

PROXIMAL THRESHOLDING ALGORITHM FOR MINIMIZATION OVER ORTHONORMAL BASES*

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Abstract. The notion of soft thresholding plays a central role in problems from various areas of applied mathematics, in which the ideal solution is known to possess a sparse decomposition in some orthonormal basis. Using convex-analytical tools, we extend this notion to that of proximal thresholding and investigate its properties, providing in particular several characterizations of such thresholders. We then propose a versatile convex variational formulation for optimization over orthonormal bases that covers a wide range of problems, and establish the strong convergence of a proximal thresholding algorithm to solve it. Numerical applications to signal recovery are demonstrated.

Key words. convex programming, deconvolution, denoising, forward-backward splitting algorithm, Hilbert space, orthonormal basis, proximal algorithm, proximal thresholding, proximity operator, signal recovery, soft-thresholding, strong convergence

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1. Problem formulation. Throughout this paper, \mathcal{H} is a separable infinite-dimensional real Hilbert space with scalar product $\langle \cdot | \cdot \rangle$, norm $\| \cdot \|$, and distance d . Moreover, $\Gamma_0(\mathcal{H})$ denotes the class of proper lower semicontinuous convex functions from \mathcal{H} to $] -\infty, +\infty]$, and $(e_k)_{k \in \mathbb{N}}$ is an orthonormal basis of \mathcal{H} .

The standard denoising problem in signal theory consists of recovering the original form of a signal $\bar{x} \in \mathcal{H}$ from an observation $z = \bar{x} + v$, where $v \in \mathcal{H}$ is the realization of a noise process. In many instances, \bar{x} is known to admit a sparse representation with respect to $(e_k)_{k \in \mathbb{N}}$ and an estimate x of \bar{x} can be constructed by removing the coefficients of small magnitude in the representation $(\langle z | e_k \rangle)_{k \in \mathbb{N}}$ of z with respect to $(e_k)_{k \in \mathbb{N}}$. A popular method consists of performing a so-called soft thresholding of each coefficient $\langle z | e_k \rangle$ at some predetermined level $\omega_k \in]0, +\infty[$, namely

$$(1.1) \quad x = \sum_{k \in \mathbb{N}} \text{soft}_{[-\omega_k, \omega_k]}(\langle z | e_k \rangle) e_k,$$

where (see Fig. 2.1)

$$(1.2) \quad \text{soft}_{[-\omega_k, \omega_k]} : \xi \mapsto \text{sign}(\xi) \max\{|\xi| - \omega_k, 0\}.$$

This approach has received considerable attention in various areas of applied mathematics ranging from nonlinear approximation theory to statistics, and from harmonic analysis to image processing; see for instance [2, 7, 9, 21, 23, 29, 33] and the references

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therein. From an optimization point of view (see Remark 2.8), the vector x exhibited in (1.1) is the solution to the variational problem

$$(1.3) \quad \underset{x \in \mathcal{H}}{\text{minimize}} \quad \frac{1}{2} \|x - z\|^2 + \sum_{k \in \mathbb{N}} \omega_k |\langle x | e_k \rangle|.$$

Attempts have been made to extend this formulation to the more general inverse problems in which the observation assumes the form $z = T\bar{x} + v$, where T is a nonzero bounded linear operator from \mathcal{H} to some real Hilbert space \mathcal{G} , and where $v \in \mathcal{G}$ is the realization of a noise process. Thus, the variational problem

$$(1.4) \quad \underset{x \in \mathcal{H}}{\text{minimize}} \quad \frac{1}{2} \|Tx - z\|^2 + \sum_{k \in \mathbb{N}} \omega_k |\langle x | e_k \rangle|$$

has been considered and, since it admits no closed-form solution, the soft thresholding algorithm

$$(1.5) \quad x_0 \in \mathcal{H} \quad \text{and} \quad (\forall n \in \mathbb{N}) \quad x_{n+1} = \sum_{k \in \mathbb{N}} \text{soft}_{[-\omega_k, \omega_k]} (\langle x_n + T^*(z - Tx_n) | e_k \rangle) e_k$$

has been proposed to solve it [5, 19, 20, 24] (see also [36] and the references therein for related work). The strong convergence of this algorithm was formally established in [18].

PROPOSITION 1.1. [18, Theorem 3.1] *Suppose that $\inf_{k \in \mathbb{N}} \omega_k > 0$ and that $\|T\| < 1$. Then the sequence $(x_n)_{n \in \mathbb{N}}$ generated by (1.5) converges strongly to a solution to (1.4).*

In [16], (1.4) was analyzed in a broader framework and the following extension of Proposition 1.1 was obtained by bringing into play tools from convex analysis and recent results from constructive fixed point theory (Proposition 1.2 reduces to Proposition 1.1 when $\|T\| < 1$, $\gamma_n \equiv 1$, and $\lambda_n \equiv 1$).

PROPOSITION 1.2. [16, Corollary 5.19] *Let $(\gamma_n)_{n \in \mathbb{N}}$ be a sequence in $]0, +\infty[$ and let $(\lambda_n)_{n \in \mathbb{N}}$ be a sequence in $]0, 1[$. Suppose that the following hold: $\inf_{k \in \mathbb{N}} \omega_k > 0$, $\inf_{n \in \mathbb{N}} \gamma_n > 0$, $\sup_{n \in \mathbb{N}} \gamma_n < 2/\|T\|^2$, and $\inf_{n \in \mathbb{N}} \lambda_n > 0$. Then the sequence $(x_n)_{n \in \mathbb{N}}$ generated by the algorithm*

$$(1.6) \quad x_0 \in \mathcal{H} \quad \text{and} \quad (\forall n \in \mathbb{N}) \quad x_{n+1} = x_n + \lambda_n \left(\sum_{k \in \mathbb{N}} \text{soft}_{[-\gamma_n \omega_k, \gamma_n \omega_k]} (\langle x_n + \gamma_n T^*(z - Tx_n) | e_k \rangle) e_k - x_n \right)$$

converges strongly to a solution to (1.4).

In denoising and approximation problems, various theoretical, physical, and heuristic considerations have led researchers to consider alternative thresholding strategies in (1.1); see, e.g., [1, 33, 34, 35, 39]. However, the questions of whether alternative thresholding rules can be used in algorithms akin to (1.6) and of identifying the underlying variational problems remain open. These questions are significant because the current theory of iterative thresholding, as described by Proposition 1.2, can tackle only variational problems of the form (1.4), which offers limited flexibility in the penalization of the coefficients $(\langle x | e_k \rangle)_{k \in \mathbb{N}}$ and which is furthermore restricted to standard linear inverse problems. The aim of the present paper is to bring out general answers to these questions. Our analysis will revolve around the following variational formulation, where σ_Ω denotes the support function of a set Ω (see (2.2)).

PROBLEM 1.3. Let $\Phi \in \Gamma_0(\mathcal{H})$, let $\mathbb{K} \subset \mathbb{N}$, let $\mathbb{L} = \mathbb{N} \setminus \mathbb{K}$, let $(\Omega_k)_{k \in \mathbb{K}}$ be a sequence of closed intervals in \mathbb{R} , and let $(\psi_k)_{k \in \mathbb{N}}$ be a sequence in $\Gamma_0(\mathbb{R})$. The objective is to

$$(1.7) \quad \underset{x \in \mathcal{H}}{\text{minimize}} \quad \Phi(x) + \sum_{k \in \mathbb{N}} \psi_k(\langle x | e_k \rangle) + \sum_{k \in \mathbb{K}} \sigma_{\Omega_k}(\langle x | e_k \rangle),$$

under the following standing assumptions:

- (i) the function Φ is differentiable on \mathcal{H} , $\inf \Phi(\mathcal{H}) > -\infty$, and $\nabla \Phi$ is $1/\beta$ -Lipschitz continuous for some $\beta \in]0, +\infty[$;
- (ii) for every $k \in \mathbb{N}$, $\psi_k \geq \psi_k(0) = 0$;
- (iii) the functions $(\psi_k)_{k \in \mathbb{N}}$ are differentiable at 0;
- (iv) if $\mathbb{L} \neq \emptyset$, the functions $(\psi_k)_{k \in \mathbb{L}}$ are finite and twice differentiable on $\mathbb{R} \setminus \{0\}$, and

$$(1.8) \quad (\forall \rho \in]0, +\infty[)(\exists \theta \in]0, +\infty[) \quad \inf_{k \in \mathbb{L}} \inf_{0 < |\xi| \leq \rho} \psi_k''(\xi) \geq \theta;$$

- (v) if $\mathbb{L} \neq \emptyset$, the function $\Upsilon_{\mathbb{L}}: \ell^2(\mathbb{L}) \rightarrow]-\infty, +\infty]: (\xi_k)_{k \in \mathbb{L}} \mapsto \sum_{k \in \mathbb{L}} \psi_k(\xi_k)$ is coercive;
- (vi) $(\exists \omega \in]0, +\infty[) [-\omega, \omega] \subset \bigcap_{k \in \mathbb{K}} \Omega_k$.

Let us note that Problem 1.3 reduces to (1.4) when $\Phi: x \mapsto \|Tx - z\|^2/2$, $\mathbb{K} = \mathbb{N}$, and, for every $k \in \mathbb{N}$, $\Omega_k = [-\omega_k, \omega_k]$ and $\psi_k = 0$. It will be shown (Proposition 4.1) that Problem 1.3 admits at least one solution. While assumption (i) on Φ may seem offhand to be rather restrictive, it will be seen in Section 5.1 to cover important scenarios. In addition, it makes it possible to employ a forward-backward splitting strategy to solve (1.7), which consists essentially of alternating a forward (explicit) gradient step on Φ with a backward (implicit) proximal step on

$$(1.9) \quad \Psi: \mathcal{H} \rightarrow]-\infty, +\infty]: x \mapsto \sum_{k \in \mathbb{N}} \psi_k(\langle x | e_k \rangle) + \sum_{k \in \mathbb{K}} \sigma_{\Omega_k}(\langle x | e_k \rangle).$$

Our main convergence result (Theorem 4.5) will establish the *strong* convergence of an inexact forward-backward splitting algorithm (Algorithm 4.3) for solving Problem 1.3. Another contribution of this paper will be to show (Remark 3.4) that, under our standing assumptions, the function displayed in (1.9) is quite general in the sense that the operators on \mathcal{H} that perform nonexpansive (as required by our convergence analysis) and increasing (as imposed by practical considerations) thresholdings on the closed intervals $(\Omega_k)_{k \in \mathbb{K}}$ of the coefficients $(\langle x | e_k \rangle)_{k \in \mathbb{K}}$ of a point $x \in \mathcal{H}$ are precisely those of the form prox_{Ψ} , i.e., the proximity operator of Ψ . Furthermore, we show (Proposition 3.6 and Lemma 2.3) that such an operator, which provides the proximal step of our algorithm, can be conveniently decomposed as

$$(1.10) \quad \text{prox}_{\Psi}: \mathcal{H} \rightarrow \mathcal{H}: x \mapsto \sum_{k \in \mathbb{K}} \text{prox}_{\psi_k}(\text{soft}_{\Omega_k} \langle x | e_k \rangle) e_k + \sum_{k \in \mathbb{L}} \text{prox}_{\psi_k} \langle x | e_k \rangle e_k,$$

where we define the soft thresholder relative to a nonempty closed interval $\Omega \subset \mathbb{R}$ as

$$(1.11) \quad \text{soft}_{\Omega}: \mathbb{R} \rightarrow \mathbb{R}: \xi \mapsto \begin{cases} \xi - \underline{\omega}, & \text{if } \xi < \underline{\omega}; \\ 0, & \text{if } \xi \in \Omega; \\ \xi - \bar{\omega}, & \text{if } \xi > \bar{\omega}, \end{cases} \quad \text{with} \quad \begin{cases} \underline{\omega} = \inf \Omega, \\ \bar{\omega} = \sup \Omega. \end{cases}$$

The remainder of the paper is organized as follows. In Section 2, we provide a brief account of the theory of proximity operators, which play a central role in our analysis. In Section 3, we introduce and study the notion of a proximal thresholder. Our algorithm is presented in Section 4 and its strong convergence to a solution to Problem 1.3 is demonstrated. Signal recovery applications are discussed in Section 5, where numerical results are presented.

2. Proximity operators. Let us first introduce some basic notation (for a detailed account of convex analysis, see [41]). Let C be a subset of \mathcal{H} . The indicator function of C is

$$(2.1) \quad \iota_C: \mathcal{H} \rightarrow \{0, +\infty\}: x \mapsto \begin{cases} 0, & \text{if } x \in C; \\ +\infty, & \text{if } x \notin C, \end{cases}$$

its support function is

$$(2.2) \quad \sigma_C: \mathcal{H} \rightarrow [-\infty, +\infty]: u \mapsto \sup_{x \in C} \langle x | u \rangle,$$

and its distance function is $d_C: \mathcal{H} \rightarrow [0, +\infty]: x \mapsto \inf \|C - x\|$. If C is nonempty, closed, and convex then, for every $x \in \mathcal{H}$, there exists a unique point $P_C x \in C$, called the projection of x onto C , such that $\|x - P_C x\| = d_C(x)$. A function $f: \mathcal{H} \rightarrow [-\infty, +\infty]$ is proper if $-\infty \notin f(\mathcal{H}) \neq \{+\infty\}$, and coercive if $\lim_{\|x\| \rightarrow +\infty} f(x) = +\infty$. The domain of $f: \mathcal{H} \rightarrow [-\infty, +\infty]$ is $\text{dom } f = \{x \in \mathcal{H} \mid f(x) < +\infty\}$, its set of global minimizers is denoted by $\text{Argmin } f$, and its conjugate is the function $f^*: \mathcal{H} \rightarrow [-\infty, +\infty]: u \mapsto \sup_{x \in \mathcal{H}} \langle x | u \rangle - f(x)$; if f is proper, its subdifferential is the set-valued operator

$$(2.3) \quad \partial f: \mathcal{H} \rightarrow 2^{\mathcal{H}}: x \mapsto \{u \in \mathcal{H} \mid (\forall y \in \text{dom } f) \langle y - x | u \rangle + f(x) \leq f(y)\}.$$

If $f: \mathcal{H} \rightarrow]-\infty, +\infty]$ is convex and Gâteaux differentiable at $x \in \text{dom } f$ with gradient $\nabla f(x)$, then $\partial f(x) = \{\nabla f(x)\}$.

EXAMPLE 2.1. Let $\Omega \subset \mathbb{R}$ be a nonempty closed interval, let $\underline{\omega} = \inf \Omega$, let $\bar{\omega} = \sup \Omega$, and let $\xi \in \mathbb{R}$. Then the following hold.

$$(i) \quad \sigma_{\Omega}(\xi) = \begin{cases} \underline{\omega}\xi, & \text{if } \xi < 0; \\ 0, & \text{if } \xi = 0; \\ \bar{\omega}\xi, & \text{if } \xi > 0. \end{cases}$$

$$(ii) \quad \partial \sigma_{\Omega}(\xi) = \begin{cases} \{\underline{\omega}\} \cap \mathbb{R}, & \text{if } \xi < 0; \\ \Omega, & \text{if } \xi = 0; \\ \{\bar{\omega}\} \cap \mathbb{R}, & \text{if } \xi > 0. \end{cases}$$

The infimal convolution of two functions $f, g: \mathcal{H} \rightarrow]-\infty, +\infty]$ is denoted by $f \square g$. Finally, an operator $R: \mathcal{H} \rightarrow \mathcal{H}$ is nonexpansive if $(\forall (x, y) \in \mathcal{H}^2) \|Rx - Ry\| \leq \|x - y\|$ and firmly nonexpansive if $(\forall (x, y) \in \mathcal{H}^2) \|Rx - Ry\|^2 \leq \langle x - y | Rx - Ry \rangle$.

Proximity operators (sometimes called ‘‘proximal mappings’’) were introduced by Moreau [30] and their use in signal theory goes back to [11] (see also [8, 16] for recent developments). We briefly recall some essential facts below and refer the reader to [16] and [31] for more details. Let $f \in \Gamma_0(\mathcal{H})$. The proximity operator of f is the operator $\text{prox}_f: \mathcal{H} \rightarrow \mathcal{H}$ which maps every $x \in \mathcal{H}$ to the unique minimizer of the function $y \mapsto f(y) + \|x - y\|^2/2$. It is characterized by

$$(2.4) \quad (\forall x \in \mathcal{H})(\forall p \in \mathcal{H}) \quad p = \text{prox}_f x \iff x - p \in \partial f(p).$$

LEMMA 2.2. Let $f \in \Gamma_0(\mathcal{H})$. Then the following hold.

- (i) $(\forall x \in \mathcal{H}) [x \in \text{Argmin } f \Leftrightarrow 0 \in \partial f(x) \Leftrightarrow \text{prox}_f x = x]$.
- (ii) $\text{prox}_{f^*} = \text{Id} - \text{prox}_f$.
- (iii) prox_f is firmly nonexpansive.
- (iv) If f is even, then prox_f is odd.

The next result provides a key decomposition property with respect to the orthonormal basis $(e_k)_{k \in \mathbb{N}}$.

LEMMA 2.3. [16, Example 2.19] *Set*

$$(2.5) \quad f: \mathcal{H} \rightarrow]-\infty, +\infty] : x \mapsto \sum_{k \in \mathbb{N}} \phi_k(\langle x | e_k \rangle),$$

where $(\phi_k)_{k \in \mathbb{N}}$ are functions in $\Gamma_0(\mathbb{R})$ that satisfy $(\forall k \in \mathbb{N}) \phi_k \geq \phi_k(0) = 0$. Then $f \in \Gamma_0(\mathcal{H})$ and $(\forall x \in \mathcal{H}) \text{prox}_f x = \sum_{k \in \mathbb{N}} \text{prox}_{\phi_k} \langle x | e_k \rangle e_k$.

The remainder of this section is dedicated to proximity operators on the real line, the importance of which is underscored by Lemma 2.3.

PROPOSITION 2.4. *Let ϱ be a function defined from \mathbb{R} to \mathbb{R} . Then ϱ is the proximity operator of a function in $\Gamma_0(\mathbb{R})$ if and only if it is nonexpansive and increasing.*

Proof. Let ξ and η be real numbers. First, suppose that $\varrho = \text{prox}_\phi$, where $\phi \in \Gamma_0(\mathbb{R})$. Then it follows from Lemma 2.2(iii) that ϱ is nonexpansive and that $0 \leq |\varrho(\xi) - \varrho(\eta)|^2 \leq (\xi - \eta)(\varrho(\xi) - \varrho(\eta))$, which shows that ϱ is increasing since $\xi - \eta$ and $\varrho(\xi) - \varrho(\eta)$ have the same sign. Conversely, suppose that ϱ is nonexpansive and increasing and, without loss of generality, that $\xi \leq \eta$. Then, $0 \leq \varrho(\xi) - \varrho(\eta) \leq \xi - \eta$ and therefore $|\varrho(\xi) - \varrho(\eta)|^2 \leq (\xi - \eta)(\varrho(\xi) - \varrho(\eta))$. Thus, ϱ is firmly nonexpansive. However, every firmly nonexpansive operator $R: \mathcal{H} \rightarrow \mathcal{H}$ is of the form $R = (\text{Id} + A)^{-1}$, where $A: \mathcal{H} \rightarrow 2^{\mathcal{H}}$ is a maximal monotone operator [6]. Since the only maximal monotone operators in \mathbb{R} are subdifferentials of functions in $\Gamma_0(\mathbb{R})$ [32, Section 24], we must have $\varrho = (\text{Id} + \partial\phi)^{-1} = \text{prox}_\phi$ for some $\phi \in \Gamma_0(\mathbb{R})$. \square

COROLLARY 2.5. *Suppose that 0 is a minimizer of $\phi \in \Gamma_0(\mathbb{R})$. Then*

$$(2.6) \quad (\forall \xi \in \mathbb{R}) \quad \begin{cases} 0 \leq \text{prox}_\phi \xi \leq \xi, & \text{if } \xi > 0; \\ \text{prox}_\phi \xi = 0, & \text{if } \xi = 0; \\ \xi \leq \text{prox}_\phi \xi \leq 0, & \text{if } \xi < 0. \end{cases}$$

This is true in particular when ϕ is even, in which case prox_ϕ is an odd operator.

Proof. Since $0 \in \text{Argmin } \phi$, Lemma 2.2(i) yields $\text{prox}_\phi 0 = 0$. In turn, since prox_ϕ is nonexpansive by Lemma 2.2(iii), we have $(\forall \xi \in \mathbb{R}) |\text{prox}_\phi \xi| = |\text{prox}_\phi \xi - \text{prox}_\phi 0| \leq |\xi - 0| = |\xi|$. Altogether, since Proposition 2.4 asserts that prox_ϕ is increasing, we obtain (2.6). Finally, if ϕ is even, its convexity yields $(\forall \xi \in \text{dom } \phi) \phi(0) = \phi((\xi - \xi)/2) \leq (\phi(\xi) + \phi(-\xi))/2 = \phi(\xi)$. Therefore $0 \in \text{Argmin } \phi$, while the oddness of prox_ϕ follows from Lemma 2.2(iv). \square

Let us now provide some elementary examples (Example 2.6 is illustrated in Fig. 2.1 in the case when $\Omega = [-1, 1]$).

EXAMPLE 2.6. *Let $\Omega \subset \mathbb{R}$ be a nonempty closed interval, let $\underline{\omega} = \inf \Omega$, let $\bar{\omega} = \sup \Omega$, and let $\xi \in \mathbb{R}$. Then the following hold.*

$$(i) \quad \text{prox}_{\iota_\Omega} \xi = P_\Omega \xi = \begin{cases} \underline{\omega}, & \text{if } \xi < \underline{\omega}; \\ \xi, & \text{if } \xi \in \Omega; \\ \bar{\omega}, & \text{if } \xi > \bar{\omega}. \end{cases}$$

(ii) $\text{prox}_{\sigma_\Omega} \xi = \text{soft}_\Omega \xi$, where soft_Ω is the soft thresholder defined in (1.11).

Proof. (i) is clear and, since $\sigma_\Omega^* = \iota_\Omega$, (ii) follows from (i) and Lemma 2.2(ii). \square

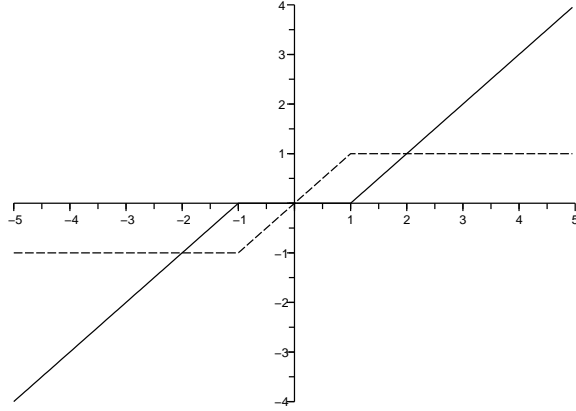


FIG. 2.1. Graphs of $\text{prox}_\phi = \text{soft}_{[-1,1]}$ (solid line) and $\text{prox}_{\phi^*} = P_{[-1,1]}$ (dashed line), where $\phi = |\cdot|$ and $\phi^* = \iota_{[-1,1]}$ (see Example 2.6).

EXAMPLE 2.7. [8, Examples 4.2 and 4.4] Let $p \in [1, +\infty[$, let $\omega \in]0, +\infty[$, let $\phi: \mathbb{R} \rightarrow \mathbb{R}: \eta \mapsto \omega|\eta|^p$, let $\xi \in \mathbb{R}$, and set $\pi = \text{prox}_\phi \xi$. Then the following hold.

- (i) $\pi = \text{soft}_{[-\omega, \omega]}(\xi) = \text{sign}(\xi) \max\{|\xi| - \omega, 0\}$, if $p = 1$;
- (ii) $\pi = \xi + \frac{4\omega}{3 \cdot 2^{1/3}} \left((\rho - \xi)^{1/3} - (\rho + \xi)^{1/3} \right)$, where $\rho = \sqrt{\xi^2 + 256\omega^3/729}$, if $p = 4/3$;
- (iii) $\pi = \xi + 9\omega^2 \text{sign}(\xi) (1 - \sqrt{1 + 16|\xi|/(9\omega^2)})/8$, if $p = 3/2$;
- (iv) $\pi = \xi/(1 + 2\omega)$, if $p = 2$;
- (v) $\pi = \text{sign}(\xi) (\sqrt{1 + 12\omega|\xi|} - 1)/(6\omega)$, if $p = 3$;
- (vi) $\pi = \left(\frac{\rho + \xi}{8\omega} \right)^{1/3} - \left(\frac{\rho - \xi}{8\omega} \right)^{1/3}$, where $\rho = \sqrt{\xi^2 + 1/(27\omega)}$, if $p = 4$.

REMARK 2.8. The variational problem described in (1.3) is equivalent to minimizing over \mathcal{H} the function $x \mapsto f(x) + \|z - x\|^2/2$, where $f: \mathcal{H} \rightarrow]-\infty, +\infty]: x \mapsto \sum_{k \in \mathbb{N}} \omega_k |\langle x | e_k \rangle|$. In view of Lemma 2.3 and Example 2.7(i), its solution is $\text{prox}_f z = \sum_{k \in \mathbb{N}} \text{soft}_{[-\omega_k, \omega_k]}(\langle z | e_k \rangle) e_k$, as displayed in (1.1).

PROPOSITION 2.9. Let ψ be a function in $\Gamma_0(\mathbb{R})$, and let ρ and θ be real numbers in $]0, +\infty[$ such that:

- (i) $\psi \geq \psi(0) = 0$;
- (ii) ψ is differentiable at 0;
- (iii) ψ is twice differentiable on $[-\rho, \rho] \setminus \{0\}$ and $\inf_{0 < |\xi| \leq \rho} \psi''(\xi) \geq \theta$.

Then $(\forall \xi \in [-\rho, \rho])(\forall \eta \in [-\rho, \rho]) |\text{prox}_\psi \xi - \text{prox}_\psi \eta| \leq |\xi - \eta|/(1 + \theta)$.

Proof. Set $R = [-\rho, \rho] \setminus \{0\}$ and $\varphi: R \rightarrow \mathbb{R}: \zeta \mapsto \zeta + \psi'(\zeta)$. We first infer from (iii) that

$$(2.7) \quad (\forall \zeta \in R) \quad \varphi'(\zeta) = 1 + \psi''(\zeta) \geq 1 + \theta.$$

Moreover, (2.4) yields $(\forall \zeta \in R) \text{prox}_\psi \zeta = \varphi^{-1}(\zeta)$. Note also that, in the light of (2.4), (ii), and (i), we have $(\forall \zeta \in \mathbb{R}) \text{prox}_\psi \zeta = 0 \Leftrightarrow \zeta \in \partial\psi(0) = \{\psi'(0)\} = \{0\}$.

Hence, prox_ψ vanishes only at 0 and we derive from Lemma 2.2(iii) that

$$(2.8) \quad (\forall \zeta \in R) \quad 0 < |\varphi^{-1}(\zeta)| = |\text{prox}_\psi \zeta - \text{prox}_\psi 0| \leq |\zeta - 0| \leq \rho.$$

In turn, we deduce from (2.7) that

$$(2.9) \quad \sup_{\zeta \in R} \text{prox}'_\psi \zeta = \frac{1}{\inf_{\zeta \in R} \varphi'(\varphi^{-1}(\zeta))} \leq \frac{1}{\inf_{\zeta \in R} \varphi'(\zeta)} \leq \frac{1}{1 + \theta}.$$

Now fix ξ and η in R . First, let us assume that either $\xi < \eta < 0$ or $0 < \xi < \eta$. Then, since prox_ψ is increasing by Proposition 2.4, it follows from the mean value theorem and (2.9) that there exists $\mu \in]\xi, \eta[$ such that

$$(2.10) \quad 0 \leq \text{prox}_\psi \eta - \text{prox}_\psi \xi = (\eta - \xi) \text{prox}'_\psi \mu \leq (\eta - \xi) \sup_{\zeta \in R} \text{prox}'_\psi \zeta \leq \frac{\eta - \xi}{1 + \theta}.$$

Next, let us assume that $\xi < 0 < \eta$. Then the mean value theorem asserts that there exist $\mu \in]\xi, 0[$ and $\nu \in]0, \eta[$ such that

$$(2.11) \quad \text{prox}_\psi 0 - \text{prox}_\psi \xi = -\xi \text{prox}'_\psi \mu \quad \text{and} \quad \text{prox}_\psi \eta - \text{prox}_\psi 0 = \eta \text{prox}'_\psi \nu.$$

Since prox_ψ is increasing and $\text{prox}_\psi 0 = 0$, we obtain

$$(2.12) \quad 0 \leq \text{prox}_\psi \eta - \text{prox}_\psi \xi = \eta \text{prox}'_\psi \nu - \xi \text{prox}'_\psi \mu \leq (\eta - \xi) \sup_{\zeta \in R} \text{prox}'_\psi \zeta \leq \frac{\eta - \xi}{1 + \theta}.$$

Altogether, we have shown that, for every ξ and η in R , $|\text{prox}_\psi \xi - \text{prox}_\psi \eta| \leq |\xi - \eta|/(1 + \theta)$. We conclude by observing that, due to the continuity of prox_ψ (Lemma 2.2(iii)), this inequality holds for every ξ and η in $[-\rho, \rho]$. \square

3. Proximal thresholding. The standard soft thresholder of (1.2), which was extended to closed intervals in (1.11), was seen in Example 2.6(ii) to be a proximity operator. As such, it possesses attractive properties (see Lemma 2.2(i)&(iii)) that prove extremely useful in the convergence analysis of iterative methods [13]. This remark motivates the following definition.

DEFINITION 3.1. *Let $R: \mathcal{H} \rightarrow \mathcal{H}$ and let Ω be a nonempty closed convex subset of \mathcal{H} . Then R is a proximal thresholder on Ω if there exists a function $f \in \Gamma_0(\mathcal{H})$ such that*

$$(3.1) \quad R = \text{prox}_f \quad \text{and} \quad (\forall x \in \mathcal{H}) \quad Rx = 0 \Leftrightarrow x \in \Omega.$$

The next proposition provides characterizations of proximal thresholders.

PROPOSITION 3.2. *Let $f \in \Gamma_0(\mathcal{H})$ and let Ω be a nonempty closed convex subset of \mathcal{H} . Then the following are equivalent.*

- (i) prox_f is a proximal thresholder on Ω .
- (ii) $\partial f(0) = \Omega$.
- (iii) $(\forall x \in \mathcal{H}) \quad [\text{prox}_{f^*} x = x \Leftrightarrow x \in \Omega]$.
- (iv) $\text{Argmin } f^* = \Omega$.

In particular, (i)–(iv) hold when

- (v) $f = g + \sigma_\Omega$, where $g \in \Gamma_0(\mathcal{H})$ is Gâteaux differentiable at 0 and $\nabla g(0) = 0$.

Proof. (i) \Leftrightarrow (ii): Fix $x \in \mathcal{H}$. Then it follows from (2.4) that $[\text{prox}_f x = 0 \Leftrightarrow x \in \Omega] \Leftrightarrow [x \in \partial f(0) \Leftrightarrow x \in \Omega] \Leftrightarrow \partial f(0) = \Omega$. (i) \Leftrightarrow (iii): Fix $x \in \mathcal{H}$. Then it follows from Lemma 2.2(ii) that $[\text{prox}_f x = 0 \Leftrightarrow x \in \Omega] \Leftrightarrow [x - \text{prox}_{f^*} x = 0 \Leftrightarrow x \in \Omega]$. (iii) \Leftrightarrow (iv): Since $f \in \Gamma_0(\mathcal{H})$, $f^* \in \Gamma_0(\mathcal{H})$ and we can apply Lemma 2.2(i) to f^* . (v) \Rightarrow (ii): Since (v) implies that $0 \in \text{core dom } g$, we have $0 \in (\text{core dom } g) \cap \text{dom } \sigma_\Omega$ and it follows from [41, Theorem 2.8.3] that

$$(3.2) \quad \partial f(0) = \partial(g + \sigma_\Omega)(0) = \partial g(0) + \partial \sigma_\Omega(0) = \partial g(0) + \Omega,$$

where the last equality results from the observation that, for every $u \in \mathcal{H}$, Fenchel's identity yields $u \in \partial \sigma_\Omega(0) \Leftrightarrow 0 = \langle 0 | u \rangle = \sigma_\Omega(0) + \sigma_\Omega^*(u) \Leftrightarrow 0 = \sigma_\Omega^*(u) = \iota_\Omega(u) \Leftrightarrow u \in \Omega$. However, since $\partial g(0) = \{\nabla g(0)\} = \{0\}$, we obtain $\partial f(0) = \Omega$, and (ii) is therefore satisfied. \square

The following theorem is a significant refinement of a result of Proposition 3.2 in the case when $\mathcal{H} = \mathbb{R}$, that characterizes all the functions $\phi \in \Gamma_0(\mathbb{R})$ for which prox_ϕ is a proximal thresholder.

THEOREM 3.3. *Let $\phi \in \Gamma_0(\mathbb{R})$ and let $\Omega \subset \mathbb{R}$ be a nonempty closed interval. Then the following are equivalent.*

- (i) prox_ϕ is a proximal thresholder on Ω .
- (ii) $\phi = \psi + \sigma_\Omega$, where $\psi \in \Gamma_0(\mathbb{R})$ is differentiable at 0 and $\psi'(0) = 0$.

Proof. In view of Proposition 3.2, it is enough to show that $\partial \phi(0) = \Omega \Rightarrow$ (ii). So let us assume that $\partial \phi(0) = \Omega$, and set $\underline{\omega} = \inf \Omega$ and $\bar{\omega} = \sup \Omega$. Since $\partial \phi(0) \neq \emptyset$, we deduce from (2.3) that $0 \in \text{dom } \phi$ and that

$$(3.3) \quad (\forall \xi \in \mathbb{R}) \quad \sigma_\Omega(\xi) = \sup_{\nu \in \Omega} (\xi - 0)\nu \leq \phi(\xi) - \phi(0).$$

Consequently,

$$(3.4) \quad \text{dom } \phi \subset \text{dom } \sigma_\Omega.$$

Thus, in the case when $\Omega = \mathbb{R}$, Example 2.1(i) yields $\text{dom } \phi = \text{dom } \sigma_\Omega = \{0\}$ and we obtain $\phi = \phi(0) + \iota_{\{0\}} = \phi(0) + \sigma_\Omega$, hence (ii) with $\psi \equiv \phi(0)$. We henceforth assume that $\Omega \neq \mathbb{R}$ and set

$$(3.5) \quad (\forall \xi \in \mathbb{R}) \quad \varphi(\xi) = \begin{cases} \phi(\xi) - \phi(0) - \bar{\omega}\xi, & \text{if } \xi > 0 \text{ and } \bar{\omega} < +\infty; \\ \phi(\xi) - \phi(0) - \underline{\omega}\xi, & \text{if } \xi < 0 \text{ and } \underline{\omega} > -\infty; \\ 0, & \text{otherwise.} \end{cases}$$

Then Example 2.1(i) and (3.3) yield

$$(3.6) \quad \varphi \geq 0 = \varphi(0),$$

which also shows that φ is proper. In addition, we derive from Example 2.1(i) and (3.5) the following three possible expressions for φ .

- (a) If $\underline{\omega} > -\infty$ and $\bar{\omega} < +\infty$, then σ_Ω is a finite continuous function and

$$(3.7) \quad (\forall \xi \in \mathbb{R}) \quad \varphi(\xi) = \phi(\xi) - \phi(0) - \sigma_\Omega(\xi).$$

- (b) If $\underline{\omega} = -\infty$ and $\bar{\omega} < +\infty$, then

$$(3.8) \quad (\forall \xi \in \mathbb{R}) \quad \varphi(\xi) = \begin{cases} \phi(\xi) - \phi(0) - \bar{\omega}\xi, & \text{if } \xi > 0; \\ 0, & \text{otherwise.} \end{cases}$$

(c) If $\underline{\omega} > -\infty$ and $\bar{\omega} = +\infty$, then

$$(3.9) \quad (\forall \xi \in \mathbb{R}) \quad \varphi(\xi) = \begin{cases} \phi(\xi) - \phi(0) - \underline{\omega}\xi, & \text{if } \xi < 0; \\ 0, & \text{otherwise.} \end{cases}$$

Let us show that φ is lower semicontinuous. In case (a), this follows at once from the lower semicontinuity of ϕ and the continuity of σ_Ω . In cases (b) and (c), φ is clearly lower semicontinuous at every point $\xi \neq 0$ and, by (3.6), at 0 as well. Next, let us establish the convexity of φ . To this end, we set

$$(3.10) \quad (\forall \xi \in \mathbb{R}) \quad \bar{\varphi}(\xi) = \begin{cases} \phi(\xi) - \phi(0) - \bar{\omega}\xi, & \text{if } \xi > 0 \text{ and } \bar{\omega} < +\infty; \\ 0, & \text{otherwise,} \end{cases}$$

and

$$(3.11) \quad (\forall \xi \in \mathbb{R}) \quad \underline{\varphi}(\xi) = \begin{cases} \phi(\xi) - \phi(0) - \underline{\omega}\xi, & \text{if } \xi < 0 \text{ and } \underline{\omega} > -\infty; \\ 0, & \text{otherwise.} \end{cases}$$

By inspecting (3.5), (3.10), and (3.11) we learn that φ coincides with $\bar{\varphi}$ on $[0, +\infty[$ and with $\underline{\varphi}$ on $] -\infty, 0]$. Hence, (3.6) yields

$$(3.12) \quad \bar{\varphi} \geq 0 \quad \text{and} \quad \underline{\varphi} \geq 0,$$

and

$$(3.13) \quad \varphi = \max\{\underline{\varphi}, \bar{\varphi}\}.$$

Furthermore, since ϕ is convex, so are the functions $\xi \mapsto \phi(\xi) - \phi(0) - \bar{\omega}\xi$ and $\xi \mapsto \phi(\xi) - \phi(0) - \underline{\omega}\xi$, when $\bar{\omega} < +\infty$ and $\underline{\omega} > -\infty$, respectively. Therefore, it follows from (3.10), (3.11), and (3.12) that $\bar{\varphi}$ and $\underline{\varphi}$ are convex, and hence from (3.13) that φ is convex. We have thus shown that $\varphi \in \Gamma_0(\mathbb{R})$. We now claim that, for every $\xi \in \mathbb{R}$,

$$(3.14) \quad \phi(\xi) = \varphi(\xi) + \phi(0) + \sigma_\Omega(\xi).$$

We can establish this identity with the help of Example 2.1(i). In case (a), (3.14) follows at once from (3.7) since σ_Ω is finite. In case (b), (3.14) follows from (3.8) when $\xi \geq 0$, and from (3.3) when $\xi < 0$ since, in this case, $\sigma_\Omega(\xi) = +\infty$. Likewise, in case (c), (3.14) follows from (3.9) when $\xi \leq 0$, and from (3.3) when $\xi > 0$ since, in this case, $\sigma_\Omega(\xi) = +\infty$. Next, let us show that

$$(3.15) \quad 0 \in \text{int}(\text{dom } \phi - \text{dom } \sigma_\Omega).$$

In case (a), we have $\Omega = [\underline{\omega}, \bar{\omega}]$. Therefore $\text{dom } \sigma_\Omega = \mathbb{R}$ and (3.15) trivially holds. In case (b), we have $\Omega =]-\infty, \bar{\omega}]$ and, therefore, $\text{dom } \sigma_\Omega = [0, +\infty[$. This implies, via (3.4), that $\text{dom } \phi \subset [0, +\infty[$. Therefore, there exists $\nu \in \text{dom } \phi \cap]0, +\infty[$ since otherwise we would have $\text{dom } \phi = \{0\}$, which, in view of (2.3), would contradict the current working assumption that $\partial\phi(0) = \Omega \neq \mathbb{R}$. By convexity of ϕ , it follows that $[0, \nu] \subset \text{dom } \phi$ and, therefore, that $] -\infty, \nu] \subset \text{dom } \phi - \text{dom } \sigma_\Omega$. We thus obtain (3.15) in case (b); case (c) can be handled analogously. We can now appeal to [32, Theorem 23.8] to derive from (3.14), (3.15), and Example 2.1(ii) that

$$(3.16) \quad \Omega = \partial\phi(0) = \partial\varphi(0) + \partial\sigma_\Omega(0) = \partial\varphi(0) + \Omega.$$

Now fix $\nu \in \partial\varphi(0)$. Then (3.16) yields $\nu + \Omega \subset \Omega$. There are three possible cases to study.

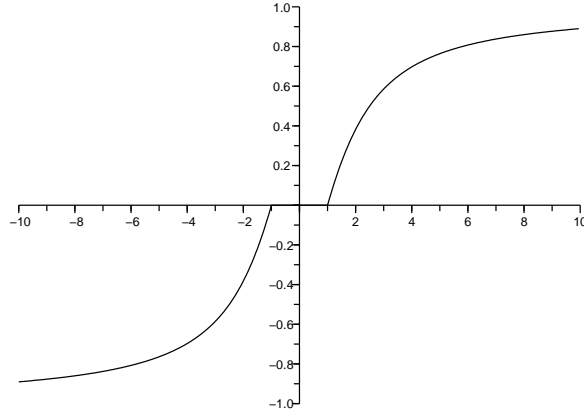


FIG. 3.1. Graph of prox_ϕ , where ϕ is as in (3.17) with $\omega = 1$.

- In case (a), $\nu + \Omega \subset \Omega \Leftrightarrow [\nu + \underline{\omega}, \nu + \bar{\omega}] \subset [\underline{\omega}, \bar{\omega}] \Rightarrow \nu = 0$.
- In case (b), $\nu + \Omega \subset \Omega \Leftrightarrow]-\infty, \nu + \bar{\omega}] \subset]-\infty, \bar{\omega}] \Rightarrow \nu \leq 0$. On the other hand, it follows from (2.3) and (3.8) that $(\forall \xi \in]-\infty, 0[) \xi\nu \leq \varphi(\xi) = 0$, hence $\nu \geq 0$. Altogether, $\nu = 0$.
- In case (c), $\nu + \Omega \subset \Omega \Leftrightarrow [\nu + \underline{\omega}, +\infty[\subset [\underline{\omega}, +\infty[\Rightarrow \nu \geq 0$. Since (2.3) and (3.9) imply that $(\forall \xi \in]0, +\infty[) \xi\nu \leq \varphi(\xi) = 0$, we obtain $\nu \leq 0$ and conclude that $\nu = 0$.

We have thus shown in all cases that $\nu = 0$ and, therefore, that $\partial\varphi(0) = \{0\}$. In turn, upon invoking [32, Theorem 25.1], we conclude that φ is differentiable at 0 and that $\varphi'(0) = 0$. Altogether, we obtain (ii) by setting $\psi = \varphi + \phi(0)$. \square

REMARK 3.4. A standard requirement for thresholders on \mathbb{R} is that they be increasing functions [1, 33, 34, 39]. On the other hand, nonexpansivity is a key property to establish the convergence of iterative methods [13] and, in particular, in Proposition 1.1 [18] and Proposition 1.2 [16]. As seen in Proposition 2.4 and Definition 3.1, the increasing and nonexpansive functions $\varrho: \mathbb{R} \rightarrow \mathbb{R}$ that vanish only on a closed interval $\Omega \subset \mathbb{R}$ coincide with the proximal thresholders on Ω . Hence, appealing to Theorem 3.3 and Lemma 2.3, we conclude that the operators that perform a componentwise increasing and nonexpansive thresholding on $(\Omega_k)_{k \in \mathbb{K}}$ of those coefficients of the decomposition in $(e_k)_{k \in \mathbb{N}}$ indexed by \mathbb{K} are precisely the operators of the form prox_Ψ , where Ψ is as in (1.9).

EXAMPLE 3.5. Let $\omega \in]0, +\infty[$ and set

$$(3.17) \quad \phi: \mathbb{R} \rightarrow]-\infty, +\infty]: \xi \mapsto \begin{cases} \ln(\omega) - \ln(\omega - |\xi|), & \text{if } |\xi| < \omega; \\ +\infty, & \text{otherwise.} \end{cases}$$

The proximity operator associated with this function arises in certain Bayesian formulations involving the triangular probability density function with support $[-\omega, \omega]$

[8]. Let us set

$$(3.18) \quad \psi: \mathbb{R} \rightarrow]-\infty, +\infty]: \xi \mapsto \begin{cases} \ln(\omega) - \ln(\omega - |\xi|) - |\xi|/\omega, & \text{if } |\xi| < \omega; \\ +\infty, & \text{otherwise} \end{cases}$$

and $\Omega = [-1/\omega, 1/\omega]$. Then $\psi \in \Gamma_0(\mathbb{R})$ is differentiable at 0, $\psi'(0) = 0$, and $\phi = \psi + \sigma_\Omega$. Therefore, Theorem 3.3 asserts that prox_ϕ is a proximal thresholder on $[-1/\omega, 1/\omega]$. Actually (see Fig. 3.1), for every $\xi \in \mathbb{R}$, we have [8, Example 4.12]

$$(3.19) \quad \text{prox}_\phi \xi = \begin{cases} \text{sign}(\xi) \frac{|\xi| + \omega - \sqrt{||\xi| - \omega|^2 + 4}}{2}, & \text{if } |\xi| > 1/\omega; \\ 0 & \text{otherwise.} \end{cases}$$

Next, we provide a convenient decomposition rule for implementing proximal thresholders.

PROPOSITION 3.6. *Let $\phi = \psi + \sigma_\Omega$, where $\psi \in \Gamma_0(\mathbb{R})$ and $\Omega \subset \mathbb{R}$ is a nonempty closed interval. Suppose that ψ is differentiable at 0 with $\psi'(0) = 0$. Then $\text{prox}_\phi = \text{prox}_\psi \circ \text{soft}_\Omega$.*

Proof. Fix ξ and π in \mathbb{R} . We have $0 \in \text{dom } \sigma_\Omega$ and, since ψ is differentiable at 0, $0 \in \text{int dom } \psi$. It therefore follows from (2.4) and [32, Theorem 23.8] that

$$(3.20) \quad \begin{aligned} \pi = \text{prox}_\phi \xi &\Leftrightarrow \xi - \pi \in \partial\phi(\pi) = \partial\psi(\pi) + \partial\sigma_\Omega(\pi) \\ &\Leftrightarrow (\exists \nu \in \partial\psi(\pi)) \quad \xi - (\pi + \nu) \in \partial\sigma_\Omega(\pi). \end{aligned}$$

Let us observe that, if $\nu \in \partial\psi(\pi)$, then, since $0 \in \text{Argmin } \psi$, (2.3) implies that $(0 - \pi)\nu + \psi(\pi) \leq \psi(0) \leq \psi(\pi) < +\infty$ and, in turn, that $\pi\nu \geq 0$. This shows that, if $\nu \in \partial\psi(\pi)$ and $\pi \neq 0$, then either $\pi > 0$ and $\nu \geq 0$, or $\pi < 0$ and $\nu \leq 0$; in turn, Lemma 2.1(ii) yields $\partial\sigma_\Omega(\pi) = \partial\sigma_\Omega(\pi + \nu)$. Consequently, if $\pi \neq 0$, we derive from (3.20) and Example 2.6(ii) that

$$(3.21) \quad \begin{aligned} \pi = \text{prox}_\phi \xi &\Rightarrow (\exists \nu \in \partial\psi(\pi)) \quad \xi - (\pi + \nu) \in \partial\sigma_\Omega(\pi + \nu) \\ &\Leftrightarrow (\exists \nu \in \partial\psi(\pi)) \quad \pi + \nu = \text{prox}_{\sigma_\Omega} \xi = \text{soft}_\Omega \xi \\ &\Leftrightarrow \text{soft}_\Omega \xi - \pi \in \partial\psi(\pi) \\ &\Leftrightarrow \pi = \text{prox}_\psi(\text{soft}_\Omega \xi). \end{aligned}$$

On the other hand, if $\pi = 0$, since $\partial\psi(0) = \{\psi'(0)\} = \{0\}$, we derive from (3.20), Example 2.1(ii), (1.11), and Lemma 2.2(i) that

$$(3.22) \quad \pi = \text{prox}_\phi \xi \Rightarrow \xi \in \partial\sigma_\Omega(0) = \Omega \Rightarrow \text{soft}_\Omega \xi = 0 \Rightarrow \text{prox}_\psi(\text{soft}_\Omega \xi) = 0 = \pi.$$

The proof is now complete. \square

In view of Proposition 3.6 and (1.11), the computation of the proximal thresholder $\text{prox}_{\psi + \sigma_\Omega}$ reduces to that of prox_ψ . By duality, we obtain a decomposition formula for those proximal operators that coincide with the identity on a closed interval Ω .

PROPOSITION 3.7. *Let $\phi = \psi \square \iota_\Omega$, where $\psi \in \Gamma_0(\mathbb{R})$ and $\Omega \subset \mathbb{R}$ is a nonempty closed interval. Suppose that ψ^* is differentiable at 0 with $\psi^{*'}(0) = 0$. Then the following hold.*

- (i) $\text{prox}_\phi = P_\Omega + \text{prox}_\psi \circ \text{soft}_\Omega$.
- (ii) $(\forall \xi \in \mathbb{R}) \text{prox}_\phi \xi = \xi \Leftrightarrow \xi \in \Omega$.

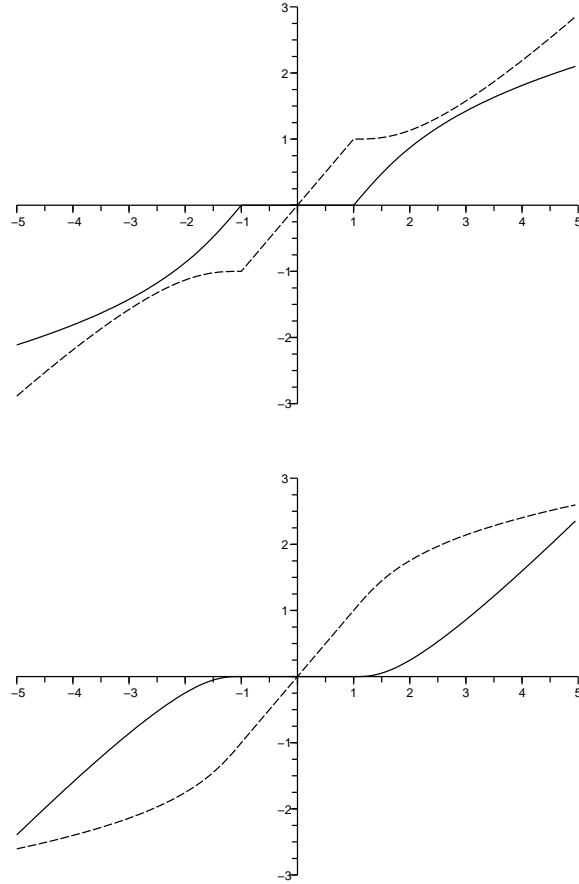


FIG. 3.2. Graphs of the proximal threshold prox_ϕ (solid line) and its dual prox_{ϕ^*} (dashed line), where $\phi = \tau|\cdot|^p + |\cdot|$. Top: $\tau = 0.05$ and $p = 4$; Bottom: $\tau = 0.9$ and $p = 4/3$. Explicit expressions for these thresholds are provided by Example 2.7(ii)&(vi), Proposition 3.6, and Lemma 2.2(ii).

Proof. It follows from [32, Theorem 16.4] that

$$(3.23) \quad \phi^* = \psi^* + \iota_\Omega^* = \psi^* + \sigma_\Omega.$$

Note also that, since $\psi \in \Gamma_0(\mathbb{R})$, we have $\psi^* \in \Gamma_0(\mathbb{R})$ [32, Theorem 12.2]. (i): Fix

$\xi \in \mathbb{R}$. Then, by Lemma 2.2(ii), (3.23), Proposition 3.6, and Example 2.6,

$$\begin{aligned}
 (3.24) \quad \text{prox}_\phi \xi &= \xi - \text{prox}_{\phi^*} \xi \\
 &= \xi - \text{prox}_{\psi^* + \sigma_\Omega} \xi \\
 &= \xi - \text{prox}_{\psi^*} (\text{prox}_{\sigma_\Omega} \xi) \\
 &= \xi - \text{prox}_{\sigma_\Omega} \xi + \text{prox}_\psi (\text{prox}_{\sigma_\Omega} \xi) \\
 &= \text{prox}_{\sigma_\Omega^*} \xi + \text{prox}_\psi (\text{prox}_{\sigma_\Omega} \xi) \\
 &= \text{prox}_{\iota_\Omega} \xi + \text{prox}_\psi (\text{prox}_{\sigma_\Omega} \xi) \\
 (3.25) \quad &= P_\Omega \xi + \text{prox}_\psi (\text{soft}_\Omega \xi).
 \end{aligned}$$

(ii): It follows from (3.23) and Theorem 3.3 that prox_{ϕ^*} is a proximal thresholder on Ω . Hence, we derive from (3.24) and (3.1) that $(\forall \xi \in \mathbb{R}) \text{prox}_\phi \xi = \xi \Leftrightarrow \text{prox}_{\phi^*} \xi = 0 \Leftrightarrow \xi \in \Omega$. \square

Examples of proximal thresholders (see Proposition 3.6) and their duals (see Proposition 3.7) are provided in Figs. 3.2 and 3.3 (see also Fig. 2.1) in the case when $\Omega = [-1, 1]$.

4. Iterative proximal thresholding. Let us start with some basic properties of Problem 1.3.

PROPOSITION 4.1. *Problem 1.3 possesses at least one solution.*

Proof. Let Ψ be as in (1.9). We infer from the assumptions of Problem 1.3 and Lemma 2.3 that $\Psi \in \Gamma_0(\mathcal{H})$ and, in turn, that $\Phi + \Psi \in \Gamma_0(\mathcal{H})$. Hence, it suffices to show that $\Phi + \Psi$ is coercive [41, Theorem 2.5.1(ii)], i.e., since $\inf \Phi(\mathcal{H}) > -\infty$ by assumption (i) in Problem 1.3, that Ψ is coercive. For this purpose, let $\mathbf{x} = (\xi_k)_{k \in \mathbb{N}}$ denote a generic element in $\ell^2(\mathbb{N})$, and let

$$(4.1) \quad \Upsilon: \ell^2(\mathbb{N}) \rightarrow]-\infty, +\infty] : \mathbf{x} \mapsto \sum_{k \in \mathbb{N}} \psi_k(\xi_k) + \sum_{k \in \mathbb{K}} \sigma_{\Omega_k}(\xi_k).$$

Then, by Parseval's identity, it is enough to show that Υ is coercive. To this end, set $\mathbf{x}_\mathbb{K} = (\xi_k)_{k \in \mathbb{K}}$ and $\mathbf{x}_\mathbb{L} = (\xi_k)_{k \in \mathbb{L}}$, and denote by $\|\cdot\|_\mathbb{K}$ and $\|\cdot\|_\mathbb{L}$ the standard norms on $\ell^2(\mathbb{K})$ and $\ell^2(\mathbb{L})$, respectively. Using (4.1), assumptions (ii) and (vi) in Problem 1.3, and Example 2.1(i), we obtain

$$\begin{aligned}
 (\forall \mathbf{x} \in \ell^2(\mathbb{N})) \quad \Upsilon(\mathbf{x}) &\geq \sum_{k \in \mathbb{K}} \sigma_{\Omega_k}(\xi_k) + \sum_{k \in \mathbb{L}} \psi_k(\xi_k) \\
 &\geq \omega \sum_{k \in \mathbb{K}} |\xi_k| + \Upsilon_\mathbb{L}(\mathbf{x}_\mathbb{L}) \\
 (4.2) \quad &\geq \omega \|\mathbf{x}_\mathbb{K}\|_\mathbb{K} + \Upsilon_\mathbb{L}(\mathbf{x}_\mathbb{L}),
 \end{aligned}$$

where $\Upsilon_\mathbb{L}$ is defined in Problem 1.3(v). Now suppose that $\|\mathbf{x}\| = \sqrt{\|\mathbf{x}_\mathbb{K}\|_\mathbb{K}^2 + \|\mathbf{x}_\mathbb{L}\|_\mathbb{L}^2} \rightarrow +\infty$. Then (4.2) and assumption (v) in Problem 1.3 yield $\Upsilon(\mathbf{x}) \rightarrow +\infty$, as desired. \square

PROPOSITION 4.2. *Let Ψ be as in (1.9), let $x \in \mathcal{H}$, and let $\gamma \in]0, +\infty[$. Then x is a solution to Problem 1.3 if and only if $x = \text{prox}_{\gamma\Psi}(x - \gamma\nabla\Phi(x))$.*

Proof. Since Problem 1.3 is equivalent to minimizing $\Phi + \Psi$, this is a standard characterization, see for instance [16, Proposition 3.1(iii)]. \square

Our algorithm for solving Problem 1.3 will be the following.

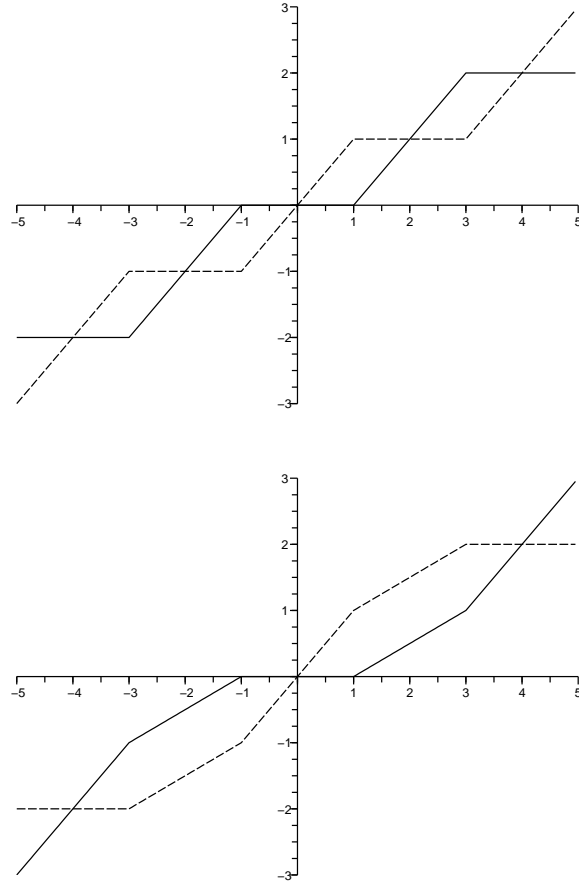


FIG. 3.3. Graphs of the proximal threshold prox_ϕ (solid line) and its dual prox_{ϕ^*} (dashed line), where $\phi = \psi + |\cdot|$. Top: $\psi = \iota_{[-2,2]}$; Bottom: $\psi: \xi \mapsto \xi^2/2$, if $|\xi| \leq 1$; $|\xi| - 1/2$, if $|\xi| > 1$, is the Huber function [27]. The closed-form expressions of these thresholds are obtained via [8, Example 4.5], Proposition 3.6, and Lemma 2.2(ii).

ALGORITHM 4.3. Fix $x_0 \in \mathcal{H}$ and set, for every $n \in \mathbb{N}$,

$$(4.3) \quad x_{n+1} = x_n + \lambda_n \left(\sum_{k \in \mathbb{K}} \left(\alpha_{n,k} + \text{prox}_{\gamma_n \psi_k} \left(\text{soft}_{\gamma_n \Omega_k} \langle x_n - \gamma_n (\nabla \Phi(x_n) + b_n) \mid e_k \rangle \right) \right) e_k + \sum_{k \in \mathbb{L}} \left(\alpha_{n,k} + \text{prox}_{\gamma_n \psi_k} \langle x_n - \gamma_n (\nabla \Phi(x_n) + b_n) \mid e_k \rangle \right) e_k - x_n \right),$$

where:

- (i) $(\gamma_n)_{n \in \mathbb{N}}$ is a sequence in $]0, +\infty[$ such that $\inf_{n \in \mathbb{N}} \gamma_n > 0$ and $\sup_{n \in \mathbb{N}} \gamma_n < 2\beta$;
- (ii) $(\lambda_n)_{n \in \mathbb{N}}$ is a sequence in $]0, 1]$ such that $\inf_{n \in \mathbb{N}} \lambda_n > 0$;

(iii) for every $n \in \mathbb{N}$, $(\alpha_{n,k})_{k \in \mathbb{N}}$ is a sequence in $\ell^2(\mathbb{N})$ such that

$$\sum_{n \in \mathbb{N}} \sqrt{\sum_{k \in \mathbb{N}} |\alpha_{n,k}|^2} < +\infty;$$

(iv) $(b_n)_{n \in \mathbb{N}}$ is a sequence in \mathcal{H} such that $\sum_{n \in \mathbb{N}} \|b_n\| < +\infty$.

REMARK 4.4. Let us highlight some features of Algorithm 4.3.

- The set \mathbb{K} contains the indices of those coefficients of the decomposition in $(e_k)_{k \in \mathbb{N}}$ that are thresholded.
- The terms $\alpha_{n,k}$ and b_n stand for some numerical tolerance in the implementation of $\text{prox}_{\gamma_n \psi_k}$ and the computation of $\nabla \Phi(x_n)$, respectively.
- The parameters λ_n and γ_n provide added flexibility to the algorithm and can be used to improve its convergence profile.
- The operator $\text{soft}_{\gamma_n \Omega_k}$ is given explicitly in (1.11).

Our main convergence result can now be stated.

THEOREM 4.5. *Every sequence generated by Algorithm 4.3 converges strongly to a solution to Problem 1.3.*

Proof. Hereafter, $(x_n)_{n \in \mathbb{N}}$ is a sequence generated by Algorithm 4.3 and we define

$$(4.4) \quad (\forall k \in \mathbb{N}) \quad \phi_k = \begin{cases} \psi_k + \sigma_{\Omega_k}, & \text{if } k \in \mathbb{K}; \\ \psi_k, & \text{if } k \in \mathbb{L}. \end{cases}$$

It follows from the assumptions on $(\psi_k)_{k \in \mathbb{N}}$ in Problem 1.3 that $(\forall k \in \mathbb{N}) \psi'_k(0) = 0$. Therefore, for every n in \mathbb{N} , Theorem 3.3 implies that

$$(4.5) \quad \text{for every } k \text{ in } \mathbb{K}, \text{prox}_{\gamma_n \phi_k} \text{ is a proximal thresholder on } \gamma_n \Omega_k,$$

while Proposition 3.6 supplies

$$(4.6) \quad (\forall k \in \mathbb{K}) \quad \text{prox}_{\gamma_n \phi_k} = \text{prox}_{\gamma_n \psi_k + \gamma_n \sigma_{\Omega_k}} = \text{prox}_{\gamma_n \psi_k + \sigma_{(\gamma_n \Omega_k)}} = \text{prox}_{\gamma_n \psi_k} \circ \text{soft}_{\gamma_n \Omega_k}.$$

Thus, (4.3) can be rewritten as

$$(4.7) \quad x_{n+1} = x_n + \lambda_n \left(\sum_{k \in \mathbb{N}} (\alpha_{n,k} + \text{prox}_{\gamma_n \phi_k} \langle x_n - \gamma_n (\nabla \Phi(x_n) + b_n) | e_k \rangle) e_k - x_n \right).$$

Now let Ψ be as in (1.9), i.e., $\Psi = \sum_{k \in \mathbb{N}} \phi_k(\langle \cdot | e_k \rangle)$, and set $(\forall n \in \mathbb{N}) a_n = \sum_{k \in \mathbb{N}} \alpha_{n,k} e_k$. Then it follows from (4.4) and Lemma 2.3 that $\Psi \in \Gamma_0(\mathcal{H})$ and that (4.7) can be rewritten as

$$(4.8) \quad x_{n+1} = x_n + \lambda_n \left(\text{prox}_{\gamma_n \Psi} (x_n - \gamma_n (\nabla \Phi(x_n) + b_n)) + a_n - x_n \right).$$

Consequently, since Proposition 4.1 asserts that $\Phi + \Psi$ possesses a minimizer, we derive from assumptions (i)–(iv) in Algorithm 4.3 and [16, Theorem 3.4] that

$$(4.9) \quad (x_n)_{n \in \mathbb{N}} \text{ converges weakly to a solution } x \text{ to Problem 1.3}$$

and that

$$(4.10) \quad \sum_{n \in \mathbb{N}} \|x_n - \text{prox}_{\gamma_n \Psi} (x_n - \gamma_n \nabla \Phi(x_n))\|^2 < +\infty \quad \text{and} \quad \sum_{n \in \mathbb{N}} \|\nabla \Phi(x_n) - \nabla \Phi(x)\|^2 < +\infty.$$

Hence, it follows from Lemma 2.2(iii) and assumption (i) in Algorithm 4.3 that

$$\begin{aligned}
(4.11) \quad & \frac{1}{2} \sum_{n \in \mathbb{N}} \|x_n - \text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x))\|^2 \\
& \leq \sum_{n \in \mathbb{N}} \|x_n - \text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x_n))\|^2 \\
& \quad + \sum_{n \in \mathbb{N}} \|\text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x_n)) - \text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x))\|^2 \\
& \leq \sum_{n \in \mathbb{N}} \|x_n - \text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x_n))\|^2 + \sum_{n \in \mathbb{N}} \gamma_n^2 \|\nabla \Phi(x_n) - \nabla \Phi(x)\|^2 \\
& \leq \sum_{n \in \mathbb{N}} \|x_n - \text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x_n))\|^2 + 4\beta^2 \sum_{n \in \mathbb{N}} \|\nabla \Phi(x_n) - \nabla \Phi(x)\|^2 \\
& < +\infty.
\end{aligned}$$

Now define

$$(4.12) \quad (\forall n \in \mathbb{N}) \quad v_n = x_n - x \quad \text{and} \quad h_n = x - \gamma_n \nabla \Phi(x).$$

On the one hand, we derive from (4.9) that

$$(4.13) \quad (v_n)_{n \in \mathbb{N}} \text{ converges weakly to } 0$$

and, on the other hand, from (4.11) and Proposition 4.2 that

$$\begin{aligned}
(4.14) \quad & \sum_{n \in \mathbb{N}} \|v_n - \text{prox}_{\gamma_n \Psi}(v_n + h_n) + \text{prox}_{\gamma_n \Psi} h_n\|^2 = \sum_{n \in \mathbb{N}} \|x_n - \text{prox}_{\gamma_n \Psi}(x_n - \gamma_n \nabla \Phi(x))\|^2 \\
& < +\infty.
\end{aligned}$$

By Parseval's identity, to establish that $\|v_n\| = \|x_n - x\| \rightarrow 0$, we must show that

$$(4.15) \quad \sum_{k \in \mathbb{K}} |\nu_{n,k}|^2 \rightarrow 0 \quad \text{and} \quad \sum_{k \in \mathbb{L}} |\nu_{n,k}|^2 \rightarrow 0,$$

where $(\forall n \in \mathbb{N})(\forall k \in \mathbb{N}) \nu_{n,k} = \langle v_n | e_k \rangle$. To this end, let us set, for every $n \in \mathbb{N}$ and $k \in \mathbb{N}$, $\eta_{n,k} = \langle h_n | e_k \rangle$ and observe that (4.14), Parseval's identity, and Lemma 2.3 imply that

$$(4.16) \quad \sum_{k \in \mathbb{N}} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|^2 \rightarrow 0.$$

In addition, let us set $r = 2\beta \nabla \Phi(x)$ and, for every $k \in \mathbb{N}$, $\xi_k = \langle x | e_k \rangle$ and $\rho_k = \langle r | e_k \rangle$. Then we derive from (4.12) and assumption (i) in Algorithm 4.3 that

$$(4.17) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{N}) \quad |\eta_{n,k}|^2/2 \leq |\xi_k|^2 + \gamma_n^2 |\langle \nabla \Phi(x) | e_k \rangle|^2 \leq |\xi_k|^2 + |\rho_k|^2.$$

To establish (4.15), let us first show that $\sum_{k \in \mathbb{K}} |\nu_{n,k}|^2 \rightarrow 0$. For this purpose, set $\delta = \gamma\omega$, where $\gamma = \inf_{n \in \mathbb{N}} \gamma_n$ and where ω is supplied by assumption (vi) in Problem 1.3. Then it follows from assumption (i) in Algorithm 4.3 that $\delta > 0$ and that

$$(4.18) \quad [-\delta, \delta] \subset \bigcap_{n \in \mathbb{N}} \bigcap_{k \in \mathbb{K}} \gamma_n \Omega_k.$$

On the other hand, (4.17) yields

$$(4.19) \quad \sum_{k \in \mathbb{K}} \sup_{n \in \mathbb{N}} |\eta_{n,k}|^2 / 2 \leq \sum_{k \in \mathbb{N}} (|\xi_k|^2 + |\rho_k|^2) = \|x\|^2 + \|r\|^2 < +\infty.$$

Hence, there exists a finite set $\mathbb{K}_1 \subset \mathbb{K}$ such that

$$(4.20) \quad (\forall n \in \mathbb{N}) \quad \sum_{k \in \mathbb{K}_2} |\eta_{n,k}|^2 \leq \delta^2 / 4, \quad \text{where } \mathbb{K}_2 = \mathbb{K} \setminus \mathbb{K}_1.$$

In view of (4.13), we have $\sum_{k \in \mathbb{K}_1} |\nu_{n,k}|^2 \rightarrow 0$. Let us now show that $\sum_{k \in \mathbb{K}_2} |\nu_{n,k}|^2 \rightarrow 0$. Note that (4.18) and (4.20) yield

$$(4.21) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{K}_2) \quad \eta_{n,k} \in [-\delta/2, \delta/2] \subset \gamma_n \Omega_k.$$

Therefore, (4.5) implies that

$$(4.22) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{K}_2) \quad \text{prox}_{\gamma_n \phi_k} \eta_{n,k} = 0.$$

Let us define

$$(4.23) \quad (\forall n \in \mathbb{N}) \quad \mathbb{K}_{21,n} = \{k \in \mathbb{K}_2 \mid \nu_{n,k} + \eta_{n,k} \in \gamma_n \Omega_k\}.$$

Then, invoking (4.5) once again, we obtain

$$(4.24) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{K}_{21,n}) \quad \text{prox}_{\gamma_n \phi_k} (\nu_{n,k} + \eta_{n,k}) = 0$$

which, combined with (4.22), yields

$$(4.25) \quad \begin{aligned} (\forall n \in \mathbb{N}) \quad \sum_{k \in \mathbb{K}_{21,n}} |\nu_{n,k}|^2 &= \sum_{k \in \mathbb{K}_{21,n}} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k} (\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|^2 \\ &\leq \sum_{k \in \mathbb{N}} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k} (\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|^2. \end{aligned}$$

Consequently, it results from (4.16) that $\sum_{k \in \mathbb{K}_{21,n}} |\nu_{n,k}|^2 \rightarrow 0$. Next, let us set

$$(4.26) \quad (\forall n \in \mathbb{N}) \quad \mathbb{K}_{22,n} = \mathbb{K}_2 \setminus \mathbb{K}_{21,n}$$

and show that $\sum_{k \in \mathbb{K}_{22,n}} |\nu_{n,k}|^2 \rightarrow 0$. It follows from (4.26), (4.23), and (4.18) that

$$(4.27) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{K}_{22,n}) \quad \nu_{n,k} + \eta_{n,k} \notin \gamma_n \Omega_k \supset [-\delta, \delta].$$

Hence, appealing to (4.21), we obtain

$$(4.28) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{K}_{22,n}) \quad |\nu_{n,k} + \eta_{n,k}| \geq \delta \geq |\eta_{n,k}| + \delta/2.$$

Now take $n \in \mathbb{N}$ and $k \in \mathbb{K}_{22,n}$. We derive from (4.22) and Lemma 2.2(ii) that

$$(4.29) \quad \begin{aligned} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k} (\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}| \\ &= |(\nu_{n,k} + \eta_{n,k}) - \text{prox}_{\gamma_n \phi_k} (\nu_{n,k} + \eta_{n,k}) - \eta_{n,k}| \\ &= |\text{prox}_{(\gamma_n \phi_k)^*} (\nu_{n,k} + \eta_{n,k}) - \eta_{n,k}|. \end{aligned}$$

However, it results from (4.18), (4.5), and Proposition 3.2 that $\text{prox}_{(\gamma_n \phi_k)^*}(\pm\delta) = \pm\delta$. We consider two cases. First, if $\nu_{n,k} + \eta_{n,k} \geq 0$ then, since $\text{prox}_{(\gamma_n \phi_k)^*}$ is increasing by Proposition 2.4, (4.28) yields $\nu_{n,k} + \eta_{n,k} \geq \delta$ and

$$(4.30) \quad \text{prox}_{(\gamma_n \phi_k)^*}(\nu_{n,k} + \eta_{n,k}) \geq \text{prox}_{(\gamma_n \phi_k)^*} \delta = \delta \geq \eta_{n,k} + \delta/2.$$

Likewise, if $\nu_{n,k} + \eta_{n,k} \leq 0$, then (4.28) yields $\nu_{n,k} + \eta_{n,k} \leq -\delta$ and

$$(4.31) \quad \text{prox}_{(\gamma_n \phi_k)^*}(\nu_{n,k} + \eta_{n,k}) \leq \text{prox}_{(\gamma_n \phi_k)^*}(-\delta) = -\delta \leq \eta_{n,k} - \delta/2.$$

Altogether, we derive from (4.30) and (4.31) that

$$(4.32) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{K}_{22,n}) \quad |\text{prox}_{(\gamma_n \phi_k)^*}(\nu_{n,k} + \eta_{n,k}) - \eta_{n,k}| \geq \delta/2.$$

In turn, (4.29) yields

$$(4.33) \quad (\forall n \in \mathbb{N}) \quad \sum_{k \in \mathbb{K}_{22,n}} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|^2 \geq \text{card}(\mathbb{K}_{22,n})\delta^2/4.$$

However, it follows from (4.16) that, for n sufficiently large,

$$(4.34) \quad \sum_{k \in \mathbb{N}} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|^2 \leq \delta^2/5.$$

Thus, for n sufficiently large, $\mathbb{K}_{22,n} = \emptyset$. We conclude from this first part of the proof that $\sum_{k \in \mathbb{K}} |\nu_{n,k}|^2 \rightarrow 0$.

In order to obtain (4.15), we must now show that $\sum_{k \in \mathbb{L}} |\nu_{n,k}|^2 \rightarrow 0$. We infer from (4.13) that $(v_n)_{n \in \mathbb{N}}$ is bounded, hence

$$(4.35) \quad \sup_{n \in \mathbb{N}} \sum_{k \in \mathbb{L}} |\nu_{n,k}|^2 \leq \sup_{n \in \mathbb{N}} \|v_n\|^2 \leq \rho^2/4,$$

for some $\rho \in]0, +\infty[$. Now define

$$(4.36) \quad \mathbb{L}_1 = \{k \in \mathbb{L} \mid (\exists n \in \mathbb{N}) \quad |\eta_{n,k}| \geq \rho/2\}.$$

Then we derive from (4.17) that

$$(4.37) \quad (\forall k \in \mathbb{L}_1)(\exists n \in \mathbb{N}) \quad |\xi_k|^2 + |\rho_k|^2 \geq |\eta_{n,k}|^2/2 \geq \rho^2/8.$$

Consequently, we have

$$(4.38) \quad +\infty > \|x\|^2 + \|r\|^2 \geq \sum_{k \in \mathbb{L}_1} (|\xi_k|^2 + |\rho_k|^2) \geq (\text{card } \mathbb{L}_1)\rho^2/8$$

and therefore $\text{card}(\mathbb{L}_1) < +\infty$. In turn, it results from (4.13) that $\sum_{k \in \mathbb{L}_1} |\nu_{n,k}|^2 \rightarrow 0$. Hence, to obtain $\sum_{k \in \mathbb{L}} |\nu_{n,k}|^2 \rightarrow 0$, it remains to show that $\sum_{k \in \mathbb{L}_2} |\nu_{n,k}|^2 \rightarrow 0$, where $\mathbb{L}_2 = \mathbb{L} \setminus \mathbb{L}_1$. In view of (4.36) and (4.35), we have

$$(4.39) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{L}_2) \quad |\eta_{n,k}| < \rho/2 \quad \text{and} \quad |\nu_{n,k} + \eta_{n,k}| \leq |\nu_{n,k}| + |\eta_{n,k}| < \rho.$$

On the other hand, assumption (iv) in Problem 1.3 asserts that there exists $\theta \in]0, +\infty[$ such that

$$(4.40) \quad \inf_{n \in \mathbb{N}} \inf_{k \in \mathbb{L}_2} \inf_{0 < |\xi| \leq \rho} (\gamma_n \psi_k)''(\xi) \geq \gamma \inf_{k \in \mathbb{L}_2} \inf_{0 < |\xi| \leq \rho} \psi_k''(\xi) \geq \gamma\theta.$$

It therefore follows from assumptions (ii) and (iii) in Problem 1.3, Proposition 2.9, and (4.4) that

$$\begin{aligned}
 (\forall n \in \mathbb{N})(\forall k \in \mathbb{L}_2) \quad |\nu_{n,k}| &\leq |\nu_{n,k} - \text{prox}_{\gamma_n \psi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \psi_k} \eta_{n,k}| \\
 &\quad + |\text{prox}_{\gamma_n \psi_k}(\nu_{n,k} + \eta_{n,k}) - \text{prox}_{\gamma_n \psi_k} \eta_{n,k}| \\
 &\leq |\nu_{n,k} - \text{prox}_{\gamma_n \psi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \psi_k} \eta_{n,k}| \\
 &\quad + |\nu_{n,k}|/(1 + \gamma\theta) \\
 &= |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}| \\
 &\quad + |\nu_{n,k}|/(1 + \gamma\theta).
 \end{aligned}
 \tag{4.41}$$

Consequently, upon setting $\mu = 1 + 1/(\gamma\theta)$, we obtain

$$(4.42) \quad (\forall n \in \mathbb{N})(\forall k \in \mathbb{L}_2) \quad |\nu_{n,k}| \leq \mu |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|.$$

In turn,

$$(4.43) \quad (\forall n \in \mathbb{N}) \quad \sum_{k \in \mathbb{L}_2} |\nu_{n,k}|^2 \leq \mu^2 \sum_{k \in \mathbb{L}_2} |\nu_{n,k} - \text{prox}_{\gamma_n \phi_k}(\nu_{n,k} + \eta_{n,k}) + \text{prox}_{\gamma_n \phi_k} \eta_{n,k}|^2.$$

Hence, (4.16) forces $\sum_{k \in \mathbb{L}_2} |\nu_{n,k}|^2 \rightarrow 0$, as desired. \square

REMARK 4.6. An important aspect of Theorem 4.5 is that it provides a *strong* convergence result. Indeed, in general, only weak convergence can be claimed for forward-backward methods [16, 38] (see [3], [4], [16, Remark 5.12], and [25] for explicit constructions in which strong convergence fails). In addition, the standard sufficient conditions for strong convergence in this type of algorithm (see [13, Remark 6.6] and [16, Theorem 3.4(iv)]) are not satisfied in Problem 1.3. Further aspects of the relevance of strong convergence in proximal methods are discussed in [25, 26].

REMARK 4.7. Let T be a nonzero bounded linear operator from \mathcal{H} to a real Hilbert space \mathcal{G} , let $z \in \mathcal{G}$, and let τ and ω be in $]0, +\infty[$. Specializing Theorem 4.5 to the case when $\Phi: x \mapsto \|Tx - z\|^2/2$ and either

$$(4.44) \quad \mathbb{K} = \emptyset \quad \text{and} \quad (\forall k \in \mathbb{L}) \quad \psi_k = \tau_k |\cdot|^p, \quad \text{where} \quad p \in]1, 2] \quad \text{and} \quad \tau_k \in [\tau, +\infty[,$$

or

$$(4.45) \quad \mathbb{L} = \emptyset \quad \text{and} \quad (\forall k \in \mathbb{K}) \quad \psi_k = 0 \quad \text{and} \quad \Omega_k = [-\omega_k, \omega_k], \quad \text{where} \quad \omega_k \in [\omega, +\infty[,$$

yields [16, Corollary 5.19]. If we further impose $\lambda_n \equiv 1$, $\|T\| < 1$, $\gamma_n \equiv 1$, $\alpha_{n,k} \equiv 0$, and $b_n \equiv 0$, we obtain [18, Theorem 3.1].

5. Applications to sparse signal recovery.

5.1. A special case of Problem 1.3. In (1.4), a single observation z of the original signal \bar{x} is available. In certain problems, q such noisy linear observations are available, say $z_i = T_i \bar{x} + v_i$ ($1 \leq i \leq q$), which leads to the weighted least-squares data fidelity term $x \mapsto \sum_{i=1}^q \mu_i \|T_i x - z_i\|^2$; see [12] and the references therein. Furthermore, signal recovery problems are typically accompanied with convex constraints that confine \bar{x} to some closed convex subsets $(S_i)_{1 \leq i \leq m}$ of \mathcal{H} . The violation of these constraints can be penalized via the cost function $x \mapsto \sum_{i=1}^m \vartheta_i d_{S_i}^2(x)$; see [10, 28] and the references therein. On the other hand, power functions are frequently used as cost functions in variational models for determining the coefficients of orthonormal

basis decompositions, e.g., [1, 7, 8, 18]. Moreover, we aim at promoting sparsity of a solution $x \in \mathcal{H}$ with respect to $(e_k)_{k \in \mathbb{N}}$ in the sense that, for every k in \mathbb{K} , we wish to set to 0 the coefficient $\langle x | e_k \rangle$ if it lies in the interval Ω_k . The following formulation is consistent with these considerations.

PROBLEM 5.1. For every $i \in \{1, \dots, q\}$, let $\mu_i \in]0, +\infty[$, let T_i be a nonzero bounded linear operator from \mathcal{H} to a real Hilbert space \mathcal{G}_i , and let $z_i \in \mathcal{G}_i$. For every $i \in \{1, \dots, m\}$, let $\vartheta_i \in]0, +\infty[$ and let S_i be a nonempty closed and convex subset of \mathcal{H} . Furthermore, let $(p_{k,l})_{0 \leq l \leq L_k}$ be distinct real numbers in $]1, +\infty[$, let $(\tau_{k,l})_{0 \leq l \leq L_k}$ be real numbers in $[0, +\infty[$, and let $l_k \in \{0, \dots, L_k\}$ satisfy $p_{k,l_k} = \min_{0 \leq l \leq L_k} p_{k,l}$, where $(L_k)_{k \in \mathbb{N}}$ is a sequence in \mathbb{N} . Finally, let $\mathbb{K} \subset \mathbb{N}$, let $\mathbb{L} = \mathbb{N} \setminus \mathbb{K}$, and let $(\Omega_k)_{k \in \mathbb{K}}$ be a sequence of closed intervals in \mathbb{R} . The objective is to

$$(5.1) \quad \underset{x \in \mathcal{H}}{\text{minimize}} \quad \frac{1}{2} \sum_{i=1}^q \mu_i \|T_i x - z_i\|^2 + \frac{1}{2} \sum_{i=1}^m \vartheta_i d_{S_i}^2(x) \\ + \sum_{k \in \mathbb{N}} \sum_{l=0}^{L_k} \tau_{k,l} |\langle x | e_k \rangle|^{p_{k,l}} + \sum_{k \in \mathbb{K}} \sigma_{\Omega_k}(\langle x | e_k \rangle),$$

under the following assumptions:

- (i) $\inf_{k \in \mathbb{L}} \tau_{k,l_k} > 0$;
- (ii) $\inf_{k \in \mathbb{L}} p_{k,l_k} > 1$;
- (iii) $\sup_{k \in \mathbb{L}} p_{k,l_k} \leq 2$;
- (iv) $0 \in \text{int} \bigcap_{k \in \mathbb{K}} \Omega_k$.

PROPOSITION 5.2. *Problem 5.1 is a special case of Problem 1.3.*

Proof. First, we observe that (5.1) corresponds to (1.7) where

$$(5.2) \quad \Phi: x \mapsto \frac{1}{2} \sum_{i=1}^q \mu_i \|T_i x - z_i\|^2 + \frac{1}{2} \sum_{i=1}^m \vartheta_i d_{S_i}^2(x) \quad \text{and} \quad (\forall k \in \mathbb{N}) \quad \psi_k: \xi \mapsto \sum_{l=0}^{L_k} \tau_{k,l} |\xi|^{p_{k,l}}.$$

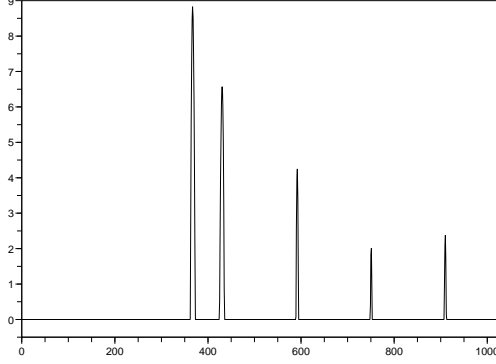
Hence, Φ is a finite positive continuous convex function with Fréchet gradient

$$(5.3) \quad \nabla \Phi: x \mapsto \sum_{i=1}^q \mu_i T_i^* (T_i x - z_i) + \sum_{i=1}^m \vartheta_i (x - P_i x),$$

where P_i is the projection operator onto S_i . Therefore, since the operators $(\text{Id} - P_i)_{1 \leq i \leq m}$ are nonexpansive, it follows that assumption (i) in Problem 1.3 is satisfied with $1/\beta = \sum_{i=1}^q \mu_i \|T_i\|^2 + \sum_{i=1}^m \vartheta_i$. Moreover, the functions $(\psi_k)_{k \in \mathbb{N}}$ are in $\Gamma_0(\mathbb{R})$ and satisfy assumptions (ii) and (iii) in Problem 1.3.

Let us now turn to assumption (iv) in Problem 1.3. Fix $\rho \in]0, +\infty[$ and set $\tau = \inf_{k \in \mathbb{L}} \tau_{k,l_k}$, $p = \inf_{k \in \mathbb{L}} p_{k,l_k}$, and $\theta = \tau p (p-1) \min\{1, 1/\rho\}$. Then it follows from (i), (ii), and (iii) that $\theta > 0$ and that

$$(5.4) \quad \inf_{k \in \mathbb{L}} \inf_{0 < |\xi| \leq \rho} \psi_k''(\xi) = \inf_{k \in \mathbb{L}} \inf_{0 < |\xi| \leq \rho} \sum_{l=0}^{L_k} \tau_{k,l} p_{k,l} (p_{k,l} - 1) |\xi|^{p_{k,l} - 2} \\ \geq \inf_{k \in \mathbb{L}} \tau_{k,l_k} p_{k,l_k} (p_{k,l_k} - 1) \inf_{0 < \xi \leq \rho} \xi^{p_{k,l_k} - 2} \\ \geq \tau p (p-1) \inf_{k \in \mathbb{L}} \inf_{0 < \xi \leq \rho} \xi^{p_{k,l_k} - 2} \\ \geq \tau p (p-1) \inf_{k \in \mathbb{L}} (1/\rho)^{2 - p_{k,l_k}} \\ \geq \theta,$$


 FIG. 5.1. *Original signal – first example.*

which shows that (1.8) is satisfied.

It remains to check assumption (v) in Problem 1.3. To this end, let $\|\cdot\|_{\mathbb{L}}$ denote the standard norm on $\ell^2(\mathbb{L})$, take $\mathbf{x} = (\xi_k)_{k \in \mathbb{L}} \in \ell^2(\mathbb{L})$ such that $\|\mathbf{x}\|_{\mathbb{L}} \geq 1$, and set $(\eta_k)_{k \in \mathbb{L}} = \mathbf{x}/\|\mathbf{x}\|_{\mathbb{L}}$. Then, for every $k \in \mathbb{L}$, $|\eta_k| \leq 1$ and, since $p_{k,l_k} \in]1, 2]$, we have $|\eta_k|^{p_{k,l_k}} \geq |\eta_k|^2$. Consequently,

$$\begin{aligned}
 \Upsilon_{\mathbb{L}}(\mathbf{x}) &= \sum_{k \in \mathbb{L}} \sum_{l=0}^{L_k} \tau_{k,l} |\xi_k|^{p_{k,l}} \geq \sum_{k \in \mathbb{L}} \tau_{k,l_k} |\xi_k|^{p_{k,l_k}} \\
 (5.5) \quad &\geq \tau \sum_{k \in \mathbb{L}} |\xi_k|^{p_{k,l_k}} = \tau \sum_{k \in \mathbb{L}} \|\mathbf{x}\|_{\mathbb{L}}^{p_{k,l_k}} |\eta_k|^{p_{k,l_k}} \\
 &\geq \tau \sum_{k \in \mathbb{L}} \|\mathbf{x}\|_{\mathbb{L}}^{p_{k,l_k}} |\eta_k|^2 = \tau \sum_{k \in \mathbb{L}} \|\mathbf{x}\|_{\mathbb{L}}^{p_{k,l_k}-2} |\xi_k|^2 \\
 &\geq \tau \|\mathbf{x}\|_{\mathbb{L}}^{-1} \sum_{k \in \mathbb{L}} |\xi_k|^2 = \tau \|\mathbf{x}\|_{\mathbb{L}}.
 \end{aligned}$$

We conclude that $\Upsilon_{\mathbb{L}}(\mathbf{x}) \rightarrow +\infty$ as $\|\mathbf{x}\|_{\mathbb{L}} \rightarrow +\infty$. \square

5.2. First example. Our first example concerns the simulated X-ray fluorescence spectrum \bar{x} displayed in Fig. 5.1, which is often used to test restoration methods, e.g., [14, 37]. The measured signal z shown in Fig. 5.2 has undergone blurring by the limited resolution of the spectrometer and further corruption by addition of noise. In the underlying Hilbert space $\mathcal{H} = \ell^2(\mathbb{N})$, this process is modeled by $z = T\bar{x} + v$, where $T: \mathcal{H} \rightarrow \mathcal{H}$ is the operator of convolution with a truncated Gaussian kernel. The noise samples are uncorrelated and drawn from a Gaussian population with mean zero and standard deviation 0.15. The original signal \bar{x} has support $\{0, \dots, N-1\}$ ($N = 1024$), takes on positive values, and possesses a sparse structure. These features can be promoted in Problem 5.1 by letting $(e_k)_{k \in \mathbb{N}}$ be the canonical orthonormal basis of \mathcal{H} , and setting $\mathbb{K} = \mathbb{N}$, $\tau_{k,l} \equiv 0$, and

$$(5.6) \quad (\forall k \in \mathbb{N}) \quad \Omega_k = \begin{cases}]-\infty, \omega], & \text{if } 0 \leq k \leq N-1; \\ \mathbb{R}, & \text{otherwise,} \end{cases}$$

where the one-sided thresholding level is set to $\omega = 0.01$. On the other hand, using the methodology described in [37], the above information about the noise can

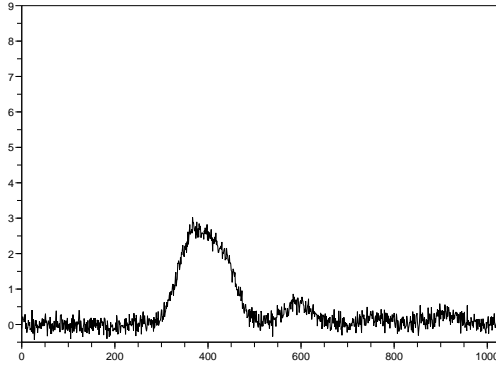


FIG. 5.2. Degraded signal – first example.

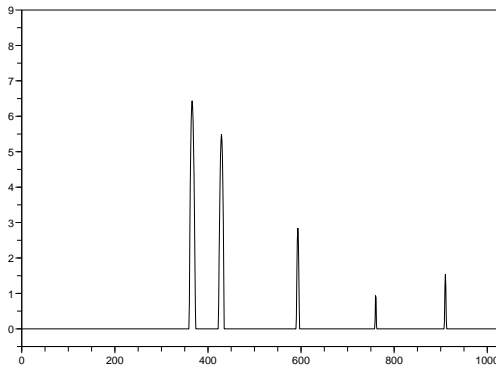
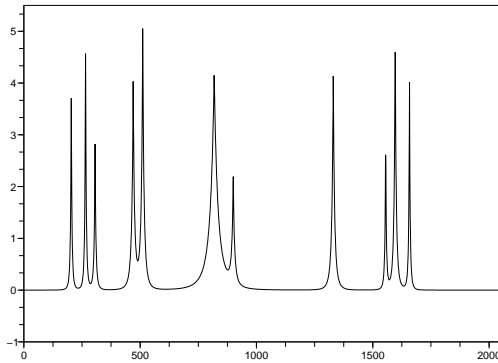
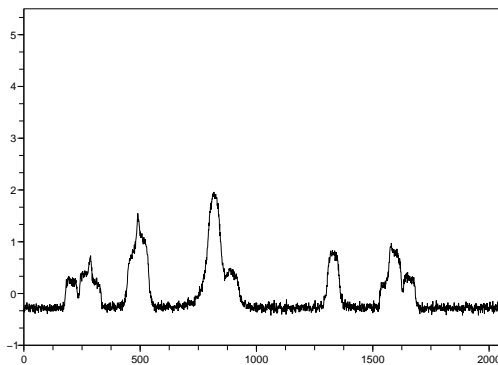


FIG. 5.3. Signal restored by Algorithm 4.3 – first example.

be used to construct the constraint sets $S_1 = \{x \in \mathcal{H} \mid \|Tx - z\| \leq \delta_1\}$ and $S_2 = \bigcap_{l=1}^{N-1} \{x \in \mathcal{H} \mid |\widehat{Tx}(l/N) - \widehat{z}(l/N)| \leq \delta_2\}$, where $\widehat{a}: \nu \mapsto \sum_{k=0}^{+\infty} \langle a \mid e_k \rangle \exp(-i2\pi k\nu)$ designates the Fourier transform of $a \in \mathcal{H}$. The bounds δ_1 and δ_2 have been determined so as to guarantee that \bar{x} lies in S_1 and in S_2 with a 99 percent confidence level (see [15] for details). Finally, we set $q = 0$, $m = 2$, and $\vartheta_1 = \vartheta_2 = 1$ in (5.1) (the computation of the projectors P_1 and P_2 required in (5.3) is detailed in [37]). The solution produced by Algorithm 4.3 is shown in Fig. 5.3. It is of much better quality than the restorations obtained in [14] and [37] via alternative methods.

5.3. Second example. We provide a wavelet deconvolution example in $\mathcal{H} = \mathbb{L}^2(\mathbb{R})$. The original signal \bar{x} is the classical “bumps” signal [40] displayed in Fig. 5.4. The degraded version shown in Fig. 5.5 is $z_1 = T_1\bar{x} + v_1$, where T_1 models convolution with a uniform kernel and v_1 is a realization of a zero-mean white Gaussian noise.

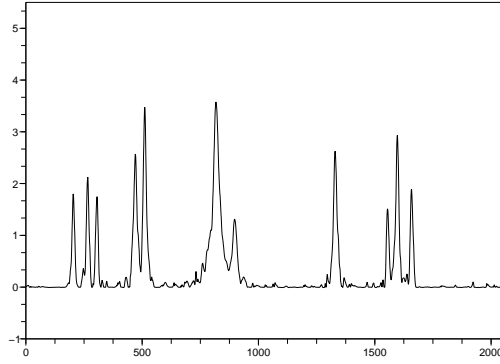
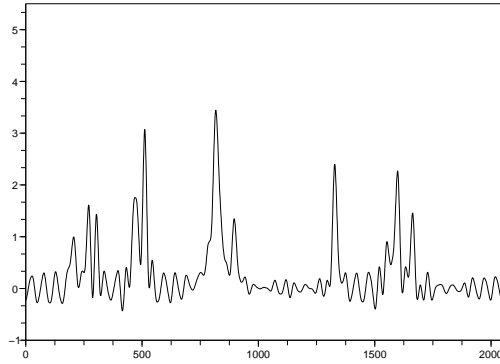
The basis $(e_k)_{k \in \mathbb{N}}$ is an orthonormal wavelet symlet basis with 8 vanishing moments [17]. Such wavelet bases are known to provide sparse representations for a


 FIG. 5.4. *Original signal – second example.*

 FIG. 5.5. *Degraded signal – second example.*

wide class of signals [22] such as this standard test signal. Note that there exists a strong connection between Problem 5.1 and maximum *a posteriori* techniques for estimating \bar{x} in the presence of white Gaussian noise. In particular, setting $q = 1$, $m = 0$, $\mathbb{K} = \emptyset$ and $L_k \equiv 0$, and using suitably subband-adapted values of $p_{k,0}$ and $\tau_{k,0}$ amounts to fitting an appropriate generalized Gaussian prior distribution to the wavelet coefficients in each subband [1]. Such a statistical modeling is commonly used in wavelet-based estimation, where values of $p_{k,0}$ close to 2 may provide a good model at coarse resolution levels, whereas values close to 1 should preferably be used at finer resolutions.

The setting of the more general model we adopt here is the following: in Problem 5.1, \mathbb{K} and \mathbb{L} are the index sets of the detail and approximation coefficients [29], respectively, and

- $(\forall k \in \mathbb{K}) \Omega_k = [-0.0023, 0.0023]$, $L_k = 1$, $(p_{k,0}, p_{k,1}) = (2, 4)$, $(\tau_{k,0}, \tau_{k,1}) = (0.0052, 0.0001)$.
- $(\forall k \in \mathbb{L}) L_k = 0$, $p_{k,0} = 2$, $\tau_{k,0} = 0.00083$.

FIG. 5.6. *Signal restored by Algorithm 4.3 – second example.*FIG. 5.7. *Signal restored by solving (1.4) – second example.*

For each k , the integer L_k and the exponents $(p_{k,l})_{0 \leq l \leq L_k}$ are imposed, while the set Ω_k and the coefficients $(\tau_{k,l})_{0 \leq l \leq L_k}$ are chosen empirically. In addition, we set $q = 1$, $\mu_1 = 1$, $m = 1$, $\vartheta_1 = 1$, and $S_1 = \{x \in \mathcal{H} \mid x \geq 0\}$ (pointwise positivity constraint). The solution x produced by Algorithm 4.3 is shown in Fig. 5.6. The estimation error is $\|x - \bar{x}\| = 8.33$. For comparison, the signal \tilde{x} restored via (1.4) with Algorithm (1.5) is displayed in Fig. 5.7. In Problem 5.1, this corresponds to $q = 1$, $m = 0$, $\mathbb{K} = \mathbb{N}$, $\tau_{k,l} \equiv 0$, $\Omega_k \equiv [-2.9, 2.9]$ for the detail coefficients, and $\Omega_k \equiv [-0.0062, 0.0062]$ for the approximation coefficients. This setup yields a worse error of $\|\tilde{x} - \bar{x}\| = 14.14$ (the sets $(\Omega_k)_{k \in \mathbb{N}}$ have been adjusted so as to minimize this error). The above results have been obtained with a discrete implementation of the wavelet decomposition over 4 resolution levels using 2048 signal samples [29].

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