$$(4.4) \quad (\forall x \in U_1) \quad \mathcal{S}(x) = \{x, \text{R}_{U_2}x\} \quad \text{and} \quad (\forall x \in U_2) \quad \mathcal{S}(x) = \{x, \text{R}_{U_1}x\}.$$

Combining (4.4) with Proposition 3.3, we obtain that

$$\begin{aligned} (\forall x \in U_1) \quad CC_{\mathcal{S}}x &= \frac{x + \text{R}_{U_2}x}{2} = \text{P}_{U_2}x \quad \text{and} \\ (\forall x \in U_2) \quad CC_{\mathcal{S}}x &= \frac{x + \text{R}_{U_1}x}{2} = \text{P}_{U_1}x. \end{aligned}$$

The proof is complete. \square

Example 4.11. Assume that $m = 2$ and that $\mathcal{S} = \{\text{Id}, \text{R}_{U_1}, \text{R}_{U_2}, \text{R}_{U_2} \text{R}_{U_1}\}$. Let $x \in \mathcal{H}$ and set $l = \text{card}\{x, \text{R}_{U_1}x, \text{R}_{U_2}x, \text{R}_{U_2} \text{R}_{U_1}x\}$. Then exactly one of the following cases occurs.

- (i) $l = 1$ and $CC_{\mathcal{S}}x = x$.
- (ii) $l = 2$, say $S(x) = \{x_1, x_2\}$, where x_1 and x_2 are two distinct elements in $S(x)$, and $CC_{\mathcal{S}}x = \frac{x_1 + x_2}{2}$.
- (iii) $l = 3$, say $S(x) = \{x_1, x_2, x_3\}$, where x_1, x_2, x_3 are pairwise distinct elements in $S(x)$, and $CC_{\mathcal{S}}x = \frac{N}{D}$ where $N := \|x_2 - x_3\|^2 \langle x_1 - x_3, x_1 - x_2 \rangle x_1 + \|x_1 - x_3\|^2 \langle x_2 - x_3, x_2 - x_1 \rangle x_2 + \|x_1 - x_2\|^2 \langle x_3 - x_1, x_3 - x_2 \rangle x_3$ and $D := 2(\|x_2 - x_1\|^2 \|x_3 - x_1\|^2 - \langle x_2 - x_1, x_3 - x_1 \rangle^2)$.
- (iv) $l = 4$ and

$$CC_{\mathcal{S}}x = x_1 + \frac{1}{2} \mathbf{u} G(x_2 - x_1, \dots, x_{t_x-1} - x_1, x_{t_x} - x_1)^{-1} \mathbf{v}$$

where $\{x_1, \dots, x_{t_x}\} \subseteq S(x)$ is such that $\dim(\text{aff}\{x_1, x_2, \dots, x_{t_x}\}) = \dim(\text{aff} S(x))$ and x_1, x_2, \dots, x_{t_x} are affinely independent, and $\mathbf{u} := (x_2 - x_1, \dots, x_{t_x} - x_1)$, $\mathbf{v} := (\|x_2 - x_1\|^2, \dots, \|x_{t_x} - x_1\|^2)^T$ and

$$G(x_2 - x_1, \dots, x_{t_x-1} - x_1, x_{t_x} - x_1) = \begin{pmatrix} \|x_2 - x_1\|^2 & \langle x_2 - x_1, x_3 - x_1 \rangle & \cdots & \langle x_2 - x_1, x_{t_x} - x_1 \rangle \\ \vdots & \vdots & & \vdots \\ \langle x_{t_x-1} - x_1, x_2 - x_1 \rangle & \langle x_{t_x-1} - x_1, x_3 - x_1 \rangle & \cdots & \langle x_{t_x-1} - x_1, x_{t_x} - x_1 \rangle \\ \langle x_{t_x} - x_1, x_2 - x_1 \rangle & \langle x_{t_x} - x_1, x_3 - x_1 \rangle & \cdots & \|x_{t_x} - x_1\|^2 \end{pmatrix}.$$

Proof. By Theorem 4.3(i), $CC_{\mathcal{S}}$ is proper. The rest follows from Facts 2.12 and 2.13. \square

We now turn to the properness of $CC_{\tilde{\mathcal{S}}}$ when $\text{Id} \in \tilde{\mathcal{S}} \subseteq \text{aff } \Omega$.

Proposition 4.12. *Let $\alpha \in \mathbb{R}$. Assume that*

$$(4.5) \quad \tilde{\mathcal{S}} = \{\text{Id}, (1 - \alpha)\text{Id} + \alpha R_{U_1}, \dots, (1 - \alpha)\text{Id} + \alpha R_{U_m}\},$$

and that

$$(4.6) \quad \mathcal{S} = \{\text{Id}, R_{U_1}, \dots, R_{U_m}\}.$$

Then $CC_{\tilde{\mathcal{S}}}$ is proper. Moreover,

$$(4.7) \quad (\forall x \in \mathcal{H}) \quad CC_{\tilde{\mathcal{S}}}x = \alpha CC_{\mathcal{S}}x + (1 - \alpha)x \in \mathcal{H}.$$

Proof. If $\alpha = 0$, then $\tilde{\mathcal{S}} = \{\text{Id}\}$, by Definition 3.1,

$$(\forall x \in \mathcal{H}) \quad CC_{\tilde{\mathcal{S}}}x = x = 0CC_{\mathcal{S}}x + (1 - 0)x \in \mathcal{H}.$$

Now assume $\alpha \neq 0$. Let $x \in \mathcal{H}$. For every $i \in \{1, \dots, m\}$, thus

$$\begin{aligned} & CC_{\tilde{\mathcal{S}}}x \\ &= CC(\tilde{\mathcal{S}}(x)) \quad (\text{by Definition 3.1}) \\ &= CC\left(\{x, (1 - \alpha)x + \alpha R_{U_1}x, \dots, (1 - \alpha)x + \alpha R_{U_m}x\}\right) \quad (\text{by (4.5)}) \\ &= CC\left(\{0, \alpha(R_{U_1}x - x), \dots, \alpha(R_{U_m}x - x)\} + x\right) \\ &= CC\left(\{0, \alpha(R_{U_1}x - x), \dots, \alpha(R_{U_m}x - x)\}\right) + x \quad (\text{by Fact 2.18}) \\ &= \alpha CC\left(\{0, R_{U_1}x - x, \dots, R_{U_m}x - x\}\right) + x \quad (\text{by Fact 2.17 and } \alpha \neq 0) \\ &= \alpha CC\left(\{x, R_{U_1}x, \dots, R_{U_m}x\} - x\right) + x \\ &= \alpha CC\left(\{x, R_{U_1}x, \dots, R_{U_m}x\}\right) - \alpha x + x \quad (\text{by Fact 2.18}) \\ &= \alpha CC(\mathcal{S}(x)) + (1 - \alpha)x \quad (\text{by (4.6)}) \\ &= \alpha CC_{\mathcal{S}}x + (1 - \alpha)x \in \mathcal{H}. \quad (\text{by Definition 3.1 and Theorem 4.3(i)}) \end{aligned}$$

The proof is complete. □

Proposition 4.13. *Assume that $\mathcal{S} = \{\text{Id}, R_{U_2}R_{U_1}, R_{U_2}R_{U_1}R_{U_2}R_{U_1}\}$, set $T = \frac{\text{Id} + R_{U_2}R_{U_1}}{2}$, which is the Douglas–Rachford splitting operator, and set $\tilde{\mathcal{S}} = \{\text{Id}, T, T^2\}$. Then the following hold:*

- (i) $\text{aff}\{\text{Id}, T, T^2\} = \text{aff } \mathcal{S}$.
- (ii) $CC_{\tilde{\mathcal{S}}}$ is proper.

Proof. (i): By Fact 2.5, $\text{aff}\{\text{Id}, T, T^2\} = \text{aff}(\mathcal{S})$ if and only if $\text{Id} + \text{span}\{T - \text{Id}, T^2 - \text{Id}\} = \text{Id} + \text{span}\{R_{U_2}R_{U_1} - \text{Id}, R_{U_2}R_{U_1}R_{U_2}R_{U_1} - \text{Id}\}$. On the other hand,

$$(4.8) \quad T - \text{Id} = \frac{R_{U_2}R_{U_1} + \text{Id}}{2} - \text{Id} = \frac{R_{U_2}R_{U_1} - \text{Id}}{2},$$

and

$$\begin{aligned}
 (4.9) \quad T^2 - \text{Id} &= T^2 - T + T - \text{Id} = (T - \text{Id})T + (T - \text{Id}) \\
 &= \frac{R_{U_2} R_{U_1} - \text{Id}}{2} \left(\frac{R_{U_2} R_{U_1} + \text{Id}}{2} \right) + \frac{R_{U_2} R_{U_1} - \text{Id}}{2} \\
 &= \frac{1}{4} (R_{U_2} R_{U_1} R_{U_2} R_{U_1} - \text{Id}) + \frac{1}{2} (R_{U_2} R_{U_1} - \text{Id}),
 \end{aligned}$$

which result in

$$(4.10) \quad \begin{pmatrix} T - \text{Id} & T^2 - \text{Id} \end{pmatrix} = \begin{pmatrix} R_{U_2} R_{U_1} - \text{Id} & R_{U_2} R_{U_1} R_{U_2} R_{U_1} - \text{Id} \end{pmatrix} \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ 0 & \frac{1}{4} \end{pmatrix}.$$

Set $A = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ 0 & \frac{1}{4} \end{pmatrix}$. Since $\det(A) = \frac{1}{8} \neq 0$, (4.10) yields

$$\text{span}\{T - \text{Id}, T^2 - \text{Id}\} = \text{span}\{R_{U_2} R_{U_1} - \text{Id}, R_{U_2} R_{U_1} R_{U_2} R_{U_1} - \text{Id}\}.$$

Altogether, the proof of (i) is complete.

(ii): If x, Tx, T^2x are affinely independent, by Fact 2.13, then $CC_{\tilde{S}}x \in \mathcal{H}$. Suppose x, Tx, T^2x are affinely dependent. By (4.10) above and $\det(A) \neq 0$, in this case, $x, R_{U_2} R_{U_1} x, R_{U_2} R_{U_1} R_{U_2} R_{U_1} x$ are affinely dependent. Applying Theorem 4.3(i), we know $CC_{\tilde{S}}x \in \mathcal{H}$. Hence, Fact 2.14 yields that

$$(4.11) \quad \text{card} \left(\{x, R_{U_2} R_{U_1} x, R_{U_2} R_{U_1} R_{U_2} R_{U_1} x\} \right) = \text{card} (\mathcal{S}(x)) \leq 2.$$

If $Tx - x = 0$, by Proposition 3.3, $CC_{\tilde{S}}x = \frac{x+T^2x}{2}$. Now suppose $Tx - x \neq 0$. By (4.8), $R_{U_2} R_{U_1} x \neq x$. Therefore, by (4.11) and $R_{U_2} R_{U_1} x \neq x$, either $R_{U_2} R_{U_1} R_{U_2} R_{U_1} x = R_{U_2} R_{U_1} x$ or $R_{U_2} R_{U_1} R_{U_2} R_{U_1} x = x$. Suppose $R_{U_2} R_{U_1} R_{U_2} R_{U_1} x = R_{U_2} R_{U_1} x$. Multiply both sides by $R_{U_1} R_{U_2}$, by Lemma 2.8(ii), to deduce $R_{U_2} R_{U_1} x = x$, which contradicts with $R_{U_2} R_{U_1} x \neq x$. Suppose $R_{U_2} R_{U_1} R_{U_2} R_{U_1} x = x$, by (4.8) and (4.9), which implies, $Tx = T^2x$. Then by Proposition 3.3, we obtain $CC_{\tilde{S}}x = \frac{x+Tx}{2} \in \mathcal{H}$.

In conclusion, $(\forall x \in \mathcal{H}) CC_{\tilde{S}}x \in \mathcal{H}$, which means (ii) holds. □

4.2. Improper circumcenter mappings induced by reflectors.

Propositions 4.12 and 4.13 naturally prompt the following question: Is $CC_{\tilde{S}}$ proper for every \tilde{S} with $\text{Id} \in \tilde{S} \subseteq \text{aff } \Omega$? The following examples provide negative answers.

Example 4.14. Assume that $m = 2$, that $U := U_1 = U_2 \subsetneq \mathcal{H}$, and that $\{\alpha_1, \alpha_2\} \subseteq \mathbb{R}$. Assume further that $\tilde{S} = \{\text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 R_U, (1 - \alpha_2)\text{Id} + \alpha_2 R_U\}$. Then $CC_{\tilde{S}}$ is improper if and only if $\alpha_1 \neq 0, \alpha_2 \neq 0$ and $\alpha_2 \neq \alpha_1$.

Proof. By Proposition 3.3, when $\alpha_1 = 0$ or $\alpha_2 = 0$, then $CC_{\tilde{S}}$ is proper.

For every $x \in \mathcal{H}$, if $\alpha_1 \neq 0$,

$$\begin{aligned}
 ((1 - \alpha_2)x + \alpha_2 R_U x) - x &= \alpha_2 (R_U x - x) \\
 &= \frac{\alpha_2}{\alpha_1} \alpha_1 (R_U x - x) \\
 &= \frac{\alpha_2}{\alpha_1} \left(((1 - \alpha_1)x + \alpha_1 R_U x) - x \right),
 \end{aligned}$$

which implies that, by Fact 2.7,

$$x, (1 - \alpha_1)x + \alpha_1 R_U x, (1 - \alpha_2)x + \alpha_2 R_U x \text{ are affinely dependent.}$$

On the other hand, if $x \in \mathcal{H} \setminus U$, then since $\alpha_1 \neq 0$, $\alpha_2 \neq 0$, $\alpha_1 \neq \alpha_2$ and $\text{Fix } R_U = U$, we obtain that

$$\begin{aligned} \text{card} \{x, (1 - \alpha_1)x + \alpha_1 R_U x, (1 - \alpha_2)x + \alpha_2 R_U x\} &= 3 \\ \iff \alpha_1 \neq 0, \alpha_2 \neq 0 \text{ and } \alpha_2 \neq \alpha_1. \end{aligned}$$

Therefore, we deduce the required result. \square

Example 4.15. Assume that $m = 2$, that $U := U_1 = U_2 \subsetneq \mathcal{H}$, and that $\{\alpha_1, \alpha_2\} \subseteq \mathbb{R}$. Assume further that $\tilde{\mathcal{S}} = \{\text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 R_U, ((1 - \alpha_2)\text{Id} + \alpha_2 R_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_U)\}$. Then $CC_{\tilde{\mathcal{S}}}$ is improper if and only if $\alpha_1 \neq 0, \alpha_1 \neq \frac{1}{2}, \alpha_2 \neq 0$ and $\alpha_2 \neq \frac{\alpha_1}{2\alpha_1 - 1}$.

Proof. By Proposition 3.3, when $\alpha_1 = 0$ or $\alpha_2 = 0$, then $CC_{\tilde{\mathcal{S}}}$ is proper.

Note that

$$\begin{aligned} &((1 - \alpha_2)\text{Id} + \alpha_2 R_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_U) \\ &= (1 - \alpha_1 - \alpha_2 + 2\alpha_2\alpha_1)\text{Id} + (\alpha_1 + \alpha_2 - 2\alpha_2\alpha_1)R_U \quad (\text{by Lemma 2.8(ii)}). \end{aligned}$$

Hence, for every $x \in \mathcal{H}$, if $\alpha_1 \neq 0$,

$$\begin{aligned} &\left(((1 - \alpha_2)\text{Id} + \alpha_2 R_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_U) x \right) - x \\ &= (\alpha_1 + \alpha_2 - 2\alpha_2\alpha_1)(R_U x - x) \\ &= \frac{\alpha_1 + \alpha_2 - 2\alpha_2\alpha_1}{\alpha_1} \alpha_1 (R_U x - x) \\ &= \frac{\alpha_1 + \alpha_2 - 2\alpha_2\alpha_1}{\alpha_1} \left(((1 - \alpha_1)x + \alpha_1 R_U x) - x \right), \end{aligned}$$

which implies, by Fact 2.7, that $x, (1 - \alpha_1)x + \alpha_1 R_U x, ((1 - \alpha_2)\text{Id} + \alpha_2 R_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_U) x$ are affinely dependent. On the other hand, assume now $x \in \mathcal{H} \setminus U$. Then $\text{card} \{x, (1 - \alpha_1)x + \alpha_1 R_U x, ((1 - \alpha_2)\text{Id} + \alpha_2 R_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_U) x\} = 3$ if and only if $\alpha_1 \neq 0, \alpha_1 \neq \frac{1}{2}, \alpha_2 \neq 0$ and $\alpha_2 \neq \frac{\alpha_1}{2\alpha_1 - 1}$. Therefore, combining Corollary 3.4 with the results obtained above, we infer the desired result. \square

The following example is a special case of Example 4.15.

Example 4.16. Assume that $m = 2$, that $U_1 \subsetneq U_2 = \mathcal{H}$, and that $\{\alpha_1, \alpha_2\} \subseteq \mathbb{R}$. Assume further that $\tilde{\mathcal{S}} = \{\text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 R_{U_2} R_{U_1}, ((1 - \alpha_2)\text{Id} + \alpha_2 R_{U_2} R_{U_1}) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_{U_2} R_{U_1})\}$. Then $CC_{\tilde{\mathcal{S}}}$ is improper if and only if $\alpha_1 \neq 0, \alpha_1 \neq \frac{1}{2}, \alpha_2 \neq 0$ and $\alpha_2 \neq \frac{\alpha_1}{2\alpha_1 - 1}$.

Proof. Since $R_{U_2} = R_{\mathcal{H}} = \text{Id}$, we deduce that

$$\tilde{\mathcal{S}} = \{\text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 R_{U_1}, ((1 - \alpha_2)\text{Id} + \alpha_2 R_{U_1}) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 R_{U_1})\}.$$

The desired result follows directly from Example 4.15. \square

Notice that in Proposition 4.13 we showed that for $\tilde{\mathcal{S}} = \{\text{Id}, T, T^2\} = \{\text{Id}, \frac{\text{Id} + R_{U_2} R_{U_1}}{2}, \frac{\text{Id} + R_{U_2} R_{U_1}}{2} \circ \frac{\text{Id} + R_{U_2} R_{U_1}}{2}\}$, $CC_{\tilde{\mathcal{S}}}$ is proper. The example above says that this result is not a coincidence.

4.3. Particular circumcenter mappings in Euclidean spaces.

4.3.1. *Application to best approximation.* Suppose that

$$\mathcal{S}_1 = \{\text{Id}, R_{U_1}, R_{U_2}\} \quad \text{and} \quad \mathcal{S}_2 = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}.$$

By Example 4.4 and Example 4.6, we know $CC_{\mathcal{S}_1}$ and $CC_{\mathcal{S}_2}$ are proper. Hence, for every $x \in \mathcal{H}$, we are able to generate iterations $(CC_{\mathcal{S}_1}^k x)_{k \in \mathbb{N}}$ and $(CC_{\mathcal{S}_2}^k x)_{k \in \mathbb{N}}$.

In the following two examples, we choose two linear subspaces, U_1 and U_2 , in \mathbb{R}^3 and one point $x_0 \in \mathbb{R}^3$. Then we count the iteration numbers needed for the four algorithms: the shadow sequence of the Douglas–Rachford method (DRM) (see, [1] for details), the sequence generated by the method of alternating projections (MAP), and the sequence generated by iterating $CC_{\mathcal{S}_1}$ and $CC_{\mathcal{S}_2}$ to find the best approximation point $\bar{x} = P_{U_1 \cap U_2} x_0$.

Example 4.17. Assume that $\mathcal{H} = \mathbb{R}^3$, that U_1 is the line passing through the points $(0, 0, 0)$ and $(1, 0, 0)$, and that U_2 is the plane $\{(x, y, z) \mid x + y + z = 0\}$. Let $x_0 = (0.5, 0, 0)$. As Table 1 shows, both of the $CC_{\mathcal{S}_1}$ and $CC_{\mathcal{S}_2}$ are faster than DRM and MAP. (The results were obtained using *GeoGebra*.)

Algorithm	Iterations needed to find $P_{U_1 \cap U_2} x_0$
Shadow DRM	12
MAP	12
Iterating $CC_{\mathcal{S}_1}$	1
Iterating $CC_{\mathcal{S}_2}$	1

TABLE 1. Iterations required for each algorithm. See Example 4.17 for details.

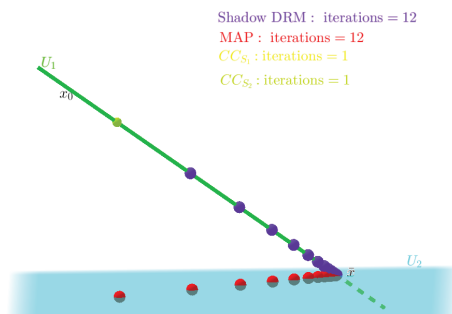


FIGURE 2. Example 4.17 compares iterations for a line and a plane.

Example 4.18. Assume that $\mathcal{H} = \mathbb{R}^3$, that $U_1 = \{(x, y, z) \mid x + y + z = 0\}$, and that $U_2 := \{(x, y, z) \mid -x + 2y + 2z = 0\}$. Set $x_0 = (-1, 0.5, 0.5)$. As Table 2 illustrates, CC_{S_2} is faster than the other methods, and CC_{S_1} performs no worse than DRM or MAP. (The results were obtained using *GeoGebra*.)

Algorithm	Iterations needed to find $P_{U_1 \cap U_2} x_0$
Shadow DRM	5
MAP	6
Iterating CC_{S_1}	5
Iterating CC_{S_2}	2

TABLE 2. Iterations required for each algorithm. See Example 4.18 for details.

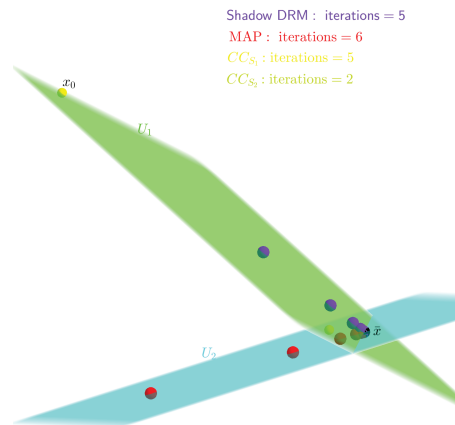


FIGURE 3. Example 4.18 compares iterations for two planes.

4.3.2. *Counterexamples.* The following two examples show that the circumcenter mapping induced by reflectors is in general neither linear nor continuous.

Example 4.19 (Discontinuity). Suppose that $\mathcal{H} = \mathbb{R}^2$, set $U_1 = \mathbb{R} \cdot (1, 0)$, and set $U_2 := \mathbb{R} \cdot (1, 1)$. Suppose that $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2}\}$ or that $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. Let $\bar{x} = (1, 0)$ and let $(\forall k \in \mathbb{N}) x_k = (1, \frac{1}{k+1})$. As Figure 4 illustrates, $CC_{\mathcal{S}} \bar{x} = (\frac{1}{2}, \frac{1}{2})$ and $(\forall k \in \mathbb{N}) CC_{\mathcal{S}} x_k = (0, 0)$. Hence,

$$\lim_{k \rightarrow \infty} CC_{\mathcal{S}} x_k = (0, 0) \neq \left(\frac{1}{2}, \frac{1}{2}\right) = CC_{\mathcal{S}} \bar{x},$$

which implies that $CC_{\mathcal{S}}$ is not continuous at \bar{x} . By Corollary 3.21, the demiclosedness principle holds for $CC_{\mathcal{S}}$.

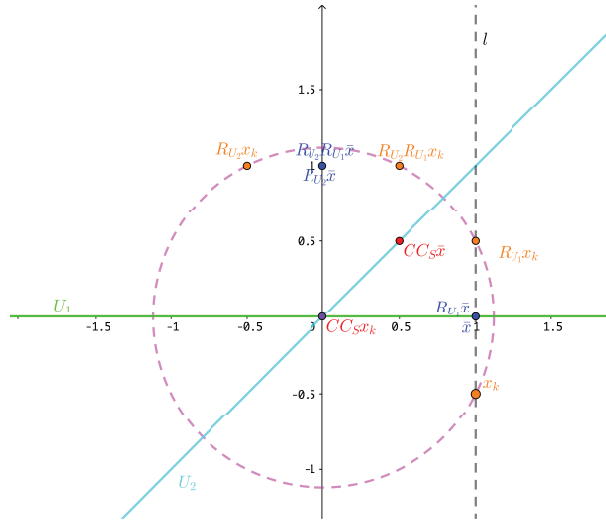


FIGURE 4. Example 4.19 provides a discontinuous CC_S in \mathbb{R}^2 .

Example 4.20 (Nonlinearity). Suppose that $\mathcal{H} = \mathbb{R}^2$, set $U_1 = \mathbb{R} \cdot (1, 0)$ and set $U_2 = \mathbb{R} \cdot (1, 1)$. Suppose that $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2}\}$ or that $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. Let $x = (1, 0)$ and $y = (1, -1)$. As Figure 5 illustrates,

$$CC_S x + CC_S y = \left(\frac{1}{2}, \frac{1}{2}\right) + (0, 0) \neq (0, 0) = CC_S(x + y),$$

which shows that CC_S is not linear. By Corollary 3.21, the demiclosedness principle holds for CC_S .

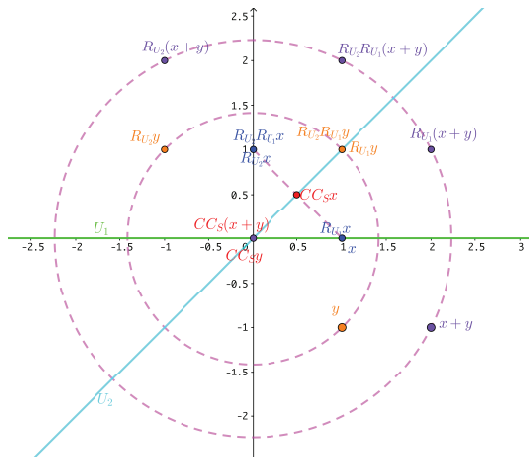


FIGURE 5. Example 4.20 presents a nonlinear CC_S in \mathbb{R}^2

5. CIRCUMCENTER MAPPINGS INDUCED BY PROJECTORS

In this section, we uphold the notations that

$$\Omega = \left\{ R_{U_{i_r}} \cdots R_{U_{i_2}} R_{U_{i_1}} \mid r \in \mathbb{N}, \text{ and } i_1, \dots, i_r \in \{1, \dots, m\} \right\}$$

and $\text{Id} \in \mathcal{S} \subseteq \Omega$. In addition, set

$$\Theta = \left\{ P_{U_{i_r}} \cdots P_{U_{i_2}} P_{U_{i_1}} \mid r \in \mathbb{N}, \text{ and } i_1, \dots, i_r \in \{1, \dots, m\} \right\}.$$

By the empty product convention, $\prod_{j=1}^0 P_{U_{i_j}} = \text{Id}$. Hence $\text{Id} \in \Theta$. Specifically, we assume that

$$\text{Id} \in \widehat{\mathcal{S}} \subseteq \text{aff } \Theta.$$

5.1. Proper circumcenter mappings induced by projectors. First, we present some cases when $CC_{\widehat{\mathcal{S}}}$ is proper.

Proposition 5.1. *Let $\alpha \in \mathbb{R}$. Assume that*

$$\widehat{\mathcal{S}} = \{\text{Id}, (1 - \alpha)\text{Id} + \alpha P_{U_1}, \dots, (1 - \alpha)\text{Id} + \alpha P_{U_m}\},$$

and that

$$\mathcal{S} = \{\text{Id}, R_{U_1}, \dots, R_{U_m}\}.$$

Then $CC_{\widehat{\mathcal{S}}}$ is proper. Moreover,

$$(5.1) \quad (\forall x \in \mathcal{H}) \quad CC_{\widehat{\mathcal{S}}}x = \frac{\alpha}{2}CC_{\mathcal{S}}x + \left(1 - \frac{\alpha}{2}\right)x \in \mathcal{H}.$$

Proof. Apply Proposition 4.12 with α replaced by $\frac{\alpha}{2}$. □

Taking $\alpha = 1$ in Proposition 5.1, we deduce the next result.

Corollary 5.2. *Assume that $\widehat{\mathcal{S}} = \{\text{Id}, P_{U_1}, \dots, P_{U_{m-1}}, P_{U_m}\}$. Then $CC_{\widehat{\mathcal{S}}}$ is proper, that is for every $x \in \mathcal{H}$, there exists unique $CC_{\widehat{\mathcal{S}}}x \in \mathcal{H}$ satisfying*

- (i) $CC_{\widehat{\mathcal{S}}}(x) \in \text{aff}\{x, P_{U_1}(x), \dots, P_{U_{m-1}}(x), P_{U_m}(x)\}$
- (ii) $\|CC_{\widehat{\mathcal{S}}}(x) - x\| = \|CC_{\widehat{\mathcal{S}}}(x) - P_{U_1}(x)\| = \cdots = \|CC_{\widehat{\mathcal{S}}}(x) - P_{U_m}(x)\|.$

Proposition 5.3. *Assume that U_2 is linear and that $\widehat{\mathcal{S}} = \{\text{Id}, P_{U_1}, P_{U_2} P_{U_1}\}$. Then $CC_{\widehat{\mathcal{S}}}$ is proper.*

Proof. Let $x \in \mathcal{H}$. If $\text{card}(\widehat{\mathcal{S}}(x)) \leq 2$, by Proposition 3.3, $CC_{\widehat{\mathcal{S}}}x \in \mathcal{H}$. Now assume $\text{card}(\widehat{\mathcal{S}}(x)) = 3$. If $x, P_{U_1}x, P_{U_2}P_{U_1}x$ are affinely independent, by Fact 2.14, $CC_{\widehat{\mathcal{S}}}x \in \mathcal{H}$.

Assume that

$$(5.2) \quad x, P_{U_1}x, P_{U_2}P_{U_1}x \text{ are affinely dependent.}$$

Note that $\text{card}(\widehat{\mathcal{S}}(x)) = 3$ implies that $P_{U_1}x - x \neq 0$; moreover, (5.2) yields that there exists $\alpha \neq 1$ such that

$$(5.3) \quad P_{U_2}P_{U_1}x - x = \alpha(P_{U_1}x - x).$$

Because U_2 is linear subspace, P_{U_2} is linear. Applying to both sides of (5.3) the projector P_{U_2} , we obtain

$$\begin{aligned} & P_{U_2}P_{U_2}P_{U_1}x - P_{U_2}x = \alpha(P_{U_2}P_{U_1}x - P_{U_2}x) \\ \implies & P_{U_2}P_{U_1}x - P_{U_2}x = \alpha(P_{U_2}P_{U_1}x - P_{U_2}x) \quad (\text{by Lemma 2.8(i)}) \\ \implies & (1 - \alpha)P_{U_2}P_{U_1}x = (1 - \alpha)P_{U_2}x \\ \implies & P_{U_2}P_{U_1}x = P_{U_2}x. \quad (\alpha \neq 1) \end{aligned}$$

Combining the implications above with $\text{card}(\widehat{\mathcal{S}}(x)) = 3$ and (5.2), we deduce that $x, P_{U_1}x, P_{U_2}x$ are pairwise distinct and affinely dependent. Applying Corollary 5.2 to $m = 2$, we obtain $CC(\{x, P_{U_1}x, P_{U_2}x\}) \in \mathcal{H}$. But this contradicts Fact 2.14. Therefore, $\text{dom } CC_{\widehat{\mathcal{S}}} = \mathcal{H}$. \square

Proposition 5.4. *Assume that U_2 is linear and that $\widehat{\mathcal{S}} = \{\text{Id}, P_{U_2}, P_{U_2}P_{U_1}\}$. Then $CC_{\widehat{\mathcal{S}}}$ is proper.*

Proof. Let $x \in \mathcal{H}$. Similarly to the proof in Proposition 5.3, we arrive at a contradiction for the case where $\text{card}(\widehat{\mathcal{S}}(x)) = 3$ and there exists $\alpha \neq 1$ such that

$$(5.4) \quad P_{U_2}P_{U_1}x - x = \alpha(P_{U_2}x - x).$$

As in the proof of Proposition 5.3, we apply to both sides of (5.4) the projector P_{U_2} . Then

$$\begin{aligned} P_{U_2}P_{U_2}P_{U_1}x - P_{U_2}x &= \alpha(P_{U_2}P_{U_2}x - P_{U_2}x) \\ \implies P_{U_2}P_{U_1}x - P_{U_2}x &= \alpha(P_{U_2}x - P_{U_2}x) = 0 \quad (\text{by Lemma 2.8(i)}) \\ \implies P_{U_2}P_{U_1}x &= P_{U_2}x. \end{aligned}$$

which contradicts $\text{card}(\widehat{\mathcal{S}}(x)) = 3$. \square

5.2. Improper circumcenter mappings induced by projectors. In view of Propositions 5.1, 5.3 and 5.4, we consider the following question:

Question 5.5. Suppose that $\{\alpha_1, \alpha_2\} \subseteq \mathbb{R} \setminus \{0, 1\}$ and that at least one of α_1, α_2 is not 2.² Assume that

$$\widehat{\mathcal{S}} = \left\{ \text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 P_{U_1}, ((1 - \alpha_2)\text{Id} + \alpha_2 P_{U_2}), ((1 - \alpha_1)\text{Id} + \alpha_1 P_{U_1}) \right\}$$

or that

$$\widehat{\mathcal{S}} = \left\{ \text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 P_{U_2}, ((1 - \alpha_2)\text{Id} + \alpha_2 P_{U_2}), ((1 - \alpha_1)\text{Id} + \alpha_1 P_{U_1}) \right\}.$$

Is $CC_{\widehat{\mathcal{S}}}$ proper?

The following example demonstrates that the answer to Question 5.5 is negative.

Example 5.6. Assume that $m = 2$ and that $U := U_1 = U_2 \subsetneq \mathcal{H}$ and $\{\alpha_1, \alpha_2\} \subseteq \mathbb{R}$. Assume further that $\widehat{\mathcal{S}} = \left\{ \text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 P_U, ((1 - \alpha_2)\text{Id} + \alpha_2 P_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 P_U) \right\}$. Then $CC_{\widehat{\mathcal{S}}}$ is improper if and only if $\alpha_1 \neq 0, \alpha_1 \neq 1, \alpha_2 \neq 0$ and $\alpha_2 \neq \frac{\alpha_1}{\alpha_1 - 1}$.

Proof. Since $R_U = 2P_U - \text{Id}$, we deduce that

$$\begin{aligned} \widehat{\mathcal{S}} &= \left\{ \text{Id}, (1 - \alpha_1)\text{Id} + \alpha_1 P_U, ((1 - \alpha_2)\text{Id} + \alpha_2 P_U) \circ ((1 - \alpha_1)\text{Id} + \alpha_1 P_U) \right\} \\ &= \left\{ \text{Id}, \text{Id} + \alpha_1(P_U - \text{Id}), (\text{Id} + \alpha_2(P_U - \text{Id})) \circ (\text{Id} + \alpha_1(P_U - \text{Id})) \right\} \\ &= \left\{ \text{Id}, \text{Id} + \frac{\alpha_1}{2}(R_U - \text{Id}), (\text{Id} + \frac{\alpha_2}{2}(R_U - \text{Id})) \circ (\text{Id} + \frac{\alpha_1}{2}(R_U - \text{Id})) \right\}. \end{aligned}$$

The result now follows from the assumptions above and Example 4.15. \square

²For $i \in \{1, 2\}$, when α_i is 0, 1, or 2, then $(1 - \alpha_i)\text{Id} + \alpha_i P_{U_i}$ is Id, P_{U_i} , or R_{U_i} respectively. In these special cases, the answer for Question 5.5 is positive (see Proposition 5.1 and Theorem 4.3(i)).

Next, we present further improper instances of $CC_{\widehat{\mathcal{S}}}$, where $\text{Id} \in \widehat{\mathcal{S}} \subseteq \text{aff } \Theta$.

Example 5.7. Assume that $\mathcal{H} = \mathbb{R}^2$, $m = 2$, $U_1 = \mathbb{R} \cdot (1, 0)$, and that $U_2 = \mathbb{R} \cdot (1, 2)$. Assume further that $\widehat{\mathcal{S}} = \{\text{Id}, P_{U_2} P_{U_1}, P_{U_2} P_{U_1} P_{U_2} P_{U_1}\}$. Take $x = (2, 4) \in U_2$. As Figure 6 illustrates, x , $P_{U_2} P_{U_1} x$, and $P_{U_2} P_{U_1} P_{U_2} P_{U_1} x$ are pairwise distinct and colinear. By Theorem 3.9, $CC_{\widehat{\mathcal{S}}}$ is improper.

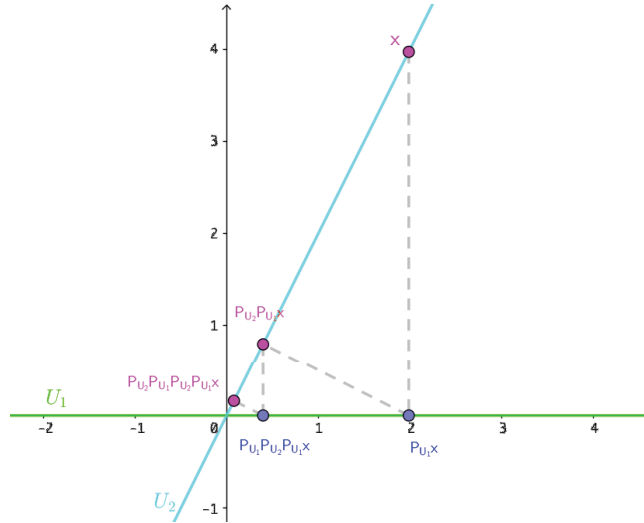


FIGURE 6. Example 5.7 illustrates $CC_{\widehat{\mathcal{S}}}x = \emptyset$ for the colinear case.

Example 5.8. Assume that $\mathcal{H} = \mathbb{R}^2$, that $m = 2$, that $U_1 = \mathbb{R} \cdot (1, 0)$, and that $U_2 = \mathbb{R} \cdot (1, 1)$. Assume further that $\widehat{\mathcal{S}} = \{\text{Id}, P_{U_1}, P_{U_2}, P_{U_2} P_{U_1}\}$. Take $x = (4, 2)$ and set $\mathcal{K} = \{\text{Id}, P_{U_1}, P_{U_2}\}$. Clearly, $P_{U_2} P_{U_1} x - x \in \mathbb{R}^2 = \text{span}\{P_{U_1} x - x, P_{U_2} x - x\}$, which implies that $\text{aff}(\mathcal{K}(x)) = \text{aff}(\widehat{\mathcal{S}}(x))$. By Fact 2.19, if $CC_{\widehat{\mathcal{S}}}x \in \mathcal{H}$, then $CC_{\widehat{\mathcal{S}}}x = CC_{\mathcal{K}}x$. As Figure 7 shows, $\|CC_{\mathcal{K}}x - x\| = \|CC_{\mathcal{K}}x - P_{U_1} x\| = \|CC_{\mathcal{K}}x - P_{U_2} x\| \neq \|CC_{\mathcal{K}}x - P_{U_2} P_{U_1} x\|$. Hence $CC_{\widehat{\mathcal{S}}}x = \emptyset$, which implies that $CC_{\widehat{\mathcal{S}}}$ is improper.

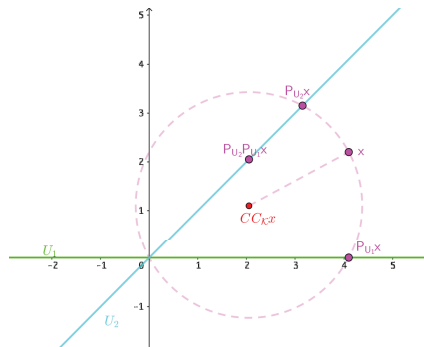


FIGURE 7. Example 5.8 illustrates $CC_{\widehat{\mathcal{S}}}x = \emptyset$ for the non-colinear case.

6. MORE IMPROPER CIRCUMCENTER MAPPINGS INDUCED BY REFLECTORS

In Theorem 4.3(i), to prove CC_S is proper, we required that

$$(6.1) \quad U_1, \dots, U_m \text{ are closed affine subspaces in } \mathcal{H} \text{ with } \bigcap_{i=1}^m U_i \neq \emptyset,$$

and that

$$(6.2) \quad \text{Id} \in \mathcal{S} \subseteq \Omega.$$

In Section 4.2, we have already seen that when the condition $\mathcal{S} \subseteq \Omega$ fails, the circumcenter mapping induced by reflectors CC_S may be improper. In the remaining part of this section, we consider two circumcenter mappings induced by reflectors, where $m = 2$ and $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2}\}$ or $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. We construct additional improper circumcenter mappings with the conditions in (6.1) not being satisfied, which means that the conditions (6.1) and (6.2) are sharp.

6.1. Inconsistent cases. In this subsection, we focus on the case when $\bigcap_{i=1}^m U_i = \emptyset$. Let U and V be two nonempty, closed, convex (possibly nonintersecting) subsets of \mathcal{H} . A *best approximation pair* relative to (U, V) is

$$(a, b) \in U \times V \quad \text{such that} \quad \|a - b\| = \inf \|U - V\|.$$

In the reference [3], the authors used the Douglas–Rachford splitting operator $T = \frac{R_V R_U + \text{Id}}{2}$ to find a best approximation pair relative to (U, V) .

Fact 6.1 ([3, Theorem 3.13 and Remark 3.14(ii)]). *Let U be a closed affine subspace and let V be a nonempty, closed, convex set in \mathcal{H} (U, V are possibly nonintersecting). Suppose that best approximation pairs relative to (U, V) exist. Set $T := \frac{R_V R_U + \text{Id}}{2}$. Let $x_0 \in \mathcal{H}$ and set $x_n = T^n x_0$, for all $n \in \mathbb{N}$. Then*

$$\left((P_V R_U x_n, P_U x_n) \right)_{n \in \mathbb{N}} \quad \text{and} \quad \left((P_V P_U x_n, P_U x_n) \right)_{n \in \mathbb{N}}$$

both converge weakly to best approximation pairs relative to (U, V) .

The following examples show that even if both of U_1, U_2 are closed affine subspaces, when $U_1 \cap U_2 = \emptyset$, the operator CC_S may not be proper where $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2}\}$ or $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. (Notice that in Example 6.2, U_1 is even a compact set.) Hence, we can not directly generalize Fact 6.1 by the circumcenter mapping induced by reflectors.

The results of the following examples in this section are easily from Corollary 3.4 and the proofs are omitted.

Example 6.2. Assume that $\mathcal{H} = \mathbb{R}^2$, that $U_1 = \{(2, 0)\}$, and that $U_2 = \mathbb{R} \cdot (0, 1)$. Set $\mathcal{S}_1 = \{\text{Id}, R_{U_1}, R_{U_2}\}$ and $\mathcal{S}_2 = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. Then

$$\begin{aligned} \text{dom } CC_{\mathcal{S}_1} &= (\mathbb{R}^2 \setminus \mathbb{R} \cdot (1, 0)) \cup \{(2, 0), (0, 0)\}, \\ \text{dom } CC_{\mathcal{S}_2} &= (\mathbb{R}^2 \setminus \mathbb{R} \cdot (1, 0)) \cup \{(2, 0), (4, 0)\}. \end{aligned}$$

6.2. Non-affine cases. One of the nice aspects of the Douglas–Rachford method is that it can be used for general convex sets. In this subsection, we assume that

$$\mathcal{S}_1 = \{\text{Id}, \mathbf{R}_{U_1}, \mathbf{R}_{U_2}\} \quad \text{or} \quad \mathcal{S}_2 = \{\text{Id}, \mathbf{R}_{U_1}, \mathbf{R}_{U_2} \mathbf{R}_{U_1}\}.$$

We shall present examples in which the operator $CC_{\mathcal{S}}$ is improper, with at least one of U_1 and U_2 not being an affine subspace while $U_1 \cap U_2 \neq \emptyset$.

Example 6.3. Assume that $\mathcal{H} = \mathbb{R}^2$, that $U_1 = \mathbb{R}_+^2$, and that $U_2 = (2, 0) + \mathbb{R} \cdot (0, 1)$. Then

$$\begin{aligned} \text{dom } CC_{\mathcal{S}_1} &= \mathbb{R}^2 \setminus \{(x, y) \mid x < 0 \text{ and } y \geq 0\}, \\ \text{dom } CC_{\mathcal{S}_2} &= (\mathbb{R}^2 \setminus \{(x, y) \mid x < 0 \text{ and } y \geq 0\}) \cup \{(-2, y) \mid y \geq 0\}. \end{aligned}$$

In the remainder of this subsection, we revisit the examples used in [6] to show the potential of the Circumcentering Douglas–Rachford method, which are the iterations of the operator $CC_{\mathcal{S}_2}$.

Example 6.4. Assume that $\mathcal{H} = \mathbb{R}^2$, that $U_1 = \mathbf{B}[(0, 0); 1]$, and that $U_2 = (1, 0) + \mathbb{R} \cdot (0, 1)$. Then

$$\begin{aligned} \text{dom } CC_{\mathcal{S}_1} &= \mathbb{R}^2 \setminus \{(x, 0) \mid x < -1\}, \\ \text{dom } CC_{\mathcal{S}_2} &= \mathbb{R}^2 \setminus \{(x, 0) \mid x < -3 \text{ or } -3 < x < -1\}. \end{aligned}$$

Example 6.5. Assume that $\mathcal{H} = \mathbb{R}^2$, that $U_1 = \mathbf{B}[(0, 0); 1]$, and that $U_2 = \mathbb{R} \cdot (0, 1)$. Then

$$\begin{aligned} \text{dom } CC_{\mathcal{S}_1} &= \mathbb{R}^2 \setminus \{(x, 0) \mid |x| > 1\}, \\ \text{dom } CC_{\mathcal{S}_2} &= \mathbb{R}^2 \setminus \{(x, 0) \mid |x| > 2 \text{ or } 1 < |x| < 2\}. \end{aligned}$$

Example 6.6. Assume that $\mathcal{H} = \mathbb{R}^2$, that $U_1 = \mathbf{B}[-1, 0; 1]$, and that $U_2 = \mathbf{B}[1, 0; 1]$. Then

$$\begin{aligned} \text{dom } CC_{\mathcal{S}_1} &= \mathbb{R}^2 \setminus \{(x, 0) \mid x < -2 \text{ or } x > 2\}, \\ \{(x, 0) \mid -6 \leq x \leq -4 \text{ or } x \geq -2\} &\subseteq \text{dom } CC_{\mathcal{S}_2}, \\ \{(x, 0) \mid x < -6 \text{ or } -4 < x < -2\} &\subseteq \mathbb{R}^2 \setminus (\text{dom } CC_{\mathcal{S}_2}). \end{aligned}$$

Example 6.7. Assume that $\mathcal{H} = \mathbb{R}^2$, that $U_1 = \mathbf{B}[-1, 0; 2]$, and that $U_2 = \mathbf{B}[1, 0; 2]$. Then

$$\begin{aligned} \text{dom } CC_{\mathcal{S}_1} &= \mathbb{R}^2 \setminus \{(x, 0) \mid x < -3 \text{ or } x > 3\}, \\ \{(x, 0) \mid -9 \leq x \leq -5 \text{ or } -3 \leq x \leq 3\} &\subseteq \text{dom } CC_{\mathcal{S}_2}, \\ \{(x, 0) \mid x < -9 \text{ or } -5 < x < -3 \text{ or } x > 3\} &\subseteq \mathbb{R}^2 \setminus (\text{dom } CC_{\mathcal{S}_2}). \end{aligned}$$

Finally, consider $U_1 = \{(x, y) \in \mathbb{R}^2 \mid (x+1)^2 + y^2 = 4\}$ and $U_2 = \{(x, y) \in \mathbb{R}^2 \mid (x-1)^2 + y^2 = 4\}$. Note that neither U_1 nor U_2 is convex. For $\mathcal{S} = \{\text{Id}, \mathbf{R}_{U_1}, \mathbf{R}_{U_2} \mathbf{R}_{U_1}\}$ or $\mathcal{S} = \{\text{Id}, \mathbf{R}_{U_1}, \mathbf{R}_{U_2}\}$, one can show that $\text{dom } CC_{\mathcal{S}} \subsetneq \mathbb{R}^2$.

6.3. Impossibility to extend to maximally monotone operators. Assume that $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2}\}$ or $\mathcal{S} = \{\text{Id}, R_{U_1}, R_{U_2} R_{U_1}\}$. In order to show a counterexample where the definition of $CC_{\mathcal{S}}$ fails to be directly generalized to maximally monotone theory, we need the definition and facts below.

Definition 6.8 ([2, Definition 23.1]). Let $A : \mathcal{H} \rightarrow 2^{\mathcal{H}}$. The *resolvent* of A is

$$J_A = (\text{Id} + A)^{-1}.$$

Fact 6.9 ([2, Corollary 23.11]). Let $A : \mathcal{H} \rightarrow 2^{\mathcal{H}}$ be maximally monotone and let $\gamma \in \mathbb{R}_{++}$. Then the following hold.

- (i) $J_{\gamma A} : \mathcal{H} \rightarrow \mathcal{H}$ and $\text{Id} - J_{\gamma A} : \mathcal{H} \rightarrow \mathcal{H}$ are firmly nonexpansive and maximally monotone.
- (ii) The reflected resolvent

$$R_{\gamma A} : \mathcal{H} \rightarrow \mathcal{H} : x \mapsto 2J_{\gamma A}x - x.$$

is nonexpansive.

Fact 6.10 ([2, Corollary 20.28]). Let $A : \mathcal{H} \rightarrow \mathcal{H}$ be monotone and continuous. Then A is maximally monotone.

Fact 6.11 ([2, Corollary 20.26]). Let C be a nonempty closed convex subset of \mathcal{H} . Then N_C is maximally monotone.

Fact 6.12 ([2, Corollary 23.4]). Let C be a nonempty closed convex subset of \mathcal{H} . Then

$$J_{N_C} = (\text{Id} + N_C)^{-1} = P_C.$$

By Fact 6.12, $R_{U_1} = 2P_{U_1} - \text{Id} = 2J_{N_{U_1}} - \text{Id}$ and $R_{U_2} = 2P_{U_2} - \text{Id} = 2J_{N_{U_2}} - \text{Id}$. In these special cases, the reflectors are consistent with the corresponding reflected resolvent.

In the following examples, we replace the two maximally monotone operators N_{U_1}, N_{U_2} in the set $\mathcal{S} = \{\text{Id}, 2J_{N_{U_1}} - \text{Id}, 2J_{N_{U_2}} - \text{Id}\}$ or $\mathcal{S} = \{\text{Id}, 2J_{N_{U_1}} - \text{Id}, (2J_{N_{U_2}} - \text{Id}) \circ (2J_{N_{U_1}} - \text{Id})\}$ by αId and βId respectively, with $\alpha \geq 0$ and $\beta \geq 0$. By Fact 6.10, since $\alpha \geq 0$ and $\beta \geq 0$, we obtain that αId and βId are maximally monotone operators. We shall characterize the improperness of the new operator $CC_{\mathcal{S}}$.

Example 6.13. Assume that $\{0\} \subsetneq \mathcal{H}$. Set $A = \alpha \text{Id}$ and $B = \beta \text{Id}$, where $\alpha \geq 0$ and $\beta \geq 0$. Further set

$$\mathcal{S}_1 = \{\text{Id}, R_A, R_B\} \quad \text{and} \quad \mathcal{S}_2 = \{\text{Id}, R_A, R_B R_A\}.$$

Then $CC_{\mathcal{S}_1}$ is improper if and only if $\alpha \neq 0$, $\beta \neq 0$ and $\alpha \neq \beta$. Moreover, $CC_{\mathcal{S}_2}$ is improper if and only if $\alpha \neq 0$, $\alpha \neq 1$, $\beta \neq 0$ and $\alpha \neq -\beta$.

Proof. The definitions yield

$$J_A = (A + \text{Id})^{-1} = ((\alpha + 1) \text{Id})^{-1} = \frac{1}{\alpha + 1} \text{Id};$$

$$R_A = 2J_A - \text{Id} = \frac{2}{\alpha + 1} \text{Id} - \text{Id} = \frac{1 - \alpha}{\alpha + 1} \text{Id};$$

$$J_B = (B + \text{Id})^{-1} = ((\beta + 1) \text{Id})^{-1} = \frac{1}{\beta + 1} \text{Id};$$

$$R_B = 2J_B - \text{Id} = \frac{2}{\beta + 1} \text{Id} - \text{Id} = \frac{1 - \beta}{\beta + 1} \text{Id}.$$

Let $x \in \mathcal{H} \setminus 0$. Now

$$(6.3a) \quad x = R_A x \iff x = \frac{1 - \alpha}{\alpha + 1} x \iff 1 = \frac{1 - \alpha}{\alpha + 1} \iff \alpha = 0;$$

$$(6.3b) \quad x = R_B x \iff x = \frac{1 - \beta}{\beta + 1} x \iff \beta = 0;$$

$$(6.3c) \quad R_A x = R_B x \iff \frac{1 - \alpha}{\alpha + 1} x = \frac{1 - \beta}{\beta + 1} x \iff \alpha = \beta;$$

$$(6.3d) \quad x = R_B R_A x \iff x = \frac{1 - \alpha}{\alpha + 1} \frac{1 - \beta}{\beta + 1} x \iff \alpha = -\beta;$$

$$(6.3e) \quad R_A x = R_B R_A x \iff \frac{1 - \alpha}{\alpha + 1} x = \frac{1 - \alpha}{\alpha + 1} \frac{1 - \beta}{\beta + 1} x \iff \alpha = 1 \text{ or } \beta = 0.$$

“ \implies ”: According to the previous analysis, in both of the assertions, the contrapositive of the required results follow from Proposition 3.3.

“ \impliedby ”: Assume $\alpha \neq 0$, $\beta \neq 0$ and $\alpha \neq \beta$. Then

$$\begin{aligned} \text{aff}(\mathcal{S}_1(x)) &= \text{aff}\{x, R_A x, R_B x\} = x + \text{span}\{R_A x - x, R_B x - x\} \\ &= x + \text{span}\left\{\frac{-2\alpha}{\alpha + 1}x, \frac{-2\beta}{\beta + 1}x\right\} \\ &= \mathbb{R} \cdot x. \end{aligned}$$

Let $x \in \mathcal{H} \setminus \{0\}$. We observe that

$$\begin{aligned} &\left(\exists y \in \text{aff}(\mathcal{S}_1(x))\right) \quad \|y - x\| = \|y - R_A x\| = \|y - R_B x\| \\ &\iff (\exists t \in \mathbb{R}) \quad \|tx - x\| = \left\|tx - \frac{1 - \alpha}{\alpha + 1}x\right\| = \left\|tx - \frac{1 - \beta}{\beta + 1}x\right\| \\ &\iff (\exists t \in \mathbb{R}) \quad |t - 1| = \left|t - \frac{1 - \alpha}{\alpha + 1}\right| = \left|t - \frac{1 - \beta}{\beta + 1}\right|. \quad (\text{by } x \neq 0) \end{aligned}$$

On the other hand, combining the assumptions with Corollary 2.16 and (6.3), we obtain that

$$(\nexists t \in \mathbb{R}) \quad |t - 1| = \left|t - \frac{1 - \alpha}{\alpha + 1}\right| = \left|t - \frac{1 - \beta}{\beta + 1}\right|.$$

Hence,

$$(\forall x \in \mathcal{H} \setminus \{0\}) \quad CC_{\mathcal{S}_1} x = \emptyset.$$

Assume $\alpha \neq 0$, $\alpha \neq 1$, $\beta \neq 0$ and $\alpha \neq -\beta$. A similar proof shows that for every $x \in \mathcal{H} \setminus \{0\}$, there is no point $y \in \text{aff}(\mathcal{S}_2(x))$, such that $\|y - x\| = \|y - R_A x\| = \|y - R_B R_A x\|$, which implies that $(\forall x \in \mathcal{H} \setminus \{0\}) CC_{\mathcal{S}_2} x = \emptyset$. \square

Arguing similarly to the proof of the previous result, we also obtain the following result:

Example 6.14. Assume that $\{0\} \subsetneq \mathcal{H}$. Let $\{a, b\} \subseteq \mathbb{R}$. Set $A \equiv a$, i.e., $(\forall x \in \mathcal{H}) Ax = a$, and $B \equiv b$. Furthermore, set

$$\mathcal{S}_1 = \{\text{Id}, R_A, R_B\} \quad \text{and} \quad \mathcal{S}_2 = \{\text{Id}, R_A, R_B R_A\}.$$

Then $CC_{\mathcal{S}_1}$ is improper if and only if $a \neq 0$, $b \neq 0$ and $a \neq b$. Moreover, $CC_{\mathcal{S}_2}$ is improper if and only if $a \neq 0$, $b \neq 0$ and $a \neq -b$.

The example above shows that there is no direct way to generalize the definition of $CC_{\mathcal{S}}$ to maximally monotone theory.

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