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Two relaxed inertial forward-backward-forward algorithms for solving monotone inclusions and an application to compressed sensing

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Abstract

Two novel algorithms, which incorporate inertial terms and relaxation effects, are introduced to tackle a monotone inclusion problem. The weak and strong convergence of the algorithms are obtained under certain conditions, and the R-linear convergence for the first algorithm is demonstrated if the set-valued operator involved is strongly monotone in real Hilbert spaces. The proposed algorithms are applied to signal recovery problems and demonstrate improved performance compared to existing algorithms in the literature.

Keywords

Author Keywords: Inclusion problems; monotone operator; signal recovery; forward-backward-forward method; convergence rate

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