

and

$$\langle x - P_C(x), P_C(x) - y \rangle \geq 0 \quad \text{for all } x \in \mathbb{R}^n, y \in C, \quad (2.4)$$

where equality in (2.4) is reached, if C is a hyper-plane.

A simple example when the projection has a close formula is the following.

Example 2.3

The orthogonal projection of a point $x \in \mathbb{R}^n$ onto $H_-(\alpha, \beta)$ is defined as

$$P_{H_-(\alpha, \beta)}(x) := \begin{cases} x - \frac{\langle a, x \rangle - \beta}{\|a\|^2} a & \text{if } \langle a, x \rangle > \beta, \\ x & \text{if } \langle a, x \rangle \leq \beta. \end{cases} \quad (2.5)$$

Projection Methods

Projection methods (see, e.g., [12,13,14]) were first used to solve systems of linear equations in Euclidean spaces in the 1930s and were subsequently extended to systems of linear inequalities. The basic step in these early algorithms consists of a projection onto a hyper-plane or a half-space. Modern projection methods are more sophisticated and they can solve the general Convex Feasibility Problem (CFP) in a Hilbert space, see, e.g., [15].

In general, projection methods are iterative algorithms that use projections onto sets while relying on the general principle that when a family of (usually closed and convex) sets is present, then projections onto the given individual sets are easier to perform than projections onto other sets (intersections, image sets under some transformation, etc.) that are derived from the given individual sets. These methods have a nice geometrical interpretation, moreover their main advantage is low computational effort and stability. This is the major reason they are so successful in real-world applications, see [16,17].

As two prominent classical examples of projection methods, we avail the Kaczmarz [18] and Cimmino [19] algorithms for solving linear systems of the form $Ax=b$ as above. Denote by a_i the i th row of A . In our presentation of these algorithms here, they are restricted to exact projection onto the corresponding hyper-plane while in general relaxation is also permitted.

Algorithm 2.4

(Kaczmarz method)

Step 0::

Let x^0 be arbitrary initial point in \mathbb{R}^n , and set $k=0$.

Fundamentals Of Matrix Computations Solutions

Carl D. Meyer, Robert J. Plemmons



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