



Controllability and Accumulation of Errors Arising in a General Iteration Method

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Article Info

Keywords: Error analysis, Random errors, TS iteration method

2010 AMS: 47H10, 97N20, 47J25, 54H25

Received: 18 October 2020

Accepted: 24 May 2021

Available online: 27 May 2021

Abstract

In this paper, we propose and analyze a three-step general iteration method which is a special case of an iteration method proposed in (S. Thianwan and S. Suantai, Convergence criteria of a new three-step iteration with errors for nonexpansive nonself-mappings, *Comput. Math. Appl.* 52 (2006), 1107-1118). Here we intend to study directly the accumulation, estimation and control of random errors in the newly proposed general iteration method. We give conditions under which the accumulated-error in our iteration method is bounded and controllable in a permissible range.

1. Introduction

The tools of fixed point theory are successfully applied to the solutions of a wide variety of problems arising in many disciplines of science. In particular, fixed point iteration methods have attracted the attention of researchers and in parallel with the extension of the application areas of fixed point theory, a great deal of effort has been devoted to the study of some important features of iteration methods (see, for instance, [1]-[9]).

Errors usually occur in the iterative calculations and so consideration of error estimates is of utmost importance in the study of iteration methods. A quick look at literature reveals that many paper have been devoted to the study of iteration methods with errors where the errors are calculated indirectly. There are only a few papers concerning direct estimation and control of errors of the iteration methods (see, e.g., [10]-[12]).

Throughout this exposition, we assume that $(B, \|\cdot\|)$ is an arbitrary real Banach space, S a nonempty closed and convex subset of B , $T : S \rightarrow S$ an operator, and $\{a_n\}_{n=0}^{\infty}$, $\{b_n\}_{n=0}^{\infty}$, $\{c_n\}_{n=0}^{\infty}$, $\{\alpha_n\}_{n=0}^{\infty}$, $\{\beta_n\}_{n=0}^{\infty}$, $\{\lambda_n\}_{n=0}^{\infty}$, $\{\mu_n\}_{n=0}^{\infty}$, $\{\gamma_n\}_{n=0}^{\infty}$, $\{\alpha_n + \beta_n + \lambda_n\}_{n=0}^{\infty}$, $\{b_n + c_n + \mu_n\}_{n=0}^{\infty}$, $\{a_n + \gamma_n\}_{n=0}^{\infty} \subseteq [0, 1]$ are parameter sequences satisfying certain control condition(s) and $\{u_n\}_{n=0}^{\infty}$, $\{v_n\}_{n=0}^{\infty}$, $\{w_n\}_{n=0}^{\infty}$ are bounded sequences in S .

In 2006, Thianwan and Suantai [13] defined a three-step iteration method on S with error terms as:

$$\begin{cases} x_0 \in S, \\ x_{n+1} = (1 - \alpha_n - \beta_n - \lambda_n)x_n + \alpha_n T y_n + \beta_n T z_n + \lambda_n w_n \\ y_n = (1 - b_n - c_n - \mu_n)x_n + b_n T z_n + c_n T x_n + \mu_n v_n \\ z_n = (1 - a_n - \gamma_n)x_n + a_n T x_n + \gamma_n u_n, \text{ for all } n \in \mathbb{N}. \end{cases} \quad (1.1)$$

The iteration method (1.1) has been used for approximation of fixed points of various nonlinear mappings (see, for instance,



[14, 15]). If we put $\lambda_n = \mu_n = \gamma_n = 0$ for all $n \in \mathbb{N}$ in (1.1), then we obtain

$$\begin{cases} x_0 \in S, \\ x_{n+1} = (1 - \alpha_n - \beta_n)x_n + \alpha_n T y_n + \beta_n T z_n \\ y_n = (1 - b_n - c_n)x_n + b_n T z_n + c_n T x_n \\ z_n = (1 - a_n)x_n + a_n T x_n, \text{ for all } n \in \mathbb{N}. \end{cases} \quad (1.2)$$

Remark 1.1. The iteration method (1.1) reduces to:

- (i) Noor iteration method [16] if $c_n = \beta_n = \gamma_n = \lambda_n = \mu_n = 0$ for all $n \in \mathbb{N}$,
- (ii) Ishikawa iteration method [17] if $a_n = c_n = \beta_n = \gamma_n = \lambda_n = \mu_n = 0$ for all $n \in \mathbb{N}$,
- (iii) Mann iteration method [18] if $a_n = b_n = c_n = \beta_n = \gamma_n = \lambda_n = \mu_n = 0$ for all $n \in \mathbb{N}$.

2. Main results

Here we intend to study directly the accumulation, estimation and control of random errors in the iteration method (1.2). Define the errors of $T x_n$, $T y_n$ and $T z_n$ by

$$u_n = T x_n - \overline{T x_n}, v_n = T z_n - \overline{T z_n} \text{ and } w_n = T y_n - \overline{T y_n} \quad (2.1)$$

for all $n \in \mathbb{N}$, where $\overline{T x_n}$, $\overline{T y_n}$ and $\overline{T z_n}$ are the exact values of $T x_n$, $T y_n$ and $T z_n$ respectively, that is, $T x_n$, $T y_n$ and $T z_n$ are approximate values of $\overline{T x_n}$, $\overline{T y_n}$ and $\overline{T z_n}$, respectively. The theory of errors implies that $\{u_n\}_{n=0}^{\infty}$, $\{v_n\}_{n=0}^{\infty}$ and $\{w_n\}_{n=0}^{\infty}$ are bounded. Set

$$B = \max \{B_u, B_v, B_w\} \quad (2.2)$$

where $B_u = \sup_{n \in \mathbb{N}} \|u_n\|$, $B_v = \sup_{n \in \mathbb{N}} \|v_n\|$ and $B_w = \sup_{n \in \mathbb{N}} \|w_n\|$ are the bounds on the absolute errors of $\{T x_n\}_{n=0}^{\infty}$, $\{T z_n\}_{n=0}^{\infty}$ and $\{T y_n\}_{n=0}^{\infty}$, respectively.

The main part of accumulation of errors from (1.2) comes essentially from u_n , v_n and w_n ; hence we can set

$$\begin{cases} \overline{x_0} \in S, \\ \overline{x_{n+1}} = (1 - \alpha_n - \beta_n)\overline{x_n} + \alpha_n \overline{T y_n} + \beta_n \overline{T z_n} \\ \overline{y_n} = (1 - b_n - c_n)\overline{x_n} + b_n \overline{T z_n} + c_n \overline{T x_n} \\ \overline{z_n} = (1 - a_n)\overline{x_n} + a_n \overline{T x_n}, \text{ for all } n \in \mathbb{N}. \end{cases} \quad (2.3)$$

where $\overline{x_n}$, $\overline{y_n}$ and $\overline{z_n}$ are exact values of x_n , y_n and z_n , respectively. Clearly, the errors of last iteration will affect the next $(n + 1)$ steps. So, utilizing (1.2), (2.1) and (2.3), we have

$$\begin{aligned} x_0 &= \overline{x_0}; \\ z_0 &= (1 - a_0)x_0 + a_0 T x_0 \\ &= (1 - a_0)\overline{x_0} + a_0 \overline{T x_0} + a_0 u_0 = \overline{z_0} + a_0 u_0; \\ y_0 &= (1 - b_0 - c_0)x_0 + b_0 T z_0 + c_0 T x_0 \\ &= (1 - b_0 - c_0)\overline{x_0} + b_0 \overline{T z_0} + c_0 \overline{T x_0} + b_0 v_0 + c_0 u_0 \\ &= \overline{y_0} + b_0 v_0 + c_0 u_0; \\ x_1 &= (1 - \alpha_0 - \beta_0)x_0 + \alpha_0 T y_0 + \beta_0 T z_0 \\ &= (1 - \alpha_0 - \beta_0)\overline{x_0} + \alpha_0 \overline{T y_0} + \beta_0 \overline{T z_0} + \alpha_0 w_0 + \beta_0 v_0 \\ &= \overline{x_1} + \alpha_0 w_0 + \beta_0 v_0; \\ z_1 &= \overline{z_1} + (1 - a_1)(\alpha_0 w_0 + \beta_0 v_0) + a_1 u_1; \\ y_1 &= \overline{y_1} + (1 - b_1 - c_1)(\alpha_0 w_0 + \beta_0 v_0) + b_1 v_1 + c_1 u_1; \\ x_2 &= \overline{x_2} + (1 - \alpha_1 - \beta_1)(\alpha_0 w_0 + \beta_0 v_0) + \alpha_1 w_1 + \beta_1 v_1; \\ z_2 &= \overline{z_2} + (1 - a_2)(1 - \alpha_1 - \beta_1)(\alpha_0 w_0 + \beta_0 v_0) \\ &\quad + (1 - a_2)(\alpha_1 w_1 + \beta_1 v_1) + a_2 u_2; \\ y_2 &= \overline{y_2} + (1 - b_2 - c_2)[(1 - \alpha_1 - \beta_1)(\alpha_0 w_0 + \beta_0 v_0) \\ &\quad + (\alpha_1 w_1 + \beta_1 v_1)] + b_2 v_2 + c_2 u_2; \\ x_3 &= \overline{x_3} + (1 - \alpha_2 - \beta_2)(1 - \alpha_1 - \beta_1)(\alpha_0 w_0 + \beta_0 v_0) \\ &\quad + (1 - \alpha_2 - \beta_2)(\alpha_1 w_1 + \beta_1 v_1) + \alpha_2 w_2 + \beta_2 v_2; \end{aligned}$$

Repeating the above process, we obtain

$$x_{n+1} = \overline{x_{n+1}} + \sum_{k=0}^n (\alpha_k w_k + \beta_k v_k) \left[\prod_{i=k+1}^n (1 - \alpha_i - \beta_i) \right],$$

$$\begin{aligned} y_n &= \overline{y_n} + b_n v_n + c_n u_n + (1 - b_n - c_n) \sum_{k=0}^{n-1} (\alpha_k w_k + \beta_k v_k) \left[\prod_{i=k+1}^{n-1} (1 - \alpha_i - \beta_i) \right] \\ &= \overline{y_n} + b_n v_n + c_n u_n + (1 - b_n - c_n) (x_n - \overline{x_n}), \end{aligned}$$

and

$$\begin{aligned} z_n &= \overline{z_n} + a_n u_n + (1 - a_n) \sum_{k=0}^{n-1} (\alpha_k w_k + \beta_k v_k) \left[\prod_{i=k+1}^{n-1} (1 - \alpha_i - \beta_i) \right] \\ &= \overline{z_n} + a_n u_n + (1 - a_n) (x_n - \overline{x_n}) \text{ for all } n \in \mathbb{N}. \end{aligned}$$

Define

$$Q_n^{(1)} := x_{n+1} - \overline{x_{n+1}} = \sum_{k=0}^n (\alpha_k w_k + \beta_k v_k) \left[\prod_{i=k+1}^n (1 - \alpha_i - \beta_i) \right], \quad (2.4)$$

$$Q_n^{(2)} := y_n - \overline{y_n} = b_n v_n + c_n u_n + (1 - b_n - c_n) Q_{n-1}^{(1)}, \quad (2.5)$$

and

$$Q_n^{(3)} := z_n - \overline{z_n} = a_n u_n + (1 - a_n) Q_{n-1}^{(1)} \text{ for all } n \in \mathbb{N}. \quad (2.6)$$

Obviously, the errors of iteration method, after $(n + 1)$ times iterations, are added up to $Q_n^{(1)}$, $Q_n^{(2)}$ and $Q_n^{(3)}$.

Now, we are in a position to give the following result.

Theorem 2.1. Let S , T , B , $Q_n^{(1)}$, $Q_n^{(2)}$ and $Q_n^{(3)}$ be as above.

(i) If $\sum_{i=0}^{\infty} (\alpha_i + \beta_i) = +\infty$, then the accumulation of errors in (1.2) is bounded and does not exceed the number B ;

(ii) If $\sum_{i=0}^{\infty} (\alpha_i + \beta_i) < +\infty$, $\lim_{n \rightarrow \infty} a_n = 0$ and $\lim_{n \rightarrow \infty} (b_n + c_n) = 0$, then random errors of (1.2) are controllable.

Proof. (i) It is well known that $\sum_{i=0}^{\infty} (\alpha_i + \beta_i) = +\infty$ implies $\prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) = 0$ (see, e.g., (Remark 2.1 of [19])). From (2.2),

(2.4)-(2.6) we have

$$\begin{aligned}
\|Q_n^{(1)}\| &= \left\| (\alpha_0 w_0 + \beta_0 v_0) \prod_{i=1}^n (1 - \alpha_i - \beta_i) \right. \\
&\quad + (\alpha_1 w_1 + \beta_1 v_1) \prod_{i=2}^n (1 - \alpha_i - \beta_i) \\
&\quad + \cdots + (\alpha_{n-1} w_{n-1} + \beta_{n-1} v_{n-1}) \prod_{i=n}^n (1 - \alpha_i - \beta_i) + \alpha_n w_n + \beta_n v_n \left. \right\| \\
&\leq \left\| (\alpha_0 w_0 + \beta_0 v_0) \prod_{i=1}^n (1 - \alpha_i - \beta_i) \right\| \\
&\quad + \left\| (\alpha_1 w_1 + \beta_1 v_1) \prod_{i=2}^n (1 - \alpha_i - \beta_i) \right\| \\
&\quad + \cdots + \left\| (\alpha_{n-1} w_{n-1} + \beta_{n-1} v_{n-1}) \prod_{i=n}^n (1 - \alpha_i - \beta_i) \right\| \\
&\quad + \|\alpha_n w_n + \beta_n v_n\| \\
&\leq (\alpha_0 \|w_0\| + \beta_0 \|v_0\|) \prod_{i=1}^n (1 - \alpha_i - \beta_i) \\
&\quad + (\alpha_1 \|w_1\| + \beta_1 \|v_1\|) \prod_{i=2}^n (1 - \alpha_i - \beta_i) \\
&\quad + \cdots + (\alpha_{n-1} \|w_{n-1}\| + \beta_{n-1} \|v_{n-1}\|) \prod_{i=n}^n (1 - \alpha_i - \beta_i) \\
&\quad + \alpha_n \|w_n\| + \beta_n \|v_n\| \\
&\leq B \left\{ (\alpha_0 + \beta_0) \prod_{i=1}^n (1 - \alpha_i - \beta_i) + (\alpha_1 + \beta_1) \prod_{i=2}^n (1 - \alpha_i - \beta_i) \right. \\
&\quad \left. + \cdots + (\alpha_{n-1} + \beta_{n-1}) \prod_{i=n}^n (1 - \alpha_i - \beta_i) + \alpha_n + \beta_n \right\} \\
&= B \left\{ \prod_{i=0}^n (1 - \alpha_i - \beta_i) + (\alpha_0 + \beta_0) \prod_{i=1}^n (1 - \alpha_i - \beta_i) \right. \\
&\quad + (\alpha_1 + \beta_1) \prod_{i=2}^n (1 - \alpha_i - \beta_i) + \cdots + (\alpha_{n-1} + \beta_{n-1}) \prod_{i=n}^n (1 - \alpha_i - \beta_i) \\
&\quad \left. + \alpha_n + \beta_n - \prod_{i=0}^n (1 - \alpha_i - \beta_i) \right\} \\
&= B \left[1 - \prod_{i=0}^n (1 - \alpha_i - \beta_i) \right] \leq B \left[1 - \prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) \right] = B, \tag{2.7}
\end{aligned}$$

$$\begin{aligned}
\|Q_n^{(2)}\| &= \|b_n v_n + c_n u_n + (1 - b_n - c_n) Q_{n-1}^{(1)}\| \\
&\leq b_n \|v_n\| + c_n \|u_n\| + (1 - b_n - c_n) \|Q_{n-1}^{(1)}\| \\
&\leq B(b_n + c_n) + (1 - b_n - c_n) B = B, \tag{2.8}
\end{aligned}$$

and

$$\begin{aligned}
\|Q_n^{(3)}\| &= \|a_n u_n + (1 - a_n) Q_{n-1}^{(1)}\| \\
&\leq a_n \|u_n\| + (1 - a_n) \|Q_{n-1}^{(1)}\| \\
&\leq a_n B + (1 - a_n) B = B \text{ for all } n \in \mathbb{N}. \tag{2.9}
\end{aligned}$$

Hence, we have $\max_{n \in \mathbb{N}} \left\{ \|Q_n^{(1)}\|, \|Q_n^{(2)}\|, \|Q_n^{(3)}\| \right\} \leq B$.

(ii) Indeed, $\sum_{i=0}^{\infty} (\alpha_i + \beta_i) < +\infty$ implies that $\prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) \in (0, 1)$. Let $1 - \prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) = \ell \in (0, 1)$. Thus, from (2.7), we obtain

$$\|Q_n^{(1)}\| \leq B \left[1 - \prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) \right] \leq \ell B \text{ for all } n \in \mathbb{N}. \tag{2.10}$$

On the other hand, the condition $\lim_{n \rightarrow \infty} (b_n + c_n) = 0$ implies the existence of an $n_0 \in \mathbb{N}$ such that for all $n \geq n_0$ we have $b_n + c_n \leq \ell / (1 - \ell)$. Using this fact together with (2.8) and (2.10), we get

$$\begin{aligned} \|Q_n^{(2)}\| &\leq (b_n + c_n)B + (1 - b_n - c_n) \|Q_{n-1}^{(1)}\| \\ &\leq (b_n + c_n)B(1 - \ell) + B\ell \\ &\leq \frac{\ell}{1 - \ell} B(1 - \ell) + B\ell = 2B\ell \text{ for all } n \geq n_0. \end{aligned} \tag{2.11}$$

Similarly, the condition $\lim_{n \rightarrow \infty} a_n = 0$ implies the existence of an $n_0 \in \mathbb{N}$ such that for all $n \geq n_0$ we have $a_n \leq \ell / (1 - \ell)$. Hence, from (2.9) and (2.10), we have

$$\begin{aligned} \|Q_n^{(3)}\| &\leq a_n \|u_n\| + (1 - a_n) \|Q_{n-1}^{(1)}\| \\ &\leq a_n B(1 - \ell) + B\ell \\ &\leq \frac{\ell}{1 - \ell} B(1 - \ell) + B\ell = 2B\ell \text{ for all } n \geq n_0. \end{aligned} \tag{2.12}$$

Thus, we conclude that $\|Q_n^{(1)}\|$, $\|Q_n^{(2)}\|$ and $\|Q_n^{(3)}\|$ can be controlled for suitable choice of the parameter sequences $\{a_n\}_{n=0}^{\infty}$, $\{b_n\}_{n=0}^{\infty}$, $\{c_n\}_{n=0}^{\infty}$, $\{\alpha_n\}_{n=0}^{\infty}$ and $\{\beta_n\}_{n=0}^{\infty}$ for all $n \geq n_0$. \square

Example 2.2. Let $\alpha_n + \beta_n = \frac{1}{(n^2 + 4n + 3)^2}$ for all $n \in \mathbb{N}$. Then, we have by the Wolfram Mathematica 9 software package that

$\sum_{i=0}^{\infty} (\alpha_i + \beta_i) = \frac{1}{48} (4\pi^2 - 33) < +\infty$ and $\ell = 1 - \prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) = 1 + \frac{2\sqrt{2}\sin(\sqrt{2}\pi)}{\pi} \approx 0.132183 \in (0, 1)$ which implies together

with (2.10)-(2.12) that $\|Q_n^{(1)}\| \leq \left(1 + \frac{2\sqrt{2}\sin(\sqrt{2}\pi)}{\pi}\right) B$, $\|Q_n^{(2)}\| \leq 2 \left(1 + \frac{2\sqrt{2}\sin(\sqrt{2}\pi)}{\pi}\right) B$ and $\|Q_n^{(3)}\| \leq 2 \left(1 + \frac{2\sqrt{2}\sin(\sqrt{2}\pi)}{\pi}\right) B$

for all $n \in \mathbb{N}$.

Especially, for any $\varepsilon \in (0, 1)$, if $\alpha_n + \beta_n = \frac{5^{n+2}}{7^{n+3}} \varepsilon$ for all $n \in \mathbb{N}$, then

$$\prod_{i=0}^{\infty} (1 - \alpha_i - \beta_i) \geq 1 - \sum_{i=0}^{\infty} (\alpha_i + \beta_i) = 1 - \frac{25}{98} \varepsilon,$$

which yields $\ell < \frac{25}{98} \varepsilon$, so that

$$\|Q_n^{(1)}\| \leq \frac{25}{98} \varepsilon B \text{ for all } n \in \mathbb{N},$$

$$\|Q_n^{(2)}\| \leq \frac{25}{49} \varepsilon B \text{ for all } n \geq n_0,$$

and

$$\|Q_n^{(3)}\| \leq \frac{25}{49} \varepsilon B \text{ for all } n \geq n_0,$$

where n_0 belongs to \mathbb{N} and the inequalities $a_n \leq \frac{\varepsilon}{3.92 - \varepsilon}$ and $b_n + c_n \leq \frac{\varepsilon}{3.92 - \varepsilon}$ hold. Hence, the random errors is controllable in a permissible range for suitable choice of the parameter sequences $\{a_n\}_{n=0}^{\infty}$, $\{b_n\}_{n=0}^{\infty}$, $\{c_n\}_{n=0}^{\infty}$, $\{\alpha_n\}_{n=0}^{\infty}$ and $\{\beta_n\}_{n=0}^{\infty}$ for all $n \geq n_0$.

Acknowledgements

The authors would like to express their sincere thanks to the editor and the anonymous reviewers for their helpful comments and suggestions.

Funding

There is no funding for this work.

Availability of data and materials

Not applicable.

Competing interests

The authors declare that they have no competing interests.

Author's contributions

All authors contributed equally to the writing of this paper. All authors read and approved the final manuscript.

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