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## 1 Convergence Results For Primal-Dual Algorithms in the Presence of Adjoint Mismatch\*

2 Emilie Chouzenoux<sup>†</sup>, Andrés Contreras<sup>† ‡</sup>, Jean-Christophe Pesquet<sup>†</sup>, and Marion Savanier<sup>† §</sup>

4 Abstract. Most optimization problems arising in imaging science involve high-dimensional linear operators and their 5adjoints. In the implementations of these operators, changes may be introduced for various practical consid-6 erations (e.g., memory limitation, computational cost, convergence speed), leading to an adjoint mismatch. 7 This occurs for the X-ray tomographic inverse problems found in Computed Tomography (CT), where a surrogate operator often replaces the adjoint of the measurement operator (called projector). The resulting 8 9 adjoint mismatch can jeopardize the convergence properties of iterative schemes used for image recovery. 10 In this paper, we study the theoretical behavior of a panel of primal-dual proximal algorithms, which rely 11 on forward-backward-(forward) splitting schemes when an adjoint mismatch occurs. We analyze these al-12gorithms by focusing on the resolution of possibly non-smooth convex penalized minimization problems in 13 an infinite-dimensional setting. Using tools from fixed point theory, we show that they can solve mono-14tone inclusions beyond minimization problems. Such findings indicate these algorithms can be seen as a 15generalization of classical primal-dual formulations. The applicability of our findings is also demonstrated 16through two numerical experiments in the context of CT image reconstruction.

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Key words. Adjoint mismatch, convex optimization, primal-dual algorithms, convergence analysis, fixed point theory,
 CT reconstruction, forward-backward splitting, Tseng's splitting.

20 AMS subject classifications. 65K10, 62H35, 94A08, 90C25, 47H05

**1.** Introduction. Many imaging science applications [2] can be formulated as inverse problems 21 where a high-dimensional variable has to be estimated from noisy indirect observations. Solving 22 an inverse problem can often be recast as the problem of minimizing a cost function expressed 23 as a sum of convex terms composed with linear operators [41]. Especially when these functions 24are non-smooth, first-order proximal splitting algorithms appear as appealing minimization strate-25gies [19, 11]. In these algorithms, each cost function term is handled separately, either through its 26gradient or through its proximity operator. At the core of the convergence analysis of most proximal 27splitting methods is the interpretation of the system of first-order optimality conditions associated 28with an optimization problem [21]. For example, the forward-backward (also called proximal gradi-29ent [23] in the variational case) algorithm [24] solves an inclusion based on a sum of two monotone 30 operators. Owing to its solid convergence guarantees, this scheme is widely used in inverse problems involving sparsity priors [27, 15]. However, when the cost function involves a non-smooth term 32 composed with a linear operator, the proximal step in the forward-backward algorithm may not 33 have a closed form, so it must be computed using an inner loop at the expense of practical efficiency. 34 A way to avoid performing these sub-iterations is to rely on primal-dual proximal splitting algo-35 rithms [36, 9, 22, 44, 1, 31]. These algorithmic schemes are grounded on splitting strategies such 36 as the forward-backward, the Douglas-Rachford [5, 33, 6], or Tseng's forward-backward-forward 37 38 [53] algorithms for finding a zero of a sum of maximally monotone operators. For instance, the

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Chambolle-Pock algorithm [14] is one of the most popular methods. More flexibility can be added 39 to the considered formulation by considering the gradient of Lipschitz differentiable terms in the 40 objective function. The Combettes-Pesquet algorithm [22] based on Tseng's forward-backward-41 forward splitting was the first algorithm offering this possibility. Then, the Condat-Vũ algorithm 42 [56, 25] was proposed, which constitutes an extension of the Chambolle-Pock one. The Loris-43 Verhoeven algorithm [40] is another useful algorithm relying on the forward-backward splitting. It 44 offers more freedom in choosing the algorithm parameters but deals with a more restricted class 45 of optimization problems. Primal-dual algorithms have numerous applications in the resolution 46 of signal/image processing problems [52, 45, 17, 7]. These schemes increase the dimension of the 47 original minimization variables by introducing auxiliary dual variables, yielding the resolution of a 48 system of two decoupled monotone inclusions in the primal-dual product space. 49

50 In real-life imaging applications, an *adjoint mismatch* frequently occurs. This term corresponds to 51 the situation when, in the iterative process, the adjoints of the linear operators in the cost function

52 are replaced by surrogate operators. An adjoint mismatch typically occurs in Computed Tomogra-

53 phy (CT) image reconstruction. CT involves the resolution of a linear inverse problem, where the

54 forward operator is a discrete Radon transform that relates an image to a set of projections measured

at several angles during the rotation of an X-ray imaging system [35]. During the reconstruction,

56 the adjoint of the projector, called backprojector, is often approximated to produce an estimate of

the image more rapidly (by improving the conditioning [59] or reducing computational complexity per iteration [32]) or to improve the quality of the reconstruction [58]. An adjoint mismatch has also

59 been advocated in SPECT (Single Photon Emission Computed Tomography) imaging [47, 59] and

60 in microscopy imaging [46]. With such mathematical approximations, the convergence guarantees

61 of classical minimization algorithms no longer hold. Hence there is a need to design and adapt

62 existing results and schemes to these situations.

The effect of an adjoint mismatch has first been studied for CT in the context of simultaneous or 63 row-action algebraic algorithms [35] based on projections onto convex sets (POCS). In that case, 64 the convergence can be analyzed with tools from linear algebra. Some works gave convergence 65 66 conditions [30, 59, 28, 38] and focused on fixing the convergence of these schemes [28]. In contrast, others proposed to use more general optimization schemes that can directly deal with non-symmetric 67 normal fixed-point equations [42, 51]. The resulting algorithms are semi-convergent; the number 68 of iterations acts as a regularization parameter. The literature on the influence of an adjoint mis-69 match on more complex proximal splitting schemes has been expanding recently. The convergence 7071of the proximal gradient algorithm (PGA) has been studied in [18] when an adjoint mismatch is present on the forward operator. In the context of microscopy imaging, where the forward operator 72satisfies a specific orthogonality condition, [46] gave conditions for the Douglas-Rachford/ADMM 73 iterations to converge in the Multi-Agent Consensus Equilibrium (MACE) framework [12]. They 74also highlighted that using an adjoint mismatch in a quadratic data fidelity term was equivalent to 75using the proximity operator (or agent) of the quadratic term with a different prior model for the 76image that depends on the mismatched adjoint. A similar observation was made in [50], where the 77 authors showed that considering an adjoint mismatch in PGA could be seen as a problem of un-78matched preconditioning where the metric used in the gradient step differs from the one used in the 79

80 proximity step. Up to our knowledge, the first proposal to analyze a primal-dual proximal splitting 81 method under an adjoint mismatch is [39] which studies a mismatched form of the Chambolle-Pock 82 algorithm with fixed step sizes.

This analysis is conducted under strong convexity assumptions. The authors give conditions on the strong convexity modulus of the involved functions and derive formulas for the step sizes to recover a similar convergence rate to that of the matched scheme. However, they do not investigate the existence and uniqueness of the fixed point of the mismatched algorithm.

### CONVERGENCE OF MISMATCHED PRIMAL-DUAL ALGORITHMS

The contribution of this paper is to analyze the behavior of some of the most popular primal-dual 87 proximal splitting algorithms in the presence of adjoint mismatch by relying on fixed-point theory 88 [21]. Our study leverages some of our previous results in [18]. Our analysis applies to a broad 89 class of penalized least-squares problems. More specifically, we provide sufficient conditions for the 90 existence and uniqueness of fixed point of the modified schemes, and we also provide conditions 91 to ensure the convergence of the schemes to such a fixed point. Our methodology allows us to 92 develop extensions of existing algorithms that are robust to adjoint mismatches. Their resulting 93 fixed points satisfy general notions of equilibrium (similar to the one arising in neural network 94 architectures/paradigms, plug-and-play methods [21, 43, 34]) instead of being the solution to a 95minimization problem. In this aspect, our work is in line with the recent efforts to design [50, 49] 96 and learn [3, 10, 43, 12] more expressive variants of well-known optimization schemes while keeping 97 convergence guarantees. 98

99

100 The paper is organized as follows. In section 2, we present our notation and useful definitions un-101 derlying the class of minimization and monotone inclusion problems under the scope of our study.

102 We also present the penalized least-squares cost function we aim to minimize, which involves two

linear operators. The first linear operator appears in a quadratic term, while the second arises in a 103 non-necessarily smooth convex term. Sections 3, 4, and 5 gather our methodological contributions, 104 namely the study of the properties of three main classes of primal-dual splitting algorithms in the 105presence of adjoint mismatch. Specifically, section 3 focuses on the Condat-Vũ algorithm [56, 25], 106and its mismatched version. We consider the case when an adjoint mismatch appears on the linear 107 operator in the quadratic term and the second linear operator is perturbed. Note that this differs 108 109 from the mismatch considered in [39], which appears on the second linear operator. This analysis is then extended to the projected form of the Condat-Vũ algorithm proposed by Briceño-Arias and 110

111 López [8]. In section 4, we perform an analysis of the Loris-Verhoeven algorithm [40] in the case of

112 an adjoint mismatch on the linear operator involved in the quadratic term. In section 5, we analyze

the Combettes-Pesquet algorithm [22] when the adjoints of both linear operators are modified. We derive convergence results for all the above algorithms and characterize the resulting fixed points.

Finally, in section 6, we illustrate our theoretical findings on examples involving two different inverse

<sup>116</sup> problems in CT reconstruction, with two types of regularization and noise modeling.

## 117 **2.** Preliminaries.

**2.1. Notation and background.** Let us introduce some basic notation and definitions on convex analysis, proximity operators, and monotone operators. Most of our notation follow from the reference book [4].

121 We consider optimization problems over real Hilbert spaces. We denote by  $\mathcal{H}, \mathcal{G}, \mathcal{L}$  some real

122 Hilbert spaces, and  $\mathcal{B}(\mathcal{H},\mathcal{G})$  the set of bounded and linear operators from  $\mathcal{H}$  to  $\mathcal{G}$ . The norm of  $\mathcal{H}$ 

is denoted by  $\|\cdot\|_{\mathcal{H}}$  and the associated inner product  $\langle\cdot,\cdot\rangle_{\mathcal{H}}$ . The operator norm of  $D \in \mathcal{B}(\mathcal{H},\mathcal{G})$ is denoted by  $\|D\|_{\mathcal{H},\mathcal{L}} = \sup\{\|Dx\|_{\mathcal{L}} \mid x \in \mathcal{H}, \|x\|_{\mathcal{H}} = 1\}$ . Given  $C \subset \mathcal{H}$ , sri C denotes its strong relative interior.

126  $2^{\mathcal{H}}$  denotes the power set of  $\mathcal{H}$ . Given a set-valued operator  $\mathcal{M} : \mathcal{H} \to 2^{\mathcal{H}}$ , we define dom  $\mathcal{M} =$ 

127  $\{x \in \mathcal{H} \mid \mathcal{M}x \neq \emptyset\}$  as its domain, and ran  $\mathcal{M}$  and gra  $\mathcal{M}$  as its range and graph, respectively.

128  $\mathcal{M}^{-1}: \mathcal{H} \to 2^{\mathcal{H}}$  denotes the inverse operator of  $\mathcal{M}$ , with domain ran  $\mathcal{M}$  and range dom  $\mathcal{M}$ , and 129  $\mathcal{M}^{-1}(0) = \{x \in \mathcal{H} \mid 0 \in \mathcal{M}x\}$  the set of zeros of  $\mathcal{M}$ .

130  $\mathcal{M}$  is said to be monotone when, for every  $(x, y) \in \operatorname{gra} \mathcal{M}$  and  $(x', y') \in \operatorname{gra} \mathcal{M}, \langle y' - y, x' - x \rangle_{\mathcal{H}} \geq 0$ .

131  $\mathcal{M}$  is said to be maximal when gra  $\mathcal{M}$  is maximal in the sense of the inclusion in  $\mathcal{H} \times \mathcal{H}$  among 132 the graphs of monotone operators. Moreover,  $\mathcal{M}$  is strongly monotone with parameter  $\rho \geq 0$  if for 133 every  $(x, y) \in \operatorname{gra} \mathcal{M}$  and  $(x', y') \in \operatorname{gra} \mathcal{M}, \langle y' - y, x' - x \rangle_{\mathcal{H}} \geq \rho ||x' - x||_{\mathcal{H}}^2$ .

134 The resolvent of a maximally monotone operator  $\mathcal{M}$  scaled with a parameter  $\gamma > 0$  is the mapping

- 135  $J_{\gamma\mathcal{M}}: \mathcal{H} \to \mathcal{H}: x \mapsto J_{\gamma\mathcal{M}}(x) = (\mathrm{Id}_{\mathcal{H}} + \gamma\mathcal{M})^{-1}x$ , where  $\mathrm{Id}_{\mathcal{H}}$  refers to the identity operator in  $\mathcal{H}$ .
- 136 An operator  $\mathscr{C} : \mathcal{H} \to \mathcal{H}$  is coccercive if there exists  $\Theta > 0$  such that for every  $(x, x') \in \mathcal{H}^2$ , 137  $\langle \mathscr{C}x' - \mathscr{C}x, x' - x \rangle_{\mathcal{H}} \ge \Theta ||\mathscr{C}x' - \mathscr{C}x||^2_{\mathcal{H}}$ .
- 138 The Fenchel-Legendre conjugate of a function  $f : \mathcal{H} \to ]-\infty, +\infty]$ , is expressed as  $f^* : \mathcal{H} \to ]$
- 139  $[-\infty, +\infty]: u \mapsto \sup_{x \in \mathcal{H}} (\langle x, u \rangle_{\mathcal{H}} f(x)).$  The domain of f is dom  $f = \{x \in \mathcal{H} \mid f(x) < +\infty\}$  and this
- 140 function is said to be proper when dom  $f \neq \emptyset$ .
- 141 The class of convex, lower semicontinuous, and proper function defined on  $\mathcal{H}$  is denoted by  $\Gamma_0(\mathcal{H})$
- 142 and the Moreau subdifferential of any function f in  $\Gamma_0(\mathcal{H})$  is denoted by  $\partial f$ , while the proximity
- 143 operator of f is given by  $\operatorname{prox}_f : \mathcal{H} \to \mathcal{H} : x \mapsto \operatorname{argmin}_{v \in \mathcal{H}} \left( f(v) + \frac{1}{2} \|v x\|^2 \right).$
- 144 From [4, Corollary 16.30] we have  $(\partial f)^{-1} = \partial f^*$  and, if f is strongly convex with modulus  $\sigma \ge 0$ , 145 then  $\partial f$  is  $\sigma$ -strongly monotone [4, Example 22.4 (iv)].
- 146 Finally, given  $\alpha \in ]0,1[$ , an operator  $T: \mathcal{H} \to \mathcal{H}$  is  $\alpha$ -averaged if, for every  $(x,y) \in \mathcal{H}^2$ , there exists 147 a nonexpansive operator  $\mathcal{R}: \mathcal{H} \to \mathcal{H}$  such that  $T = (1 - \alpha) \mathrm{Id}_{\mathcal{H}} + \alpha \mathcal{R}$ .

148 **2.2. Problem statement.** Let us now state the generic minimization problem considered in this 149 paper. Let  $H \in \mathcal{B}(\mathcal{H}, \mathcal{G})$ ,  $D \in \mathcal{B}(\mathcal{H}, \mathcal{L})$ ,  $f \in \Gamma_0(\mathcal{H})$ , and  $g \in \Gamma_0(\mathcal{L})$ . Given  $y \in \mathcal{G}$ , we are interested 150 in solving the primal optimization problem

151 (2.1) 
$$\min_{x \in \mathcal{H}} \frac{1}{2} \|y - Hx\|_{\mathcal{G}}^2 + f(x) + g(Dx).$$

By using first-order optimality conditions [4, Theorems 16.47, 27.1], Problem (2.1) can be reformulated as finding a solution to the variational inclusion problem

154 (2.2) 
$$0 \in \partial f(x) + D^* \partial g(Dx) + H^*(Hx - y).$$

A solution to (2.2) is a solution to (2.1), but the converse may not be true. From now on, the solution set of (2.2) is supposed to be nonempty, and then so is the solution set of (2.1).

Under mild qualification constraints, the solutions to (2.1) and (2.2) are the same. One of such qualification conditions is

159 (2.3) 
$$0 \in \operatorname{sri} \left( D(\operatorname{dom} f) - \operatorname{dom} g \right).$$

160 We refer the reader to [4, Proposition 27.5, Corollary 27.6] for other examples of qualification 161 constraints.

162 The dual problem associated with (2.1) reads

163 (2.4) 
$$\min_{u \in \mathcal{L}} (f+h)^* (-D^*u) + g^*(u),$$

164 where  $h: \mathcal{H} \to \mathbb{R}: x \mapsto \frac{1}{2} \|y - Hx\|_{\mathcal{G}}^2$ .

According to [4, Theorem 19.1], x is a solution to (2.1) and u is a solution to the dual problem associated with (2.1) if  $z = (x, u) \in \mathcal{Z} = \mathcal{H} \times \mathcal{L}$  is a solution to

167 (2.5) 
$$\begin{pmatrix} 0\\0 \end{pmatrix} \in \underbrace{\begin{pmatrix} \partial f(x) + D^*u\\ -Dx + \partial g^*(u) \end{pmatrix}}_{\mathcal{A}z} + \underbrace{\begin{pmatrix} H^*Hx - H^*y\\0 \end{pmatrix}}_{\mathcal{B}z}.$$

168 The operator  $\mathcal{A}: \mathcal{Z} \to 2^{\mathcal{Z}}: (x, u) \mapsto (\partial f(x) + D^*u, -Dx + \partial g^*(u))$  is maximally monotone [4, 169 Proposition 26.32 (iii)]. Moreover, the operator  $\mathcal{B}: \mathcal{Z} \to \mathcal{Z}: (x, u) \mapsto (H^*Hx - H^*y, 0)$  is  $\theta$ -170 cocoercive, with  $\theta = 1/\|H\|^2_{\mathcal{H},\mathcal{G}}$ . Based on this structure, the forward-backward splitting [24] can

- be applied to solve (2.5). Combined with preconditioning [26], it yields a simple form of iteration 171
- 172in terms of primal/dual updates.
- On the other hand, (2.5) is also equivalent to the following splitting 173

174 (2.6) 
$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} \in \underbrace{\begin{pmatrix} \partial f(x) \\ \partial g^*(u) \end{pmatrix}}_{\mathcal{M}z} + \underbrace{\begin{pmatrix} H^*Hx - H^*y + D^*u \\ -Dx \end{pmatrix}}_{\mathbf{Q}z},$$

where  $\mathcal{M}$  is a maximally monotone operator (see [4, Theorem 26.32 (iii)]) and  $\mathbf{Q}$  is a monotone 175operator which is Lipschitz continuous with constant  $\vartheta \leq ||H||_{\mathcal{H}}^2 + ||D||_{\mathcal{H},\mathcal{L}}$  (see [22]). We can use 176 Tseng's approach [4, Theorem 26.17], [9, Theorem 2.5 (ii)] to build primal-dual schemes delivering 177a solution to splitting (2.6). 178

Both (2.5) and (2.6) splitting strategies will be at the basis of the primal-dual algorithms under 179study. The Condat-Vũ (CV) algorithm (section 3) and the Loris-Verhoeven (LV) algorithm (sec-180tion 4) will be derived from (2.5) while the Combettes-Pesquet (CP) algorithm (section 5) will rely 181 182on (2.6).

#### 3. The mismatched Condat-Vũ algorithm. 183

**3.1.** CV algorithm. In this section, we use the forward-backward splitting to solve (2.6). The 184resulting iteration by the implicit and preconditioned discretization of (2.5) reads: for every  $n \in \mathbb{N}$ , 185

186 (3.1) 
$$0 \in \mathcal{A}z_{n+\frac{1}{2}} + \mathcal{B}z_n + P(z_{n+\frac{1}{2}} - z_n),$$

where  $z_n = (x_n, u_n) \in \mathbb{Z}$ , and  $z_{n+\frac{1}{2}} = (x_{n+\frac{1}{2}}, u_{n+\frac{1}{2}}) \in \mathbb{Z}$ . The preconditioning metric P is defined 187188 as

189 (3.2) 
$$(\forall z = (x, u) \in \mathcal{Z}) \quad Pz = \begin{pmatrix} \frac{1}{\tau}x - D^*u\\ -Dx + \frac{1}{\sigma}u \end{pmatrix},$$

where  $\tau$  and  $\sigma$  are two positive real parameters and initialization  $x_0 \in \mathcal{H}$  and  $u_0 \in \mathcal{L}$ . 190

Let  $\{\Theta_n\}_{n\in\mathbb{N}}$  be a sequence of relaxation parameters. The corresponding primal-dual forward-191backward iteration [4], often called the Condat-Vũ (CV) iteration in the literature [56, 25], reads 192

 $\mathbf{CV}$  iterations for solving (2.5):

194 (3.3) for 
$$n = 0, 1, ...$$

$$\begin{cases}
x_{n+\frac{1}{2}} = \operatorname{prox}_{\tau f} \left(x_n - \tau (H^*(Hx_n - y) + D^*u_n)\right) \\
u_{n+\frac{1}{2}} = \operatorname{prox}_{\sigma g^*} \left(u_n + \sigma D(2x_{n+\frac{1}{2}} - x_n)\right) \\
x_{n+1} = x_n + \Theta_n (x_{n+\frac{1}{2}} - x_n) \\
u_{n+1} = u_n + \Theta_n (u_{n+\frac{1}{2}} - u_n).
\end{cases}$$

The convergence of (3.3) to a solution pair (x, u) to (2.5) is guaranteed by [25, Theorem 3.1] for step 196 sizes  $\tau > 0$ ,  $\sigma > 0$  such that  $\tau \left( \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 + \frac{1}{2\theta} \right) < 1$ , and relaxation parameters  $\{\Theta_n\}_{n \in \mathbb{N}} \subset [0, \delta]$ such that  $\sum_{n \in \mathbb{N}} \Theta_n \left( \delta - \Theta_n \right) = +\infty$ , with  $\delta = 2 - \frac{1}{2\theta} \left( \frac{1}{\tau} - \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 \right)$  and  $\theta$  a cocoercivity constant 197198of operator  $\mathcal{B}$ . 199

*Remark* 3.1. The condition on the step sizes  $(\tau, \sigma)$  implies that  $\tau \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 < 1$ , which allows us 200 to conclude that operator P present in (3.1) is strongly positive (bounded from below) and therefore 201 invertible. Hereafter, we will consider the Hilbert space  $\mathcal{Z}_P$  obtained by equipping  $\mathcal{Z}$  with the inner 202product  $\langle \cdot, \cdot \rangle_P \colon (z, z') \mapsto \langle z, z' \rangle_P = \langle z, Pz' \rangle_{\mathcal{Z}}$ . Hence, operators  $P^{-1}\mathcal{A}$  and  $P^{-1}\mathcal{B}$  are maximally 203 monotone [4, Proposition 20.24] and cocoercive [25, Theorem 3.1] in  $\mathcal{Z}_P$ , respectively. 204

**3.2.** Convergence properties of the mismatched CV algorithm. In this section, we will be 205interested in studying the impact of replacing operator  $H^*$  in the *n*-th iteration of Algorithm (3.3) 206by a surrogate  $K_n \in \mathcal{B}(\mathcal{G}, \mathcal{H})$ . This yields the following modified algorithm: 207

#### Mismatched CV iterations: 208

for n = 0, 1, ...  $\begin{cases}
x_{n+\frac{1}{2}} = \operatorname{prox}_{\tau f} \left( x_n - \tau (K_n (Hx_n - y) + D^* u_n) \right) \\
u_{n+\frac{1}{2}} = \operatorname{prox}_{\sigma g^*} \left( u_n + \sigma D (2x_{n+\frac{1}{2}} - x_n) \right) \\
x_{n+1} = x_n + \Theta_n (x_{n+\frac{1}{2}} - x_n) \\
u_{n+1} = u_n + \Theta_n (u_{n+\frac{1}{2}} - u_n),
\end{cases}$ (3.4)209 210

The sequence of surrogates  $(K_n)_{n \in \mathbb{N}}$  is related to a constant linear operator  $\overline{K}$  through the following 211 assumption, which is similar to [18, Assumption 3.1], 212

Assumption 3.2. There exist  $\overline{K} \in \mathcal{B}(\mathcal{G}, \mathcal{H})$  and  $\{\omega_n\}_{n \in \mathbb{N}} \subset [0, +\infty[$  such that  $\sum_{n \in \mathbb{N}} \omega_n < +\infty$ 213214and

215 (3.5) 
$$\overline{K}H \neq 0$$

$$(\forall n \in \mathbb{N}) \quad \|K_n - \overline{K}\|_{\mathcal{G},\mathcal{H}} \le \omega_n.$$

To perform the convergence analysis of (3.4), we introduce notation involved in the characterization 218 219of the spectra of the linear operators in the cost function.

Notation 3.3. For every  $n \in \mathbb{N}$ , we define the following quantities: 220

(i)  $L = \overline{K}H$ 221

(ii)  $\lambda_{\min} = \inf \{ \langle x, Lx \rangle_{\mathcal{H}} \mid x \in \mathcal{H}, \|x\|_{\mathcal{H}} = 1 \}$ 222

223 (iii) 
$$L = \Pi L, L_n = \Pi K_n H, K = \Pi K, and K_n = \Pi K_n, with \Pi \colon \mathcal{Z} \to \mathcal{Z} \colon (x, u) \mapsto (x, 0)$$

(iii) 
$$L = \Pi L, L_n = \Pi K_n H, K = \Pi K, and K_n = \Pi K_n, wit$$
  
(iv)  $T_n: \mathbb{Z} \to \mathbb{Z}: z \mapsto J_{P^{-1}\mathcal{A}} \left( z - P^{-1} \left( \widetilde{L}_n z - \widetilde{K}_n y \right) \right)$  and  
 $\overline{T}_{2}: \mathbb{Z} \to \mathbb{Z}, n \in \mathbb{Z}$  ( $z = P^{-1} \left( \widetilde{L}_n z - \widetilde{K}_n y \right)$ )

225 
$$\overline{T}: \mathcal{Z} \to \mathcal{Z}: z \mapsto J_{P^{-1}\mathcal{A}}\left(z - P^{-1}\left(\widetilde{L}z - \widetilde{K}y\right)\right)$$

Under this notation, Algorithm (3.4) can be rewritten more concisely in terms of a simple update 226 rule on the pair  $z_n = (x_n, u_n)$ : 227

228 (3.7) 
$$(\forall n \in \mathbb{N}) \quad z_{n+1} = z_n + \Theta_n \left( T_n \left( z_n \right) - z_n \right).$$

Algorithm (3.7) can be viewed as a mismatched form of a forward-backward algorithm for finding a 229

zero of a sum of maximally monotone operators in  $\mathcal{Z}_P$ . Similarly to [18], we rely on the cocoercivity 230 properties of operator  $\tilde{L}$  to study the convergence of (3.7). 231

Proposition 3.4. Assume that  $(\tau, \sigma) \in ]0, +\infty[^2 \text{ are such that } \tau\sigma \|D\|^2_{\mathcal{H}, \mathcal{L}} < 1$ . We have the fol-232lowing properties. 233

(i)  $P^{-1}\widetilde{L}$  is cocoercive in  $\mathbb{Z}_P$  if and only if L is cocoercive. 234

(ii) Suppose that  $\operatorname{ran}(L+L^*)$  is closed. Then  $P^{-1}\widetilde{L}$  is cocoercive in  $\mathcal{Z}_P$  with constant  $\widetilde{\eta} > 0$  if 235and only if  $\lambda_{\min} \geq 0$ ,  $\operatorname{Ker}(L + L^*) = \operatorname{Ker} L$ , and 236

237 (3.8) 
$$\widetilde{\eta} \leq \widetilde{\eta}_{\max} = \frac{2}{\|P^{-1/2}\Pi M\|_{\mathcal{H},\mathcal{Z}}^2}$$

where 238

239 (3.9) 
$$M = (\mathrm{Id}_{\mathcal{H}} + (L - L^*)(L + L^*)^{\#})(L + L^*)^{1/2}$$

and  $(L + L^*)^{\#}$  denotes the pseudo-inverse of  $L + L^*$ . In addition, 240  $\widetilde{\eta}_{\max} \geq \tau^{-1} (1 - \tau \sigma \|D\|_{\mathcal{H},\mathcal{C}}^2) \eta_{\max}$ (3.10)241 where  $\eta_{\max} = 2/||M||_{\mathcal{H},\mathcal{H}}^2$  is the largest cocoercivity constant of L. 242Proof. 243(i)  $P^{-1}\widetilde{L}$  is cocoercive in  $\mathcal{Z}_P$  if and only if there exists  $\widetilde{\eta} > 0$  such that, for every  $z \in \mathcal{Z}$ , 244 $(\forall z \in \mathcal{Z}) \quad \langle z, P^{-1} \widetilde{L} z \rangle_{\mathcal{Z}_P} \ge \widetilde{\eta} \| P^{-1} \widetilde{L} z \|_{\mathcal{Z}_P}^2$ 245 $\Leftrightarrow \quad (\forall z' \in \mathcal{Z}) \quad \langle z', P^{-1/2} \widetilde{L} P^{-1/2} z' \rangle_{\mathcal{Z}} > \widetilde{\eta} \| P^{-1/2} \widetilde{L} P^{-1/2} z' \|_{\mathcal{Z}}^2,$ (3.11)249 Therefore  $P^{-1}\widetilde{L}$  is cocoercive in  $\mathcal{Z}_P$  if and only if  $P^{-1/2}\widetilde{L}P^{-1/2}$  is cocoercive in  $\mathcal{Z}$ . In turn, 248it follows from [4, Proposition 4.12] that, if  $\widetilde{L}$  is coccercive, then  $P^{-1/2}\widetilde{L}P^{-1/2}$  is coccercive. 249Conversely, if  $P^{-1/2}\tilde{L}P^{-1/2}$  is cocoercive, then  $P^{1/2}(P^{-1/2}\tilde{L}P^{-1/2})P^{1/2} = \tilde{L}$  is cocoercive, 250that is 251 $(\forall z \in \mathcal{Z}) \quad \langle z, \widetilde{L}z \rangle_{\mathcal{Z}} > \eta \| \widetilde{L}z \|_{\mathcal{Z}}^2$ 252 $\Leftrightarrow \quad (\forall x \in \mathcal{H}) \quad \langle x, Lx \rangle_{\mathcal{H}} > \eta \| Lx \|_{\mathcal{H}}^2,$ (3.12) $\frac{253}{254}$ for some  $\eta > 0$ . 255(ii) Let  $\widetilde{L}_P^*$  denote the adjoint of  $P^{-1}\widetilde{L}$  in  $\mathcal{Z}_P$  and let 256 $\widetilde{\lambda}_{\min} = \inf \left\{ \langle z, P^{-1} \widetilde{L} z \rangle_{\mathcal{Z}_P} \mid z \in \mathcal{Z}_P, \|z\|_{\mathcal{Z}_P} = 1 \right\}.$ (3.13)257According to [18, Proposition 3.4(ii)], provided that  $\operatorname{ran}(P^{-1}\widetilde{L} + \widetilde{L}_P^*)$  is closed,  $P^{-1}\widetilde{L}$  is 258cocoercive in  $\mathcal{Z}_P$  with constant  $\tilde{\eta}$  if and only if  $\tilde{\lambda}_{\min} \geq 0$ ,  $\operatorname{Ker}(P^{-1}\tilde{L} + \tilde{L}_P^*) = \operatorname{Ker}(P^{-1}\tilde{L})$ , 259and 260 $\widetilde{\eta} \leq \frac{2}{\|(\mathrm{Id}_{\mathcal{Z}} + (P^{-1}\widetilde{L} - \widetilde{L}_{P}^{*})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{\#})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{1/2}\|_{\mathcal{Z}_{P},\mathcal{Z}_{P}}^{2}}.$ 261(3.14)Since  $\widetilde{L}_{P}^* = P^{-1}\widetilde{L}^*$ ,  $\operatorname{Ker}(P^{-1}\widetilde{L} + \widetilde{L}_P^*) = \operatorname{Ker}(\widetilde{L} + \widetilde{L}^*) = \operatorname{Ker}(L + L^*) \times \mathcal{L}$  and, similarly, 262 $\operatorname{Ker}(P^{-1}\widetilde{L}) = \operatorname{Ker} L \times \mathcal{L}$ . Therefore  $\operatorname{Ker}(P^{-1}\widetilde{L} + \widetilde{L}_P^*) = \operatorname{Ker}(P^{-1}\widetilde{L})$  if and only if  $\operatorname{Ker}(L + \widetilde{L}_P^*) = \operatorname{Ker}(P^{-1}\widetilde{L})$ 263 $L^*$ ) = Ker L. Similarly, ran $(P^{-1}\widetilde{L} + \widetilde{L}_P^*) = P^{-1} \operatorname{ran}(\widetilde{L} + \widetilde{L}^*) = P^{-1}(\operatorname{ran}(L + L^*) \times \{0\}).$ 264Thus,  $\operatorname{ran}(P^{-1}\widetilde{L}+\widetilde{L}_P^*)$  is closed if and only if  $\operatorname{ran}(L+L^*)$  is closed. 265For every  $z = (x, u) \in \mathcal{Z}$ , 266 $\langle z, P^{-1}\widetilde{L}z \rangle_{\mathcal{Z}_{\mathcal{P}}} \geq \widetilde{\lambda}_{\min} \|z\|_{\mathcal{Z}_{\mathcal{P}}}^2$ 267 $\Leftrightarrow \langle z, \widetilde{L}z \rangle_{\mathcal{Z}} > \widetilde{\lambda}_{\min} \|z\|_{\mathcal{Z}_{n}}^{2}$ 268 $\Leftrightarrow \quad \langle x, Lx \rangle_{\mathcal{H}} \geq \widetilde{\lambda}_{\min} \| (x, u) \|_{\mathcal{Z}_{\mathcal{D}}}^2.$ (3.15)368 So,  $\lambda_{\min} \geq 0$  if and only if, for every  $x \in \mathcal{H}, \langle x, Lx \rangle_{\mathcal{H}} \geq 0$ , that is  $\lambda_{\min} \geq 0$ . In addition, 271when condition  $\lambda_{\min} \ge 0$  is met,  $\lambda_{\min} = 0$ . Since  $\|\cdot\|_{\mathcal{Z}_P,\mathcal{Z}_P} = \|P^{1/2} \cdot P^{-1/2}\|_{\mathcal{Z},\mathcal{Z}}$ , we have 272273 $\| (\mathrm{Id}_{\mathcal{Z}} + (P^{-1}\widetilde{L} - \widetilde{L}_{P}^{*})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{\#})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{1/2} \|_{\mathcal{Z}_{P}}^{2}$ 274 $= \| (\mathrm{Id}_{\mathcal{Z}} + (P^{-1}\widetilde{L} - \widetilde{L}_{P}^{*})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{\#})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})(\mathrm{Id}_{\mathcal{Z}} + (P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{\#}(\widetilde{L}_{P}^{*} - P^{-1}\widetilde{L}) \|_{\mathcal{Z}_{P},\mathcal{Z}_{P}}$ 275 $= \|P^{1/2}(\operatorname{Id}_{z} + P^{-1}(\widetilde{L} - \widetilde{L}^{*})(\widetilde{L} + \widetilde{L}^{*})^{\#}P)P^{-1}(\widetilde{L} + \widetilde{L}^{*})(\operatorname{Id}_{z} + (\widetilde{L} + \widetilde{L}^{*})^{\#}PP^{-1}(\widetilde{L}^{*} - \widetilde{L}))P^{-1/2}\|_{z,z}$ 276 $= \|P^{-1/2} (\operatorname{Id}_{z} + (\widetilde{L} - \widetilde{L}^{*}) (\widetilde{L} + \widetilde{L}^{*})^{\#}) (\widetilde{L} + \widetilde{L}^{*}) (\operatorname{Id}_{z} + (\widetilde{L} + \widetilde{L}^{*})^{\#} (\widetilde{L}^{*} - \widetilde{L})) P^{-1/2} \|_{z, z}$ 277 $= \|P^{-1/2}(\operatorname{Id}_{\mathcal{Z}} + (\widetilde{L} - \widetilde{L}^*)(\widetilde{L} + \widetilde{L}^*)^{\#})(\widetilde{L} + \widetilde{L}^*)^{1/2}\|_{\mathcal{Z},\mathcal{Z}}^2.$ 279

	E. CHOUZENOUX, A. CONTRERAS, JC. PESQUET, AND M. SAVANIEI				
280	By using the specific form of $\widetilde{L}$ , we deduce that				
$\frac{281}{282}$	(3.16) $ \  (\mathrm{Id}_{\mathcal{Z}} + (P^{-1}\widetilde{L} - \widetilde{L}_{P}^{*})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{\#})(P^{-1}\widetilde{L} + \widetilde{L}_{P}^{*})^{1/2} \ _{\mathcal{Z}_{P},\mathcal{Z}_{P}}^{2} = \ P^{-1/2}\Pi M\ _{\mathcal{H},\mathcal{Z}}^{2}. $				
283 284	Altogether with (3.14), this yields (3.8). In addition,				
285	(3.17) $ \ P^{-1/2}\Pi M\ _{\mathcal{H},\mathcal{Z}} \le \ P^{-1/2}\Pi\ _{\mathcal{Z},\mathcal{Z}} \ M\ _{\mathcal{H},\mathcal{H}} = \ P^{-1/2}\Pi\ _{\mathcal{Z},\mathcal{Z}} \sqrt{\frac{2}{\eta_{\max}}}, $				
286	where				
287	$\ P^{-1/2}\Pi\ _{\mathcal{Z},\mathcal{Z}} = \ \Pi^* P^{-1/2}\ _{\mathcal{Z},\mathcal{Z}} = \ \Pi P^{-1/2}\ _{\mathcal{Z},\mathcal{Z}}$				
288	$= \sup_{z' \in \mathcal{Z} \setminus \{0\}} \frac{\ \Pi P^{-1/2} z'\ _{\mathcal{Z}}}{\ z'\ _{\mathcal{Z}}}$				
289 290	(3.18) $= \sup_{z=(x,u)\in\mathcal{Z}\setminus\{0\}} \frac{\ x\ _{\mathcal{H}}}{\sqrt{\langle z, Pz\rangle_{\mathcal{Z}}}}.$				
291	For every $z = (x, u) \in \mathcal{Z}$ ,				
292	$\langle z, Pz \rangle_{\mathcal{Z}} = \frac{1}{\tau} \ x\ _{\mathcal{H}}^2 - 2\langle Dx, u \rangle_{\mathcal{L}} + \frac{1}{\sigma} \ u\ _{\mathcal{L}}^2$				
293	$=rac{1}{ au}\ x\ _{\mathcal{H}}^2+rac{1}{\sigma}\ u-\sigma Dx\ _{\mathcal{L}}^2-\sigma\ Dx\ _{\mathcal{L}}^2$				
$294 \\ 295$	(3.19) $\geq \frac{1}{\tau} (1 - \tau \sigma \ D\ _{\mathcal{H},\mathcal{L}}^2) \ x\ _{\mathcal{H}}^2.$				
296	We deduce from $(3.18)$ and $(3.19)$ that				
297	(3.20) $ \ P^{-1/2}\Pi\ _{\mathcal{Z},\mathcal{Z}}^2 \leq \frac{\tau}{1-\tau\sigma}\ D\ _{\mathcal{H},\mathcal{L}}^2, $				
298	which, combined with $(3.17)$ , yields $(3.10)$ .				
299	The following results provides a characterization of the fixed point set of $\overline{T}$ .				
300	Proposition 3.5. Let $(\widetilde{x}, \widetilde{u}) \in \mathcal{Z}$ . Then $(\widetilde{x}, \widetilde{u}) \in \operatorname{Fix}(\overline{T})$ if and only if $(\widetilde{x}, \widetilde{u})$ belongs to				
301	3.21) $\overline{\mathcal{F}} = \left\{ (x, u) \in \mathcal{Z} \mid \overline{K}y \in \partial f(x) + Lx + D^*u, \ u \in \partial g(Dx) \right\},\$				
301	$\mathcal{F} = \{(x, u) \in \mathcal{L} \mid Kg \in Of(x) + Lx + D^{*}u, u \in Og(Dx)\},\$ which is nonempty if $L + \partial f + D^{*} \circ \partial g \circ D$ is surjective				
303	(i) If $\lambda_{\min} \ge 0$ , then $\overline{\mathcal{F}}$ is closed and convex.				
304	(ii) Let $\mathcal{F}_1 = \{x \in \mathcal{H} \mid (\exists u \in \mathcal{L}) \mid (x, u) \in \mathcal{F}\}.$ $\overline{\mathcal{T}}$ has at most one element if one of the following conditions holds:				
305 306	$f_1$ has at most one element if one of the following conditions notas: (a) $L + \partial f + D^* \circ \partial a \circ D$ is strictly monotone.				
307	(b) $\lambda_{\min} \ge 0$ and $g \circ D + f$ is strictly convex.				
308	$\overline{\mathcal{F}}_1$ is a singleton if (2.3) is satisfied and one of the following conditions holds:				
309	(c) $\lambda_{\min} \ge 0$ and $L + \partial f + D^* \circ \partial g \circ D$ is strongly monotone.				
310	(d) $\lambda_{\min} > 0$ .				
312	$(C) \wedge \min \geq 0$ , and j is shongly convex of [g is shongly convex and D D is shongly positive].				
313 314	(f) $L$ is cocoercive, and $f$ is strongly convex or $[g$ is strongly convex and $D^*D$ is strongly positive].				

Proof.

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$$\widetilde{z} = (\widetilde{x}, \widetilde{u}) \in \operatorname{Fix}\left(\overline{T}\right) \Leftrightarrow \widetilde{z} = \overline{T}\widetilde{z} \Leftrightarrow 0 \in P^{-1}\left(\widetilde{L}\widetilde{z} - \widetilde{K}y\right) + P^{-1}\mathcal{A}\widetilde{z} \Leftrightarrow \overline{K}y \in \partial f(\widetilde{x}) + L\widetilde{x} + D^*\widetilde{u}, \ D\widetilde{x} \in \partial g^*(\widetilde{u})$$

316 that is  $\tilde{z} \in \overline{\mathcal{F}}$ . In addition,

317 (3.22) 
$$(\exists \widetilde{u} \in \mathcal{L}) \quad \begin{cases} \overline{K}y \in \partial f(\widetilde{x}) + L\widetilde{x} + D^*\widetilde{u} \\ D\widetilde{x} \in \partial g^*(\widetilde{u}) \end{cases} \Leftrightarrow \quad \overline{K}y \in \partial f(\widetilde{x}) + L\widetilde{x} + D^*\partial g(D\widetilde{x}), \end{cases}$$

- and the latter condition is satisfied if  $\partial f + L + D^* \circ \partial g \circ D$  is surjective.
- (i) If  $\lambda_{\min} \geq 0$ , then, for every  $z = (x, u) \in \mathcal{Z}$ ,  $\langle \tilde{L}z, z \rangle_{\mathcal{Z}} = \langle Lx, x \rangle_{\mathcal{H}} \geq 0$  and, since  $\tilde{L}$  is continuous,  $\tilde{L}$  is maximally monotone on  $\mathcal{Z}$ . Operator  $\mathcal{A}$  being maximally monotone, by [4, Proposition 23.39], we conclude that  $\overline{\mathcal{F}} = \operatorname{zer}(\tilde{L} - \tilde{K}y + \mathcal{A})$  is closed and convex.

322 (ii) According to (3.22), 
$$\mathcal{F}_1 = \operatorname{zer}(L - Ky + \partial f + D^* \circ \partial g \circ D)$$

- (a) Follows from [4, Proposition 23.35].
- (b) From standard subdifferential calculus rules,  $\overline{\mathcal{F}}_1 \subset \operatorname{zer}(L Ky + \partial(f + g \circ D))$ .  $\lambda_{\min} \geq 0 \Leftrightarrow L + L^*$  positive  $\Leftrightarrow L$  is monotone. In addition,  $f + g \circ D$  is strictly convex if and only if  $\partial(f + g \circ D)$  is strictly monotone. Thus, under the stated condition,  $L - Ky + \partial(f + g \circ D)$  is strictly monotone, and  $\overline{\mathcal{F}}_1$  has at most one element.
  - (c) Since (2.3) holds, it follows from [4, Theorem 16.47] that  $\partial f + D^* \circ \partial g \circ D = \partial (f + g \circ D)$ is maximally monotone. Since *L* is maximally monotone and has a full domain,  $L + \partial f + D^* \circ \partial g \circ D$  is thus maximally monotone. Then we deduce the result from [4, Proposition 23.37].
  - (d) If  $\lambda_{\min} > 0$ , L is strongly monotone and (c) is satisfied.
- (e) If g is  $\rho_{\rm G}$ -strongly convex with  $\rho_{\rm G} > 0$ , there exists  $h \in \Gamma_0(\mathcal{L})$  such that  $g = h + \rho_{\rm G} \| \cdot \|_{\mathcal{L}}^2/2$  and  $D^* \circ \partial g \circ D = D^* \circ \partial h \circ D + \rho_{\rm G} D^* D$  is strongly monotone as  $D^*D$  is strongly positive. If f is strongly convex, then  $\partial f$  is strongly monotone. The result then follows from (c).
  - (f) Since L is cocoercive, from [18, Lemma 3.3(i)],  $\lambda_{\min} \ge 0$  and the result follows from (e).

We will now turn our attention to the convergence of the mismatched CV algorithm by establishing a first result regarding the averagedness properties of operator  $\overline{T}$ .

Lemma 3.6. Let 
$$\tilde{\eta} \in ]\frac{1}{2}, +\infty[, \overline{\alpha} = \frac{1}{2 - \frac{1}{2\tilde{\eta}}}, and \overline{W} = \mathrm{Id}_{\mathcal{Z}_P} - P^{-1}\widetilde{L}$$
. Then, if  $P^{-1}\widetilde{L}$  is  $\tilde{\eta}$ -cocoercive

343 in  $\mathbb{Z}_P$ , then  $\overline{T}$  is  $\overline{\alpha}$ -averaged in  $\mathbb{Z}_P$ .

344 *Proof.* If  $P^{-1}\tilde{L}$  is  $\tilde{\eta}$ -cocoercive in  $\mathcal{Z}_P$  and  $\tilde{\eta} > 1/2$ , according to [4, Proposition 4.39],  $\overline{W}$  is 345  $\frac{1}{2\tilde{\eta}}$ -averaged in  $\mathcal{Z}_P$ . Similarly to the proof of [18, Lemma 3.14], we deduce that

346 (3.23) 
$$(\forall z \in \mathcal{Z}_P) \quad \|\overline{W}z - 2(1 - \overline{\alpha})z\|_{\mathcal{Z}_P} + \|\overline{W}z\|_{\mathcal{Z}_P} \le 2\overline{\alpha}\|z\|_{\mathcal{Z}_P}.$$

Since  $P^{-1}\mathcal{A}$  is maximally monotone on  $\mathcal{Z}_P$ , then  $J_{P^{-1}\mathcal{A}}$  is firmly nonexpansive [4, Corollary 23.9]. Finally, it follows from (3.23) and [20, Theorem 3.8], that  $\overline{T} = J_{P^{-1}\mathcal{A}}(\overline{W} \cdot + P^{-1}\widetilde{K}y)$  is  $\overline{\alpha}$ -averaged. The following theorem provides conditions under which iteration (3.4) converges to a fixed point of  $\overline{T}$ .

Theorem 3.7. Let  $(\tau, \sigma) \in ]0, +\infty[^2$  be such that  $\tau\sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 < 1$ . Assume that  $\tilde{\eta} \in ]1/2, +\infty[$  is a cocoercivity constant of  $P^{-1}\tilde{L}$  in  $\mathcal{Z}_P$ . For  $\delta = 2 - 1/(2\tilde{\eta})$ , let  $\{\Theta_n\}_{n\in\mathbb{N}} \subset [0,\delta]$  be a sequence such

- that  $\sum_{n \in \mathbb{N}} \Theta_n (\delta \Theta_n) = +\infty$ , and suppose that  $\overline{\mathcal{F}} \neq \emptyset$ . Then the sequence  $((x_n, u_n))_{n \in \mathbb{N}}$  given by 353
- (3.4) converges weakly to some point in  $\overline{\mathcal{F}}$ . 354
- *Proof.* Let  $z_0 = r_0 \in \mathbb{Z}$ , let  $(z_n)_{n \geq 1}$  be given by (3.7), and let  $(r_n)_{n \geq 1}$  be defined as 355

$$(\forall n \in \mathbb{N}) \quad r_{n+1} = r_n + \Theta_n \left(\overline{T}(r_n) - r_n\right).$$

By applying Lemma 3.6, operator  $\overline{T}$  is  $\overline{\alpha}$ -averaged in  $\mathcal{Z}_P$  with  $\overline{\alpha} = 1/(2 - \frac{1}{2\tilde{\eta}})$ . Thus, the se-357 quence  $(r_n)_{n\in\mathbb{N}}$  converges weakly to some  $\overline{r} \in \operatorname{Fix}(\overline{T})$  [4, Proposition 5.16], which implies that 358 $\varrho = \sup_{n \in \mathbb{N}} \|r_n\|_{\mathcal{Z}_P} < +\infty.$ 359

For every  $n \in \mathbb{N}$ , let us bound  $z_{n+1} - r_{n+1}$  as follows 360

$$361 ||z_{n+1} - r_{n+1}||_{\mathcal{Z}_P} = ||z_n - r_n + \Theta_n (r_n - z_n) + \Theta_n (T_n(z_n) - T(r_n))||_{\mathcal{Z}_P} 
362 (3.25) \leq ||z_n - r_n + \Theta_n (\overline{T}(z_n) - \overline{T}(r_n) - z_n + r_n)||_{\mathcal{Z}_P} + \Theta_n ||T_n(z_n) - \overline{T}(z_n)||_{\mathcal{Z}_P}.$$

 $\overline{T}$  being  $\overline{\alpha}$ -averaged in  $\mathcal{Z}_P$ , there exist a nonexpansive operator  $\mathbf{W}: \mathcal{Z}_P \to \mathcal{Z}_P$  such that  $\overline{T} =$ 363  $(1-\overline{\alpha})$ Id  $+\overline{\alpha}\mathbf{W}$ . Since  $\{\Theta_n\}_{n\in\mathbb{N}}\subset [0,1/\overline{\alpha}]$ , we have 364

$$\begin{aligned} \|z_n - r_n + \Theta_n \left(\overline{T}(z_n) - \overline{T}(r_n) - z_n + r_n\right)\|_{\mathcal{Z}_P} &= \|\left(1 - \overline{\alpha}\Theta_n\right)(z_n - r_n) + \overline{\alpha}\Theta_n \left(\mathbf{W}(z_n) - \mathbf{W}(r_n)\right)\|_{\mathcal{Z}_P} \\ &\leq (1 - \overline{\alpha}\Theta_n) \|z_n - r_n\|_{\mathcal{Z}_P} + \overline{\alpha}\Theta_n \|\mathbf{W}(z_n) - \mathbf{W}(r_n)\|_{\mathcal{Z}_P} \\ &\leq \|z_n - r_n\|_{\mathcal{Z}_P}. \end{aligned}$$

Since  $J_{P^{-1}\mathcal{A}}$  is firmly nonexpansive in  $\mathcal{Z}_P$ , for every  $z \in \mathcal{Z}$ , 368

369 
$$||T_n(z) - \overline{T}(z)||_{\mathcal{Z}_P} \le ||P^{-1}(\widetilde{L}_n z - \widetilde{K}_n y - \widetilde{L}z + \widetilde{K}y)||_{\mathcal{Z}_P}$$

370 
$$\leq \|P^{-1}(L_n - L)z\|_{\mathcal{Z}_P} + \|P^{-1}(K_n - K)y\|_{\mathcal{Z}_P}$$

371 
$$\leq \|P^{-1}(L_n - L)\|_{\mathcal{Z}_P, \mathcal{Z}_P} \|z\|_{\mathcal{Z}_P} + \|P^{-1}(K_n - K)\|_{\mathcal{Z}_P, \mathcal{Z}_P} \|y\|_{\mathcal{Z}_P}$$

372 
$$= \|P^{-1/2}(L_n - L)P^{-1/2}\|_{\mathcal{Z},\mathcal{Z}}\|z\|_{\mathcal{Z}_P} + \|P^{-1/2}(K_n - K)P^{-1/2}\|_{\mathcal{Z},\mathcal{Z}}\|y\|_{\mathcal{Z}_P}$$

$$\leq \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|L_n - L\|_{\mathcal{Z},\mathcal{Z}}\|z\|_{\mathcal{Z}_P} + \|K_n - K\|_{\mathcal{Z},\mathcal{Z}}\|y\|_{\mathcal{Z}_P})$$

374 
$$= \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|L_n - L\|_{\mathcal{H},\mathcal{H}}\|z\|_{\mathcal{Z}_P} + \|K_n - K\|_{\mathcal{G},\mathcal{H}}\|y\|_{\mathcal{Z}_P})$$

375 
$$= \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|(K_n - K)H\|_{\mathcal{H},\mathcal{H}}\|z\|_{\mathcal{Z}_P} + \|K_n - K\|_{\mathcal{G},\mathcal{H}}\|y\|_{\mathcal{Z}_P})$$

376 
$$\leq \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|H\|_{\mathcal{H},\mathcal{G}}\|z\|_{\mathcal{Z}_P} + \|y\|_{\mathcal{Z}_P})\|K_n - K\|_{\mathcal{G},\mathcal{H}}$$

$$\{ \{ 3,27 \} \} \leq \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|H\|_{\mathcal{H},\mathcal{G}}\|z\|_{\mathcal{Z}_{P}} + \|y\|_{\mathcal{Z}_{P}}) \omega_{n},$$

where the last inequality follows from Assumption 3.2. Altogether (3.25), (3.26), and (3.27) yield, 379 for every  $n \in \mathbb{N}$ , 380

$$\begin{aligned} \|z_{n+1} - r_{n+1}\|_{\mathcal{Z}_{P}} &\leq \|z_{n} - r_{n}\|_{\mathcal{Z}_{P}} + \Theta_{n}\|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|H\|_{\mathcal{H},\mathcal{G}}\|z_{n}\|_{\mathcal{Z}_{P}} + \|y\|_{\mathcal{Z}_{P}})\omega_{n} \\ &\leq \|z_{n} - r_{n}\|_{\mathcal{Z}_{P}} + \Theta_{n}\|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}(\|H\|_{\mathcal{H},\mathcal{G}}(\|z_{n} - r_{n}\|_{\mathcal{Z}_{P}} + \|r_{n}\|_{\mathcal{Z}_{P}}) + \|y\|_{\mathcal{Z}_{P}})\omega_{n} \\ &\leq (1 + \mu_{n})\|z_{n} - r_{n}\|_{\mathcal{Z}_{P}} + \nu_{n} \end{aligned}$$

384 with

$$\mu_n = \delta \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}} \|H\|_{\mathcal{H},\mathcal{G}} \omega_n$$

$$\mu_n = \delta \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}} (\varrho\|H\|_{\mathcal{H},\mathcal{G}} + \|y\|_{\mathcal{Z}_P}) \omega_n.$$

$$\nu_n = \delta \|P^{-1}\|_{\mathcal{Z},\mathcal{Z}} (\varrho\|H\|_{\mathcal{H},\mathcal{G}} + \|y\|_{\mathcal{Z}_P}) \omega_n.$$

$$\leq \|P^{-1}(\widetilde{L}_n - \widetilde{L})\|_{\mathcal{Z}_P, \mathcal{Z}_P} \|z\|_{\mathcal{Z}_P} + \|F\|_{\mathcal{Z}_P, \mathcal{Z}_P} \|z\|_{\mathcal{Z}_P}$$

(25) 
$$\leq \|z_n - r_n + \Theta_n(\overline{T}(z_n) - \overline{T}(z_n))\| \leq \|z_n - r_n + \Theta_n(\overline{T}(z_n)) - \overline{T}(z_n)\| \leq \|z_n - z_n\| \leq \|z_n\| \leq \|z_$$

Since  $(\mu_n) \in \ell^1_+$  and  $(\nu_n) \in \ell^1_+$ , according to [4, Lemma 5.31],  $||z_n - r_n||_{\mathcal{Z}_P} < +\infty$ . Consequently,  $\delta' = \sup_{n \in \mathbb{N}} ||z_n||_{\mathcal{Z}_P} < \rho + \sup_{n \in \mathbb{N}} ||z_n - r_n||_{\mathcal{Z}_P} < +\infty$ .

390 Let us now define

391 (3.31) 
$$(\forall n \in \mathbb{N}) \quad e_n = \frac{T_n(z_n) - T(z_n)}{\overline{\alpha}},$$

392 and it follows from (3.27) that

393 (3.32) 
$$\sum_{n \in \mathbb{N}} \|e_n\|_{\mathcal{Z}_P} \le \frac{\|P^{-1}\|_{\mathcal{Z},\mathcal{Z}}}{\overline{\alpha}} (\|H\|_{\mathcal{H},\mathcal{G}}\delta' + \|y\|_{\mathcal{Z}_P}) \sum_{n \in \mathbb{N}} \omega_n < +\infty.$$

394 From (3.31), Algorithm (3.7) can be re-expressed as

395 (3.33) 
$$(\forall n \in \mathbb{N}) \quad z_{n+1} = z_n + \Theta'_n (\mathbf{W}(z_n) + e_n - z_n) \quad \text{with} \quad \Theta'_n = \overline{\alpha} \Theta_n \in ]0, 1[.$$

Therefore, the weak convergence of  $(z_n)_{n \in \mathbb{N}}$  to some  $\tilde{z} \in \operatorname{Fix}(\mathbf{W}) = \operatorname{Fix}(\overline{T}) = \overline{\mathcal{F}}$  follows from [4, 397 Theorem 5.5].

We deduce the following more restrictive convergence result which is an extension of standard convergence results for CV algorithm.

400 Corollary 3.8. Assume that  $\operatorname{ran}(L+L^*)$  is closed,  $\lambda_{\min} \geq 0$ , and  $\operatorname{Ker}(L+L^*) = \operatorname{Ker} L$ . Let 401  $(\tau,\sigma) \in ]0, +\infty[^2$  be such that  $\tau^{-1} - \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 > \|M\|_{\mathcal{H},\mathcal{H}}^2/4$ , where M is given by (3.9). For

402 (3.34) 
$$\delta = 2 - \frac{1}{4} \left( \frac{1}{\tau} - \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 \right)^{-1} \|M\|_{\mathcal{H},\mathcal{H}}^2,$$

403 let  $\{\Theta_n\}_{n\in\mathbb{N}} \subset [0,\delta]$  be a sequence such that  $\sum_{n\in\mathbb{N}}\Theta_n(\delta-\Theta_n) = +\infty$ , and suppose that  $\overline{\mathcal{F}} \neq \emptyset$ . Then

404 the sequence  $((x_n, u_n))_{n \in \mathbb{N}}$  given by (3.4) converges weakly to some point in  $\overline{\mathcal{F}}$ .

405 *Proof.* Note that, if  $\tau^{-1} - \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 > \|M\|_{\mathcal{H},\mathcal{H}}^2/4$ , then  $\tau\sigma\|D\|_{\mathcal{H},\mathcal{L}}^2 < 1$ . In addition, it follows 406 from Proposition 3.4 that, when  $\operatorname{ran}(L+L^*)$  is closed,  $\lambda_{\min} \ge 0$ , and  $\operatorname{Ker}(L+L^*) = \operatorname{Ker} L$ ,  $P^{-1}\widetilde{L}$ 407 is  $\widetilde{\eta}$  -cocoercive in  $\mathcal{Z}_P$  with

408 (3.35) 
$$\widetilde{\eta} = \tau^{-1} (1 - \tau \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2) \eta_{\max}$$

409 and  $\eta_{\text{max}} = 2/||M||_{\mathcal{H},\mathcal{H}}^2$ . The result then follows by applying Theorem 3.7.

410 We now provide an estimate of the distance between a Kuhn-Tucker pair  $(\hat{x}, \hat{u})$  of the original 411 optimization problem and a fixed point  $(\tilde{x}, \tilde{u})$  of  $\overline{T}$ .

412 **Proposition 3.9.** Assume that (2.3) holds and L is a cocoercive operator.

413 If  $f + g \circ D$  is strongly convex with modulus  $\rho > 0$ , then there exists a unique vector  $\tilde{x}$  in  $\overline{\mathcal{F}}_1$  and a 414 unique solution  $\hat{x}$  to the primal problem (2.1), and we have

415 (3.36) 
$$\|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} \le \frac{1}{\rho} \left\| \left( \overline{K} - H^* \right) (H\widehat{x} - y) \right\|_{\mathcal{H}}.$$

416 In addition, if g is  $\beta$ -Lipschitz differentiable with  $\beta \in [0, +\infty[$ , there exists a unique  $(\tilde{x}, \tilde{u}) \in \overline{\mathcal{F}}$  and 417 a unique solution  $\hat{u}$  to the dual problem, and we have

418 (3.37) 
$$\|\widetilde{u} - \widehat{u}\|_{\mathcal{L}} \le \frac{\beta}{\rho} \|D\|_{\mathcal{H},\mathcal{L}} \left\| \left(\overline{K} - H^*\right) (H\widehat{x} - y) \right\|_{\mathcal{H}}$$

*Proof.* Since (2.3) is satisfied,  $\partial f + D^* \circ \partial g \circ D = \partial (f + g \circ D)$  [4, Theorem 16.47 (i)]. As we 419 have assumed that  $f + g \circ D$  is  $\rho$ -strongly convex and L is cocoercive,  $L + \partial f + D^* \circ \partial g \circ D$  is 420 strongly monotone. It follows from Proposition 3.5(c) that there exists a single element  $\tilde{x}$  in  $\overline{\mathcal{F}}_1$ 421 which is such that 422  $\overline{K}y \in L\widetilde{x} + \partial f(\widetilde{x}) + D^* \partial g(D\widetilde{x}).$ (3.38)423For any  $\gamma > 0$ , (3.38) is equivalent to 424  $\widetilde{x} = \operatorname{prox}_{\gamma(f+g \circ D)} \left( \widetilde{x} - \gamma \overline{K} (H\widetilde{x} - y) \right).$ (3.39)425For similar reasons, there exists a unique solution  $\hat{x}$  to the primal problem, which satisfies the fixed 426 point equation 427  $\widehat{x} = \operatorname{prox}_{\gamma(f+q\circ D)} \left(\widehat{x} - \gamma H^*(H\widehat{x} - y)\right).$ (3.40)428 Because of the  $\rho$ -strong convexity of  $f + g \circ D$ ,  $\operatorname{prox}_{\gamma(f+g \circ D)}$  is  $(1 + \gamma \rho)^{-1}$ -Lipschitzian [4, Proposition 429 23.13]. The error bound in (3.36) is thus derived by the same arguments as in the proof of [18,430Theorem 3.11]. 431In addition, if g is Gâteaux differentiable, there exists a unique  $\tilde{u} \in \mathcal{L}$  such that  $(\tilde{x}, \tilde{u}) \in \overline{\mathcal{F}}$ , which 432 is given by 433  $\widetilde{u} = \nabla q(D\widetilde{x}),$ 434 (3.41)where  $\nabla g$  is the gradient of g. Similarly, there exists a unique solution  $\hat{u}$  to the dual problem, given 435by 436 $\widehat{u} = \nabla q(D\widehat{x}).$ (3.42)437By using the fact that  $\nabla g$  is  $\beta$ -Lipschitzian, we deduce that 438 $\|\widetilde{u} - \widehat{u}\|_{\mathcal{L}} \le \beta \|D(\widetilde{x} - \widehat{x})\|_{\mathcal{L}}$ 439(3.43) $\leq \beta \|D\|_{\mathcal{H},\mathcal{L}} \|\widetilde{x} - \widehat{x}\|_{\mathcal{H}}.$ 449 The upper error bound in (3.37) then follows from (3.36). 442 **3.3.** Convergence properties of the mismatched CV algorithm with modified D. We now 443 provide a brief analysis of the convergence of Condat-V $\tilde{u}$  algorithm when D is replaced by an 444 operator  $V \in \mathcal{B}(\mathcal{H}, \mathcal{L})$  such that  $||V - D||_{\mathcal{H}, \mathcal{L}} \leq \epsilon$  for some  $\epsilon > 0$ . Let 445(1)  $\widetilde{\mathcal{A}}: \mathcal{Z} \to 2^{\mathcal{Z}}: z = (x, u) \mapsto (\partial f(x) + V^* u, -Vx + \partial g^*(u))$ (2)  $\widetilde{P}: \mathcal{Z} \to \mathcal{Z}: z = (x, u) \mapsto (\frac{x}{\tau} - V^* u, -Vx + \frac{u}{\sigma})$ 446 447 with  $(\tau, \sigma) \in ]0, +\infty[^2]$ . 448 Here again  $\widetilde{\mathcal{A}}$  is maximally monotone on  $\mathcal{Z}$  and  $\widetilde{P}$  is self adjoint and strongly positive for all  $(\tau, \sigma) \in ]0, +\infty]^2$  satisfying  $\tau\sigma (\|D\|_{\mathcal{H},\mathcal{L}} + \epsilon)^2 < 1$ , hence  $\widetilde{P}^{-1}\widetilde{\mathcal{A}}$  is maximally monotone in  $\mathcal{Z}_{\mathcal{P}}$  [4, 449 450Proposition 20.24]. Let the operators  $L, \tilde{L}, \tilde{K}, \tilde{K}_n$ , and  $\tilde{L}_n$  be defined by Notation 3.3 and suppose 451 that  $(K_n, \overline{K}) \in (\mathcal{B}(\mathcal{G}, \mathcal{H}))^2$  satisfy Assumption 3.2. 452For every  $n \in \mathbb{N}$ , we define the operators 453  $\widetilde{T} = J_{\widetilde{P}^{-1}\widetilde{\mathcal{A}}} \circ \left( \mathrm{Id}_{\mathcal{Z}} - \widetilde{P}^{-1}(\widetilde{L} - \widetilde{K}) \right), \quad \widetilde{T}_n = J_{\widetilde{P}^{-1}\widetilde{\mathcal{A}}} \circ \left( \mathrm{Id}_{\mathcal{Z}} - \widetilde{P}^{-1}(\widetilde{L}_n - \widetilde{K}_n) \right).$ (3.44)454 Then the mismatched form of CV algorithm can be rewritten as 455 $(\forall n \in \mathbb{N})$   $z_{n+1} = z_n + \Theta_n \left( \widetilde{T}_n \left( z_n \right) - z_n \right),$ 456 (3.45)

with  $z_0 \in \mathcal{Z}$ . Under conditions similar to those in Theorem 3.7, the weak convergence of sequence ( $z_n$ )<sub> $n \in \mathbb{N}$ </sub> to some  $\tilde{z} = (\tilde{x}, \tilde{u}) \in \text{Fix}(\tilde{T})$  can be readily established.

459 The following result provides bounds on the errors incurred in this additional change.

460 Proposition 3.10. Assume that L is a cocoercive operator, f is strongly convex with modulus 461  $\rho > 0$ , and g is Lipschitz-differentiable with constant  $\beta > 0$ . Then, there exists a unique fixed point 462  $(\tilde{x}, \tilde{u})$  of  $\tilde{T}$  and unique solution  $(\hat{x}, \hat{u})$  to the primal-dual problem (2.5). In addition,

463 (3.46) 
$$\|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} \le \frac{1}{\rho} \left\| (\overline{K} - H^*)(H\widehat{x} - y) + V^* \nabla g(V\widehat{x}) - D^* \nabla g(D\widehat{x}) \right\|_{\mathcal{H}}$$

$$464 \qquad \qquad \|\widetilde{u} - \widehat{u}\|_{\mathcal{L}} \le \beta(\|V\|_{\mathcal{H},\mathcal{L}}\|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} + \|(V - D)\widehat{x}\|_{\mathcal{L}}).$$

466 *Proof.* Since dom  $g = \mathcal{L}$ , (2.3) holds. The existence and uniqueness of  $(\tilde{x}, \tilde{u})$  and  $(\hat{x}, \hat{u})$  follows 467 from arguments similar to those in the proof of Proposition 3.9.

468 In addition, it follows from (3.38) that, for every  $\gamma > 0$ ,

469 (3.48) 
$$\widetilde{x} = \operatorname{prox}_{\gamma f} \left( \widetilde{x} - \gamma (\overline{K}(H\widetilde{x} - y) + V^* \nabla g(V\widetilde{x})) \right)$$

470 Similarly,

471 (3.49) 
$$\widehat{x} = \operatorname{prox}_{\gamma f} \left( \widehat{x} - \gamma (H^* (H\widehat{x} - y) + D^* \nabla g(D\widehat{x})) \right)$$

472 Since f is  $\rho$ -strongly convex,  $\operatorname{prox}_{\gamma f}$  is Lipschitz-continuous with constant  $(1 + \gamma \rho)^{-1}$  [4, Proposition 473 23.13]. Thus, using the triangle inequality and the Lipschitz property of  $\operatorname{prox}_{\gamma f}$  yields

474 
$$\|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} \le \frac{1}{1 + \gamma \rho} \|\widetilde{x} - \widehat{x} - \gamma(\overline{K}(H\widetilde{x} - y) + V^* \nabla g(V\widetilde{x}) - H^*(H\widehat{x} - y) - D^* \nabla g(D\widehat{x}))\|_{\mathcal{H}}$$

$$\leq \frac{1}{1+\gamma\rho} \Big( \| (\mathrm{Id}_{\mathcal{H}} - \gamma L)(\widetilde{x} - \widehat{x}) - \gamma (V^* \nabla g(V\widetilde{x}) - V^* \nabla g(V\widehat{x})) \|_{\mathcal{H}} \Big)$$

$$476 \quad (3.50) \qquad \qquad +\gamma \left\| (\overline{K} - H^*)(H\widehat{x} - y) + V^* \nabla g(V\widehat{x}) - D^* \nabla g(D\widehat{x}) \right\|_{\mathcal{H}} \right).$$

Since *L* is cocoercive with constant  $\eta_{\max}$  and  $\nabla g$  is  $\beta$ -Lipschitzian, hence cocoercive with constant 1/ $\beta$ ,  $L + V^* \circ \nabla g \circ V$  is cocoercive with constant  $\zeta = ((\eta_{\max})^{-1} + \beta ||V||^2_{\mathcal{H},\mathcal{L}})^{-1}$  [4, Proposition 4.12]. Consequently, by choosing  $\gamma \in [0, 2\zeta]$ ,  $\mathrm{Id}_{\mathcal{H}} - \gamma(L + V^* \circ \nabla g \circ V)$  is nonexpansive [4, Proposition 4.39]. We then deduce from (3.50) that

$$482 \quad (3.51) \quad \|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} \le \frac{1}{1 + \gamma \rho} \Big( \|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} + \gamma \|(\overline{K} - H^*)(H\widehat{x} - y) + V^* \nabla g(V\widehat{x}) - D^* \nabla g(D\widehat{x}) \|_{\mathcal{H}} \Big),$$

- 483 which results in (3.46).
- 484 According to the first-order characterization of  $\operatorname{Fix}(\widetilde{T})$ ,

485 (3.52) 
$$\widetilde{u} = \nabla g(V\widetilde{x}).$$

486 Using this equation and (3.42) allows us to derive the following inequality:

487 
$$\|\widetilde{u} - \widehat{u}\|_{\mathcal{L}} = \|\nabla g(V\widetilde{x}) - \nabla g(D\widehat{x})\|_{\mathcal{L}}$$

$$488 \leq \beta \|V\widetilde{x} - D\widehat{x}\|_{\mathcal{L}}$$

$$\leq \beta(\|V(\widetilde{x}-\widehat{x})\|_{\mathcal{L}} + \|(V-D)\widehat{x}\|_{\mathcal{L}})$$

491 so yielding (3.47).

492 **3.4. Remarks on the mismatched projected primal-dual splitting algorithm.** When an addi-493 tional constraint is added to our initial primal problem (2.1), the optimization problem becomes

494 (3.54) Find 
$$\widehat{x} \in C \cap \operatorname{Argmin}_{x \in \mathcal{H}} \frac{1}{2} \|Hx - y\|_{\mathcal{G}}^2 + f(x) + g(Dx),$$

where C is a closed and convex nonempty subset of  $\mathcal{H}$ , and H, D, f and g are defined as previously. The dual problem reads

497 (3.55) Find 
$$\widehat{u} \in E \cap \underset{u \in \mathcal{L}}{\operatorname{Argmin}} (f+h)^* (-D^*u) + g^*(u),$$

where E is a closed vector subspace of  $\mathcal{L}$  such that ran  $D \subset E$ . Such a problem can be solved by the projected form of CV algorithm proposed by Briceño-Arias and López in [8]. We will be interested in the mismatched form of this algorithm with a fixed operator  $\overline{K}$ : Given  $(x_0, u_0) \in \mathbb{Z}$ and  $(\tau, \sigma) \in ]0, +\infty[^2,$ 

## Projected mismatched primal-dual algorithm:

503 (3.56) for 
$$n = 0, 1, ...$$

$$\begin{cases}
p_n = \operatorname{prox}_{\tau f} \left( x_n - \tau \left( \overline{K} \left( Hx_n - y \right) + D^* u_n \right) \right) \\
x_{n+1} = \operatorname{proj}_C(p_n) \\
\overline{x}_n = x_{n+1} + p_n - x_n \\
q_n = \operatorname{prox}_{\sigma g^*} \left( u_n + \sigma D \overline{x}_n \right) \\
u_{n+1} = \operatorname{proj}_E(q_n)
\end{cases}$$

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502

In particular, if  $\overline{K} = H^*$ ,  $C = \mathcal{H}$ , and  $E = \mathcal{L}$ , we recover (3.3) in the case when, for every  $n \in \mathbb{N}$ , 506  $\Theta_n = 1$ .

507 We then have the following convergence result where L and  $\overline{\mathcal{F}}$  are defined as previously.

Proposition 3.11. Assume that  $\operatorname{ran}(L+L^*)$  is closed,  $\lambda_{\min} \geq 0$ , and  $\operatorname{Ker}(L+L^*) = \operatorname{Ker} L$ . Let 509  $(\tau, \sigma) \in ]0, +\infty[^2$  be such that  $\tau^{-1} - \sigma \|D\|_{\mathcal{H},\mathcal{L}}^2 > \|M\|_{\mathcal{H},\mathcal{H}}^2/4$ , where M is given by (3.9). Suppose 510 that  $\overline{\mathcal{F}} \cap (C \times E) \neq \emptyset$ . Then the sequence  $((x_n, u_n))_{n \in \mathbb{N}}$  generated by (3.56) converges weakly to 511 some point in  $\overline{\mathcal{F}} \cap (C \times E)$ . In addition  $(p_n - x_n)_{n \in \mathbb{N}}$  and  $(q_n - u_n)_{n \in \mathbb{N}}$  converge strongly to 0.

512 *Proof.* On the one hand, under the assumptions made on L, we have seen that  $x \mapsto \overline{K}(Hx-y)$ 513 is  $\eta_{\text{max}}$ -cocoercive with  $\eta_{\text{max}} = 2/\|M\|_{\mathcal{H},\mathcal{H}}^2$ . On the other hand, [8, Theorem 3.2 (ii)] guarantees the 514 weak convergence of  $(x_n, u_n)_{n \in \mathbb{N}}$  under the condition

515 (3.57) 
$$||D||_{\mathcal{H},\mathcal{L}}^2 < \frac{1}{\sigma} \left( \frac{1}{\tau} - \frac{1}{2\eta_{\max}} \right).$$

The strong convergence properties of  $(p_n - x_n)_{n \in \mathbb{N}}$  and  $(q_n - u_n)_{n \in \mathbb{N}}$  are also stated in the proof of [8, Theorem 3.2].

518 Note that the error related to the mismatch can still be quantified by Proposition 3.9.

4. The mismatched Loris-Verhoeven algorithm. In this section, we consider a specific instance of our original template (2.1) where  $f = \frac{\kappa}{2} \|\cdot\|_{\mathcal{H}}^2$  with  $\kappa \in ]0, +\infty[$ . This problem can be solved by the primal-dual algorithm proposed by Loris and Verhoeven [40], which also relies on the forwardbackward splitting. This algorithm, which will be designated as LV algorithm, also appears under the name of *Primal-Dual Fixed-Point algorithm based on the Proximity Operator* (PDFP2O) [16] and *Proximal Alternating Predictor-Corrector* (PAPC) algorithm [29]. The LV iterations can still be described through the implicit inclusion (3.1) where  $\mathcal{A}, \mathcal{B}$ , and P are

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now given by 526

527 (4.1) 
$$(\forall z = (x, u) \in \mathcal{Z}) \quad \mathcal{A}z = \begin{pmatrix} D^*u \\ -Dx + \partial g^*(u) \end{pmatrix}$$

528 (4.2) 
$$\mathcal{B}z = \begin{pmatrix} (H^*H + \kappa \operatorname{Id}_{\mathcal{H}})x - H^* \\ 0 \end{pmatrix}$$

529 (4.3)  
530 
$$Pz = \begin{pmatrix} \frac{1}{\tau}x\\ (\frac{1}{\sigma}\operatorname{Id}_{\mathcal{L}} - \tau DD^*)u \end{pmatrix}$$

with  $(\tau, \sigma) \in ]0, +\infty[^2]$ . The iterations of LV algorithm are then given by 531

LV iterations:

533 (4.4) for 
$$n = 0, 1, ...$$

$$\begin{cases}
 t_n = H^* (Hx_n - y) + \kappa x_n \\
 u_{n+\frac{1}{2}} = \operatorname{prox}_{\sigma g^*} \left( u_n + \sigma D \left( x_n - \tau (t_n + D^* u_n) \right) \right) \\
 x_{n+1} = x_n - \Theta_n \tau \left( t_n + D^* u_{n+\frac{1}{2}} \right) \\
 u_{n+1} = u_n + \Theta_n \left( u_{n+\frac{1}{2}} - u_n \right)
\end{cases}$$

where  $\{\Theta_n\}_{n\in\mathbb{N}}$  is a sequence of relaxation parameters and  $(x_0, u_0) \in \mathbb{Z}$ . 535

When, at iteration  $n \in \mathbb{N}$ ,  $H^*$  is replaced by an operator  $K_n \in \mathcal{B}(\mathcal{H}, \mathcal{G})$  satisfying Assumption 3.2, 536the mismatched form of LV algorithm reads 537

538 Mismatched LV iterations:  
539 (4.5) for 
$$n = 0, 1, ...$$

$$\begin{cases}
t_n = K_n (Hx_n - y) + \kappa x_n \\
u_{n+\frac{1}{2}} = \operatorname{prox}_{\sigma g^*} \left( u_n + \sigma D \left( x_n - \tau (t_n + D^* u_n) \right) \right) \\
x_{n+1} = x_n - \Theta_n \tau \left( t_n + D^* u_{n+\frac{1}{2}} \right) \\
u_{n+1} = u_n + \Theta_n \left( u_{n+\frac{1}{2}} - u_n \right)
\end{cases}$$

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532

This iteration can be reexpressed as (3.7) where Notation 3.3(ii)-(iv) holds, but L is now defined as 541

542 (4.6) 
$$L = \overline{K}H + \kappa \mathrm{Id}_{\mathcal{H}}.$$

It follows that all the results in subsection 3.2 can be extended to the mismatched LV algorithm. 543

Proposition 4.1 is a straightforward adaptation of Proposition 3.5 to characterize the fixed point 544set of the nonlinear mapping  $\overline{T}$  (see Notation 3.3(iv)). 545

Proposition 4.1. Let  $(\tilde{x}, \tilde{u}) \in \mathcal{Z}$ . Then  $(\tilde{x}, \tilde{u}) \in \operatorname{Fix}(\overline{T})$  if and only if  $(\tilde{x}, \tilde{u})$  belongs to 546

547 (4.7) 
$$\overline{\mathcal{F}} = \left\{ (x, u) \in \mathcal{Z} \mid \overline{K}y \in Lx + D^*u, \ u \in \partial g(Dx) \right\},$$

which is nonempty if  $L + D^* \circ \partial g \circ D$  is surjective. 548

549 (i) If 
$$\lambda_{\min} \geq 0$$
, then  $\overline{\mathcal{F}}$  is closed and convex.

550 (ii) Let 
$$\overline{\mathcal{F}}_1 = \{x \in \mathcal{H} \mid (\exists u \in \mathcal{L}) \ (x, u) \in \overline{\mathcal{F}}\}.$$

 $\overline{\mathcal{F}}_1$  has at most one element if one of the following conditions holds:

- (a)  $L + D^* \circ \partial g \circ D$  is strictly monotone. 552
  - (b)  $\lambda_{\min} \geq 0$  and  $g \circ D$  is strictly convex.

554 
$$\overline{\mathcal{F}}_1$$
 is a singleton if (2.3) is satisfied and one of the following conditions holds:

(c)  $\lambda_{\min} \geq 0$  and  $L + D^* \circ \partial g \circ D$  is strongly monotone. 555

(d)  $\lambda_{\min} > 0$ . 556

- 557 (e)  $\lambda_{\min} \ge 0$ , g is strongly convex, and  $D^*D$  is strongly positive.
  - (f) L is cocoercive, g is strongly convex, and  $D^*D$  is strongly positive.
- 559 Similarly, we derive an equivalent of Corollary 3.8 concerning the convergence of the mismatched 560 LV.

For proposition 4.2. Assume that  $\operatorname{ran}(L+L^*)$  is closed,  $\lambda_{\min} \geq 0$ , and  $\operatorname{Ker}(L+L^*) = \operatorname{Ker} L$ . Let  $(\tau, \sigma) \in ]0, +\infty[^2 \text{ be such that } \tau < 4/\|M\|_{\mathcal{H},\mathcal{H}}^2$  and  $\tau\sigma\|D\|_{\mathcal{H},\mathcal{L}}^2 < 1$ , where M is given by (3.9). For

563 (4.8) 
$$\delta = 2 - \frac{\tau}{4} \|M\|_{\mathcal{H},\mathcal{H}}^2,$$

564 let  $\{\Theta_n\}_{n\in\mathbb{N}} \subset [0,\delta]$  be a sequence such that  $\sum_{n\in\mathbb{N}}\Theta_n(\delta-\Theta_n) = +\infty$ , and suppose that  $\overline{\mathcal{F}}\neq\emptyset$ . Then

the sequence  $((x_n, u_n))_{n \in \mathbb{N}}$  given by (4.5) converges weakly to some point in  $\overline{\mathcal{F}}$ .

566 *Proof.* The result from Proposition 3.4 stating that, when  $\operatorname{ran}(L + L^*)$  is closed,  $\lambda_{\min} \ge 0$ , and 567  $\operatorname{Ker}(L + L^*) = \operatorname{Ker} L$ ,  $P^{-1}\widetilde{L}$  is coccercive in  $\mathcal{Z}_P$  with constant  $\widetilde{\eta}_{\max} = 2/\|P^{-1/2}\Pi M\|_{\mathcal{H},\mathcal{Z}}^2$  still holds 568 for LV algorithm. We also have

569 (4.9) 
$$\widetilde{\eta}_{\max} \ge \frac{2}{\|P^{-1/2}\Pi\|_{\mathcal{H},\mathcal{Z}}^2 \|M\|_{\mathcal{H},\mathcal{H}}^2} = \frac{2}{\tau \|M\|_{\mathcal{H},\mathcal{H}}^2} = \widetilde{\eta},$$

which shows that  $P^{-1}\widetilde{L}$  is  $\widetilde{\eta}$ -cocoercive in  $\mathcal{Z}_P$ . The result then follows from Theorem 3.7, which remains valid in this context.

572 Remark 4.3. When there is no mismatch,  $M = \sqrt{2}(H^*H + \kappa \operatorname{Id}_{\mathcal{H}})^{1/2}$  and we recover the condi-573 tions derived in [40, Theorem 3.1], [26, Theorem 3.1] for the convergence of sequences  $(x_n)_{n \in \mathbb{N}}$  and 574  $(u_n)_{n \in \mathbb{N}}$  generated by (4.4).

Similarly to Proposition 3.9, we can provide an estimate of the distance between a Kuhn-Tucker pair  $(\hat{x}, \hat{u})$  of the original problem and a fixed point  $(\tilde{x}, \tilde{u})$  of  $\overline{T}$ .

Proposition 4.4. Assume that  $0 \in sri(ran(D) - dom(g))$  and L, given in (4.6), is a cocoercive operator.

579 Let  $\rho \in ]0, +\infty[$ . If  $\kappa \geq \rho$  or  $g \circ D$  is strongly convex with modulus  $\rho$ , then there exists a unique 580 vector  $\tilde{x}$  in  $\overline{\mathcal{F}}_1$ , defined in Proposition 4.1(*ii*), and a unique solution  $\hat{x}$  to the primal problem (2.1). 581 Moreover, inequality (3.36) holds.

In addition, if g is  $\beta$ -Lipschitz differentiable with  $\beta \in [0, +\infty[$ , there exists a unique  $(\tilde{x}, \tilde{u}) \in \overline{\mathcal{F}}$ , defined in (4.7), and a unique solution  $\hat{u}$  to the dual problem. Finally, inequality (3.37) is satisfied.

## 584 **5. The mismatched Combettes - Pesquet algorithm.**

**5.1. CP algorithm.** In this section, we explore the benefits of the Combettes - Pesquet algorithm (CP), which relies on Tseng's splitting (2.6) to solve (2.1)-(2.4). This algorithm was introduced in [22, Theorem 4.2] and constitutes a generalization of the one in [9]. It reads

588

**CP-iterations for** (2.1) **and** (2.4):

589 (5.1) for 
$$n = 0, 1, ...$$

$$\begin{cases}
v_{1,n} = x_n - \gamma \left(H^*(Hx_n - y) + D^*u_n\right) \\
p_{1,n} = \operatorname{prox}_{\gamma f}(v_{1,n}) \\
v_{2,n} = u_n + \gamma Dx_n \\
p_{2,n} = \operatorname{prox}_{\gamma g^*}(v_{2,n}) \\
q_{2,n} = p_{2,n} + \gamma Dp_{1,n} \\
q_{1,n} = p_{1,n} - \gamma \left(H^*(Hp_{1,n} - y) + D^*p_{2,n}\right) \\
x_{n+1} = x_n - v_{1,n} + q_{1,n} \\
u_{n+1} = u_n - v_{2,n} + q_{2,n},
\end{cases}$$

558

where  $\gamma > 0$  and  $(x_0, u_0) \in \mathcal{Z}$ . By setting, for every  $n \in \mathbb{N}$ , 591

592 (5.2) 
$$z_n = (x_n, u_n), v_n = (v_{1,n}, v_{2,n}), p_n = (p_{1,n}, p_{2,n}), and q_n = (q_{1,n}, q_{2,n}),$$

iterations (5.1) can be rewritten as 593

594

**Tseng iterations:** 

595 (5.3) for 
$$n = 0, 1, ...$$

$$\begin{cases}
v_n = z_n - \gamma \mathbf{Q}(z_n) \\
p_n = J_{\gamma \mathscr{M}}(v_n) \\
q_n = p_n - \gamma \mathbf{Q}(p_n) \\
z_{n+1} = z_n - v_n + q_n,
\end{cases}$$

596

with 597

598 (5.4) 
$$\mathscr{M}: \mathscr{Z} \to 2^{\mathscr{Z}}: (x, u) \mapsto (\partial f(x), \partial g^*(u))$$

$$\mathbf{Q}: \mathcal{Z} \to \mathcal{Z}: (x, u) \mapsto (H^* H x + D^* u - H^* y, -Dx) .$$

Since (5.3) is an instance of Tseng's algorithm, according to [9, Theorem 2.5 (ii)], if  $\operatorname{zer}(\mathcal{M} +$ 601  $\mathbf{Q}$ )  $\neq \emptyset$  and  $\gamma \in ]0, 1/\vartheta[$ , sequences  $(z_n)_{n \in \mathbb{N}} = ((x_n, u_n))_{n \in \mathbb{N}}$  and  $(p_n)_{n \in \mathbb{N}}$  converge weakly to some 602  $\widehat{z} = (\widehat{x}, \widehat{u}) \in \operatorname{zer}(\mathcal{M} + \mathbf{Q})$ . Therefore, sequences  $(x_n)_{n \in \mathbb{N}}$  (resp.  $(u_n)_{n \in \mathbb{N}}$ ) generated by (5.1) converge 603 weakly to  $\hat{x}$  (resp.  $\hat{u}$ ), which is a solution to (2.1) (resp. (2.4)). 604

Т

 $\mathbf{O}($ )

**5.2.** Convergence properties of the twice mismatched CP algorithm. For algorithm (5.1), we 605 consider a mismatched form obtained by substituting a fixed operator  $\overline{K} \in \mathcal{B}(\mathcal{G}, \mathcal{H})$  for  $H^*$  as well 606 as an operator  $V^* \in \mathcal{B}(\mathcal{L}, \mathcal{H})$  for  $D^*$ . This leads to the following iterations: 607

609 (5.6) for 
$$n = 0, 1, ...$$
  
609  $(5.6)$  for  $n = 0, 1, ...$   
610

where  $\varepsilon > 0$  is an additional parameter. In addition to the presence of mismatched adjoints, we see 611 that there are two algorithmic modifications in the updates rules of variables  $v_{2,n}$  and  $q_{2,n}$ . 612

By making the change of variables (5.2), algorithm (5.6) can be rewritten, in the product space  $\mathcal{Z}$ , 613 614 as

Tseng form of (5.6):

616 (5.7) for 
$$n = 0, 1, ...$$

$$\begin{cases}
v_n = z_n - \gamma \widetilde{\mathbf{Q}}(z_n) \\
p_n = J_{\gamma \mathscr{M}}(v_n) \\
q_n = p_n - \gamma \widetilde{\mathbf{Q}}(p_n) \\
z_{n+1} = z_n - v_n + q_n,
\end{cases}$$

617

where 618

619 (5.8) 
$$\widetilde{\mathbf{Q}}: \mathcal{Z} \to \mathcal{Z}: (x, u) \mapsto \left( Lx + V^*u - \overline{K}y, -Dx + \varepsilon u \right)$$

620	and					
621	(5.9)	$L = \overline{K}H,$				
622 623	as in se We firs	ection 3. t provide some preliminary results about operator $\widetilde{\mathbf{Q}}$ .				
624	Pro	position 5.1. Let $\lambda_{\min}$ defined in Notation 3.3 and				
625	(5.10)	${}^{\varepsilon}\lambda_{\min} = \lambda_{\min} - rac{1}{4\varepsilon} \ V - D\ _{\mathcal{H},\mathcal{L}}^2,$				
626	(5.11)	$\varepsilon \vartheta_1 = \max\{\ L\ _{\mathcal{H},\mathcal{H}},\varepsilon\} + \max\{\ D\ _{\mathcal{H},\mathcal{L}},\ V\ _{\mathcal{H},\mathcal{L}}\},\$				
$\begin{array}{c} 627 \\ 628 \end{array}$	(5.12)	${}^{\varepsilon}\vartheta_2 = \sqrt{\ L\ _{\mathcal{H},\mathcal{H}}^2 + \ V\ _{\mathcal{H},\mathcal{L}}^2 + \ D\ _{\mathcal{H},\mathcal{L}}^2 + \varepsilon^2},$				
629 630 631 632	<ul> <li>and <sup>ε</sup>ϑ = min{<sup>ε</sup>ϑ<sub>1</sub>, <sup>ε</sup>ϑ<sub>2</sub>}. We have the following properties:</li> <li>(i) <i>Q̃</i> is Lipschitz continuous with constant <sup>ε</sup>ϑ.</li> <li>(ii) If <sup>ε</sup>λ<sub>min</sub> ≥ 0, then <i>Q̃</i> is monotone.</li> <li>(iii) If <sup>ε</sup>λ<sub>min</sub> &gt; 0, then <i>Q̃</i> is strongly monotone and cocoercive.</li> </ul>					
633 634	<i>Proof.</i> Since $\hat{\mathbf{Q}}$ is an affine operator, its monotonicity, Lipschitz continuity, and cocoercivity properties are the same as those of the linear operator					
635	(5.13)	$\overline{\mathbf{Q}} = \widetilde{\mathbf{Q}} + (\overline{K}y, 0).$				
636	(i)	On the one hand				
637		$\ \overline{\mathbf{Q}}\ _{\mathcal{Z},\mathcal{Z}} \leq \left\  \begin{bmatrix} L & 0\\ 0 & \varepsilon \operatorname{Id}_{\mathcal{L}} \end{bmatrix} \right\ _{\mathcal{Z},\mathcal{Z}} + \left\  \begin{bmatrix} 0 & V^*\\ -D & 0 \end{bmatrix} \right\ _{\mathcal{Z},\mathcal{Z}}$				
639		(5.14) $\leq \max\{\ L\ _{\mathcal{H},\mathcal{H}},\varepsilon\} + \max\{\ D\ _{\mathcal{H},\mathcal{L}},\ V\ _{\mathcal{H},\mathcal{L}}\} = {}^{\varepsilon}\vartheta_1.$				
640		On the other hand, for every $z = (x, u) \in \mathcal{Z}$ ,				
641		$\ \overline{\mathbf{Q}}z\ _{\mathcal{Z}}^2 = \ Lx + V^*u\ _{\mathcal{H}}^2 + \ -Dx + \varepsilon u\ _{\mathcal{L}}^2$				
642		$\leq \ LL^* + V^*V\ _{\mathcal{H},\mathcal{H}}\ z\ _{\mathcal{Z}}^2 + \ DD^* + \varepsilon^2 \operatorname{Id}_{\mathcal{L}}\ _{\mathcal{L},\mathcal{L}}\ z\ _{\mathcal{Z}}^2$				
843		(5.15) $\leq (\ L\ _{\mathcal{H},\mathcal{H}}^2 + \ V\ _{\mathcal{H},\mathcal{L}}^2 + \ D\ _{\mathcal{H},\mathcal{L}}^2 + \varepsilon^2) \ z\ _{\mathcal{Z}}^2,$				
645		which implies that				
646		(5.16) $\ \overline{\mathbf{Q}}\ _{\mathcal{Z},\mathcal{Z}} \leq {}^{\varepsilon} \vartheta_2.$				
647		In summary, $\overline{\mathbf{Q}}$ , and thus $\widetilde{\mathbf{Q}}$ , are Lipschitz continuous with constant $\ \overline{\mathbf{Q}}\ _{\mathcal{Z},\mathcal{Z}} \leq \varepsilon \vartheta$ .				
648	(ii)	By using Cauchy-Schwarz inequality, for every $z = (x, u) \in \mathbb{Z}$ ,				
649		$\left\langle \overline{\mathbf{Q}}z, z \right\rangle_{\mathcal{Z}} = \left\langle Lx, x \right\rangle_{\mathcal{H}} + \varepsilon \ u\ _{\mathcal{L}}^2 + \left\langle u, (V-D)x \right\rangle_{\mathcal{L}}$				
650		$\geq \lambda_{\min} \ x\ _{\mathcal{H}}^2 + \varepsilon \ u\ _{\mathcal{L}}^2 - \ u\ _{\mathcal{L}} \ (V-D)x\ _{\mathcal{L}}$				
651		$\geq \lambda_{\min} \ x\ _{\mathcal{H}}^2 + \varepsilon \ u\ _{\mathcal{L}}^2 - \ V - D\ _{\mathcal{H},\mathcal{L}} \ u\ _{\mathcal{L}} \ x\ _{\mathcal{H}}$				
652 653		(5.17) $= \begin{bmatrix} \ x\ _{\mathcal{H}} & \ u\ _{\mathcal{L}} \end{bmatrix} C \begin{bmatrix} \ x\ _{\mathcal{H}} \\ \ u\ _{\mathcal{L}} \end{bmatrix},$				
654		where				
655		(5.18) $C = \begin{bmatrix} \lambda_{\min} & -\frac{1}{2} \ V - D\ _{\mathcal{H},\mathcal{L}} \\ -\frac{1}{2} \ V - D\ _{\mathcal{H},\mathcal{L}} & \varepsilon \end{bmatrix}.$				

18

C is positive semidefinite if and only if

657 (5.19) 
$$\begin{cases} \operatorname{tr}(C) = \lambda_{\min} + \varepsilon \ge 0\\ \det(C) = \lambda_{\min} \varepsilon - \frac{1}{4} \|V - D\|_{\mathcal{H},\mathcal{L}}^2 \ge 0 \end{cases}$$

that is  $\varepsilon \lambda_{\min} \ge 0$ . We deduce from (5.17) that, subject to this condition,  $\overline{\mathbf{Q}}$  and thus  $\widetilde{\mathbf{Q}}$  are monotone.

(iii) Assume now that  $\varepsilon \lambda_{\min} > 0$ . Then C is positive definite and its smallest eigenvalue is

661 (5.20) 
$$\varepsilon_{\upsilon} = \frac{\lambda_{\min} + \varepsilon - \sqrt{(\lambda_{\min} + \varepsilon)^2 - 4\varepsilon \lambda_{\min}\varepsilon}}{2} > 0$$

662 It follows from (5.17) that  $\overline{\mathbf{Q}}$  is strongly monotone with constant  $\varepsilon_{v}$ . 663 We have then, for every  $z \in \mathcal{Z}$ ,

664 
$$\left\langle \overline{\mathbf{Q}}z, z \right\rangle_{\mathcal{Z}} \ge {}^{\varepsilon}v \, \|z\|_{\mathcal{Z}}^2 \ge {}^{\varepsilon}v \, \frac{\|\overline{\mathbf{Q}}z\|_{\mathcal{Z}}^2}{\|\overline{\mathbf{Q}}\|_{\mathcal{Z},\mathcal{Z}}^2} \ge \frac{{}^{\varepsilon}v}{({}^{\varepsilon}\vartheta)^2} \, \|\overline{\mathbf{Q}}z\|_{\mathcal{Z}}^2.$$

665 This shows that  $\overline{\mathbf{Q}}$  (and thus  $\mathbf{Q}$ ) is cocoercive with constant

666 (5.21) 
$${}^{\varepsilon}\eta = \frac{{}^{\varepsilon}\upsilon}{({}^{\varepsilon}\vartheta)^2}.$$

667 Conditions of convergence for the mismatched CP algorithm are deduced from this result.

From Solution 5.2. Let  $\varepsilon \lambda_{\min}$  and  $\varepsilon \vartheta$  be defined as in Proposition 5.1. Let  $\gamma \in ]0, (\varepsilon \vartheta)^{-1}[$ . Assume that  $\operatorname{zer}(\mathscr{M} + \widetilde{\mathbf{Q}}) \neq \varnothing$  and  $\varepsilon \lambda_{\min} \geq 0$ . Then the sequences  $((x_n, u_n))_{n \in \mathbb{N}}$  and  $((p_{1,n}, p_{2,n}))_{n \in \mathbb{N}}$ generated by Algorithm (5.6) converge weakly to  $(\widetilde{x}, \widetilde{u}) \in \operatorname{zer}(\mathscr{M} + \widetilde{\mathbf{Q}})$ . In addition, if  $\varepsilon \lambda_{\min} > 0$ , then  $((x_n, u_n))_{n \in \mathbb{N}}$  and  $((p_{1,n}, p_{2,n}))_{n \in \mathbb{N}}$  converge strongly to the unique zero of  $\mathscr{M} + \widetilde{\mathbf{Q}}$ .

672 *Proof.* Under the considered assumptions,  $\widetilde{\mathbf{Q}}$  is monotone and  $\varepsilon \vartheta$ -Lipschitzian. Thus, the result 673 follows from standard conditions for the convergence of Tseng's algorithm [4, Theorem 26.17] applied 674 to (5.7). Then, if  $\varepsilon \lambda_{\min} > 0$ ,  $\widetilde{\mathbf{Q}}$  is strongly monotone and the strong convergence property follows 675 from [4, Theorem 26.17 (iii)].

676 We now characterize the set of limit points.

Proposition 5.3. Let  $\varepsilon g$  be the Moreau envelope of g of parameter  $\varepsilon > 0$  defined as

678 (5.22) 
$$(\forall v \in \mathcal{L}) \quad {}^{\varepsilon}g(v) = \inf_{w \in \mathcal{L}} g(w) + \frac{1}{2\varepsilon} \|w - v\|_{\mathcal{L}}^2.$$

679 Let  $(\tilde{x}, \tilde{u}) \in \mathcal{Z}$ . Then  $(\tilde{x}, \tilde{u}) \in \operatorname{zer}(\mathscr{M} + \widetilde{Q})$  if and only if  $(\tilde{x}, \tilde{u})$  belongs to

680 (5.23) 
$${}^{\varepsilon}\overline{\mathcal{F}} = \left\{ (x,u) \in \mathcal{Z} \mid \overline{K}y \in \partial f(x) + Lx + V^*u, \ u = \nabla^{\varepsilon}g(Dx) = \frac{Dx - \operatorname{prox}_{\varepsilon g}(Dx)}{\varepsilon} \right\},$$

681 which is nonempty if  $L + \partial f + V^* \circ \nabla^{\varepsilon} g \circ D$  is surjective.

- (i) If  $\varepsilon \lambda_{\min}$  defined by (5.10) is nonnegative, then  $\varepsilon \overline{\mathcal{F}}$  is closed and convex.
- 683 (ii) Let  $\varepsilon \overline{\mathcal{F}}_1 = \{x \in \mathcal{H} \mid (x, \nabla^{\varepsilon} g(Dx)) \in \varepsilon \overline{\mathcal{F}}\}$  and let

684 (5.24) 
$${}^{\varepsilon}\lambda_{1,\min} = \lambda_{\min} - \frac{1}{\varepsilon} \|V - D\|_{\mathcal{H},\mathcal{L}} \|D\|_{\mathcal{H},\mathcal{L}} \ge 0.$$

685  $\varepsilon \overline{\mathcal{F}}_1$  has at most one element if one of the following conditions holds:

	20	E. CHOUZENOUX, A. CONTRERAS, JC. PESQUET, AND M. SAVANIER
5	(a) $L + \partial f + V^* \circ \nabla$	$\nabla^{\varepsilon} q \circ D$ is strictly monotone.
7	(b) $\varepsilon \lambda_{1 \min} > 0$ and	$L^{\varepsilon} q \circ D + f$ is strictly convex.
3	$\overline{\mathcal{F}}_1$ is a singleton if one	e of the following conditions holds:
)	$(c) L + \partial f + V^* \circ \nabla$	$\nabla^{\varepsilon} q \circ D$ is strongly monotone.
)	$(d)  \varepsilon \lambda_{1,\min} > 0$	5 5 5
	(e) $\varepsilon \lambda_{1,\min} \geq 0$ , an	d f is strongly convex or $[q^*$ is Lipschitz-differentiable and $D^*D$ is
2	strongly positive	<i>s</i> ].
	<i>Proof.</i> The proof follows the	he same lines as in the proof of Proposition 3.5. In the following, we
	point out the main differences.	G,
ò	By using $(3.9)$ and $(5.8)$ , w	re have
3		$(\widetilde{x},\widetilde{u})\in\operatorname{zer}(\mathscr{M}+\widetilde{\mathbf{Q}})$
		$\int 0 \in \partial f(\widetilde{x}) + L\widetilde{x} + V^*\widetilde{u} - \overline{K}u$
r	(5.25)	$\Leftrightarrow \begin{cases} 0 \in \partial g^*(\widetilde{x}) + D\widetilde{x} + g\widetilde{x} \\ 0 \in \partial g^*(\widetilde{x}) - D\widetilde{x} + g\widetilde{x} \end{cases}$
		$\left(0 \in Og^{-}(u) - Dx + \varepsilon u\right)$
	We know that $({}^{\varepsilon}g)^* = g^* + \frac{\varepsilon}{2}$	$\ \cdot\ ^2 \Rightarrow \partial(\varepsilon g)^*(\widetilde{u}) = \partial g^*(\widetilde{u}) + \varepsilon \widetilde{u}$ [4, Proposition 14.1] and $\varepsilon g$ is
	differentiable with gradient $\nabla^{\varepsilon}$	$g = \varepsilon^{-1}(\mathrm{Id}_{\mathcal{L}} - \mathrm{prox}_{\varepsilon g})$ [4, Proposition 12.30]. We thus deduce that
		$(\widetilde{x},\widetilde{u})\in\operatorname{zer}(\mathscr{M}+\widetilde{\mathbf{Q}})$
		$\int \overline{K}y \in \partial f(\widetilde{x}) + L\widetilde{x} + V^*\widetilde{u}$
		$\Leftrightarrow \begin{cases} D\widetilde{x} \in \partial(\varepsilon_0)^*(\widetilde{u}) \\ D\widetilde{x} \in \partial(\varepsilon_0)^*(\widetilde{u}) \end{cases}$
		$\left( \begin{array}{c} D \\ D $
	(5.26)	$\Leftrightarrow \int Ky \in \partial f(\tilde{x}) + L\tilde{x} + V^*\tilde{u}$
	(0.20)	$\overleftarrow{u} = \nabla^{\varepsilon} g(D\widetilde{x}).$
	This shows that $(\widetilde{x}, \widetilde{u}) \in {}^{\varepsilon} \overline{\mathcal{F}}$ .	
ì	(i) According to Propositio	on 5.1(i)-(ii) if $\varepsilon_{\lambda_{\min}} > 0$ $\widetilde{\mathbf{O}}$ is monotone and continuous. Since $\mathcal{M}$
,	is maximally monotone	$\mathcal{M} + \widetilde{\mathbf{O}}$ is also maximally monotone and $\operatorname{zer}(\mathcal{M} + \widetilde{\mathbf{O}})$ is closed and
	convex	
	(ii) We can perform the de	composition
	$(5.27)    L + \partial f + V$	$\nabla^* \circ \nabla^{\varepsilon} g \circ D = \partial f + D^* \circ \nabla^{\varepsilon} g \circ D + L + (V - D)^* \circ \nabla^{\varepsilon} g \circ D.$
	Subdifferential $\partial f + D$	* $\circ \nabla^{\varepsilon} a \circ D = \partial (f + \varepsilon a \circ D)$ is maximally monotone. Using the
	Cauchy-Schwarz inequa	lity, for every $(x, x') \in \mathcal{H}^2$ ,
	$\langle L(x-x') \rangle$	$x - x' \rangle_{\mathcal{U}} + \langle (V - D)^* \nabla^{\varepsilon} q(Dx) - (V - D)^* \nabla^{\varepsilon} q(Dx') x - x' \rangle_{\mathcal{U}}$
	$\langle \Sigma(w = w) \rangle, v$	$= r'   _{2}^{2} =   (V - D)^{*} (\nabla^{\varepsilon} a(Dr) - \nabla^{\varepsilon} a(Dr'))   =   _{T} = r'   _{2}^{2}$
	$\leq \lambda_{\min}    x - $	$ = \frac{1}{2} \frac{1}{  \mathcal{H} ^2} = \frac{  \mathcal{H} ^2}{  \mathcal{H} ^2} = \frac{1}{  \mathcal{H} ^2} \frac{  \mathcal{H} ^2}{  \mathcal{H} ^2} = \frac{1}{  \mathcal{H} ^2} = 1$
	$\geq \lambda_{\min} \ x - x\ $	$ \sum_{\tau} x' \ \mathcal{H} - \ V - D\ _{\mathcal{H},\mathcal{L}} \ \nabla^{\varepsilon} g(Dx) - \nabla^{\varepsilon} g(Dx')\ _{\mathcal{L}} \ x - x'\ _{\mathcal{H}} $
	$\geq \lambda_{\min} \ x - x\ $	$-x'\ _{\mathcal{H}}^2 - \frac{1}{\varepsilon} \ V - D\ _{\mathcal{H},\mathcal{L}} \ D(x - x')\ _{\mathcal{L}} \ x - x'\ _{\mathcal{H}}$
	$(5.28) \geq {}^{\varepsilon} \lambda_{1,\min} \  :$	$ x-x'  _{\mathcal{H}}^2,$
	where we have used the	e $\varepsilon^{-1}$ -Lipschitz continuity of $\nabla^{\varepsilon} g$ . This shows that $L + (V - D)^* \circ$
	$\nabla^{\varepsilon} g \circ D$ is monotone,	if $\varepsilon \lambda_{1,\min} \geq 0$ . In addition, it is strongly monotone (hence, strictly
	monotone) if $\epsilon \lambda_{1,\min} >$	0. Since this operator is also continuous, it is maximally monotone
	in both cases. The rest	t of the proof is similar to that of Proposition 3.5, by noticing that
3	$\varepsilon g$ is strongly convex $\Leftrightarrow$	$({}^{\varepsilon}g)^*$ is Lipschitz-differentiable $\Leftrightarrow g^*$ is Lipschitz-differentiable.

We now provide a bound on the distance between an optimal pair of solutions  $(\hat{x}, \hat{u})$  to problem (2.1)-(2.4) and  $(\tilde{x}, \tilde{u}) \in {}^{\varepsilon} \overline{\mathcal{F}}$ .

Proposition 5.4. Let  $\varepsilon \lambda_{\min}$  be defined by (5.10). Assume that  $\varepsilon \lambda_{\min} > 0$ , f is strongly convex with modulus  $\rho > 0$ , and g is Lipschitz-differentiable with constant  $\beta > 0$ . Then, there exists a unique pair  $\tilde{z} = (\tilde{x}, \tilde{u}) \in \varepsilon \overline{\mathcal{F}}$  and a unique solution  $(\hat{x}, \hat{u})$  to the primal-dual problem. In addition,

729 (5.29) 
$$\sqrt{\|\widetilde{x} - \widehat{x}\|_{\mathcal{H}}^2 + \|\widetilde{u} - \widehat{u}\|_{\mathcal{L}}^2} \le \frac{1}{\mu} \left( \|(\overline{K} - H^*)(H\widehat{x} - y)\|_{\mathcal{H}} + \sqrt{\|V - D\|_{\mathcal{H},\mathcal{L}}^2 + \varepsilon^2} \|\widehat{u}\|_{\mathcal{L}} \right),$$

730 where  $\mu = \min\{\rho, 1/\beta\}.$ 

731 **Proof.** f is  $\rho$ -strongly convex and g is  $\beta$ -Lispchitz differentiable (i.e.,  $g^*$  is  $\beta^{-1}$ -strongly convex), 732  $\partial f$  and  $\partial g^*$  are strongly monotone with constants  $\rho$  and  $1/\beta$ , respectively.  $\mathscr{M}$  is thus strongly 733 monotone with constant  $\mu$ . Since  $\mathbf{Q}$  is continuous and monotone,  $\mathscr{M} + \mathbf{Q}$  is maximally monotone 734 and strongly monotone. The existence of a unique zero  $\hat{z}$  to  $\mathscr{M} + \mathbf{Q}$  is thus guaranteed by [4, 735 Corollary 23.37]. Similarly, it follows from Proposition 5.1(i) and Proposition 5.1(iii) that  $\widetilde{\mathbf{Q}}$  is 736 continuous and strongly monotone. Hence  $\mathscr{M} + \widetilde{\mathbf{Q}}$  is maximally monotone and strongly monotone 737 and zer( $\mathscr{M} + \widetilde{\mathbf{Q}}$ ) is a singleton  $\{\widetilde{z}\}$ .

For every  $\gamma > 0$ ,

$$\widehat{z} \in \operatorname{zer}(\mathscr{M} + \mathbf{Q}) \quad \Leftrightarrow \quad \widehat{z} = J_{\gamma \mathscr{M}}(\widehat{z} - \gamma \mathbf{Q}\widehat{z})$$

$$\widetilde{z} \in \operatorname{zer}(\mathscr{M} + \widetilde{\mathbf{Q}}) \quad \Leftrightarrow \quad \widetilde{z} = J_{\gamma \mathscr{M}}(\widetilde{z} - \gamma \widetilde{\mathbf{Q}} \widetilde{z})$$

Since  $\mathcal{M}$  is strongly monotone with constant  $\mu$ ,  $J_{\gamma \mathcal{M}}$  is Lipschitz continuous with constant  $1/(1+\gamma\mu)$ 

743 [4, Proposition 23.13]. From (5.30) and (5.31), we deduce that

744 
$$\|\widetilde{z} - \widehat{z}\|_{\mathcal{Z}} \le \frac{1}{1 + \gamma\mu} \|\widetilde{z} - \widehat{z} - \gamma(\widetilde{\mathbf{Q}}\widetilde{z} - \mathbf{Q}\widehat{z})\|_{\mathcal{Z}}$$

745

$$\leq \frac{1}{1+\gamma\mu} \| (\mathrm{Id}_{\mathcal{Z}} - \gamma \widetilde{\mathbf{Q}})(\widetilde{z} - \widehat{z}) - \gamma (\widetilde{\mathbf{Q}} - \mathbf{Q})\widehat{z} \|_{\mathcal{Z}}$$

$$\leq \frac{1}{1+\gamma\mu} \left( \| \operatorname{Id}_{\mathcal{Z}} - \gamma \widetilde{\mathbf{Q}} \|_{\mathcal{Z},\mathcal{Z}} \| \widetilde{z} - \widehat{z} \|_{\mathcal{Z}} + \gamma \| (\widetilde{\mathbf{Q}} - \mathbf{Q}) \widehat{z} \|_{\mathcal{Z}} \right).$$

According to Proposition 5.1(iii),  $\widetilde{\mathbf{Q}}$  is cocoercive with constant  ${}^{\varepsilon}\eta$  given by (5.21). Therefore, by assuming that  $\gamma \in ]0, {}^{\varepsilon}\eta]$ , we have  $\|\operatorname{Id}_{\mathcal{Z}} - \gamma \widetilde{\mathbf{Q}}\|_{\mathcal{Z},\mathcal{Z}} \leq 1$ . We deduce from (5.32) that

750 
$$\|\widetilde{z} - \widehat{z}\|_{\mathcal{Z}} \le \frac{1}{\mu} \|(\widetilde{\mathbf{Q}} - \mathbf{Q})\widehat{z}\|_{\mathcal{Z}}$$

751 
$$= \frac{1}{\mu} \left\| \left( (\overline{K} - H^*) (H\widehat{x} - y) + (V - D)^* \widehat{u}, \varepsilon \widehat{u} \right) \right\|_{\mathcal{Z}}$$

752 
$$\leq \frac{1}{\mu} \left( \left\| \left( (\overline{K} - H^*)(H\widehat{x} - y), 0 \right) \right\|_{\mathcal{Z}} + \left\| \left( (V - D)^*\widehat{u}, \varepsilon \widehat{u} \right) \right\|_{\mathcal{Z}} \right)$$

(5.33) 
$$\leq \frac{1}{\mu} \left( \|(\overline{K} - H^*)(H\widehat{x} - y)\|_{\mathcal{H}} + \sqrt{\|V - D\|_{\mathcal{H},\mathcal{L}}^2 + \varepsilon^2} \|\widehat{u}\|_{\mathcal{L}} \right).$$

755 Remark 5.5.

(i) In the absence of mismatch on  $D^*$  (i.e.,  $V^* = D^*$ ), one can choose  $\varepsilon = 0$  in (5.6) and (5.8). zer( $\mathscr{M} + \widetilde{\mathbf{Q}}$ ) is then equal to the set  $\overline{\mathcal{F}}$  characterized in Proposition 3.5. If  $\overline{\mathcal{F}} \neq \emptyset$ ,  $\lambda_{\min} \geq 0$ , and  $\gamma \in ]0, ({}^{0}\vartheta)^{-1}[$ , then the sequences  $((x_n, u_n))_{n \in \mathbb{N}}$  and  $((p_{1,n}, p_{2,n}))_{n \in \mathbb{N}}$  generated by Algorithm (5.6) converge weakly to  $(\widetilde{x}, \widetilde{u}) \in \overline{\mathcal{F}}$ . Proposition 3.9 applies to evaluate the error incurred by the mismatch.

(ii) When  $H = \overline{K} = 0$ , it follows from [39, Theorem 1.2] that, if f is strongly convex with 761 modulus  $\rho > 0$ ,  $(\tilde{x}, \tilde{u}) \in {}^{\varepsilon} \overline{\mathcal{F}}$  and  $\hat{x}$  is the solution to the primal problem, then

763 (5.34) 
$$\|\widetilde{x} - \widehat{x}\|_{\mathcal{H}} \le \frac{1}{\rho} \|V - D\|_{\mathcal{H},\mathcal{L}} \|\widetilde{u}\|_{\mathcal{L}}.$$

**6.** Numerical experiments. This section illustrates the applicability of our theoretical results to 764 765 the resolution of 2D image reconstruction problems arising in Computed Tomography (CT). All the simulations presented in this section are performed using the ASTRA Toolbox [55, 54] implemented 766 in Matlab. 767

**6.1. Example 1: reconstruction from few CT views.** We aim at recovering an image  $\overline{x}$  with N 768 pixels, reshaped as a vector in the Euclidean space  $\mathcal{H} = \mathbb{R}^N$ . A set of noisy tomographic projections 769  $p \in \mathcal{G} = \mathbb{R}^S$  of the original image  $\overline{x}$  is available, according to the following observation model: 770

$$p = R\overline{x} + b$$

where  $R \in \mathbb{R}^{S \times N}$  is the forward operator called projector, and b is an additive i.i.d. zero-mean 772 Gaussian noise. The projector is a discrete implementation of the Radon transform, chosen here 773 as the line-length ray-driven projector [57]. An approximate adjoint of R, denoted by  $B \in \mathbb{R}^{N \times S}$ , 774is derived from an alternative discretization model. In our simulations, B is the pixel-driven back-775projector which is particularly suited for a GPU implementation compared to the adjoint of R776 [32].777

For (u, v) i.i.d. uniformly sampled on  $([0, 1]^N)^2$ , the average over 20 realizations of the ratio 778 $\langle Ru \mid v \rangle / \langle u \mid Bv \rangle$  is 1.005. 779

Our goal is to retrieve an estimate of  $\overline{x}$  given p, the projector R, and its surrogate adjoint B. 780

**6.1.1.** Data. Let us specify the data and settings used for this experiment. In model (6.1),  $\overline{x}$  is 781an axial slice of an abdomen of size 41 cm whose values range from 1000 to 3000, containing intense 782inserts with pixel intensity ranges in [3500, 4200]. These values correspond to positive Hounsfield 783Unit (HU) (air is 0 HU and water is 1000 HU). The source-to-object distance is 800 mm, and the 784source-to-image distance is 1200 mm, which corresponds to a magnification factor of 1.5, typically 785encountered in clinical scanners. The projector R describes a fan-beam geometry over  $180^{\circ}$  using 50 786regularly spaced angular steps. The detector has a length of 40 cm. The bin grid is twice upsampled 787 with respect to the pixel grid: the detector has 250 bins of size 1.6 mm, so that  $S = 250 \times 250$ . 788 The image is reconstructed on a grid of  $N = 160 \times 160$  pixels, with size  $2 \times 1.6/1.5 = 2.13$  mm. 789Data p is obtained after adding 1% relative Gaussian noise on  $R\overline{x}$ . The inverse problem (6.1) is 790 highly ill-posed because of the small detector field of view (FOV) and the limited angular density. 791 792 This problem corresponds to a common setup in CT when the detector is not large enough to measure the projections of large body parts such as the abdomen, as it happens in image guidance 793for interventional radiology. The set of pixels in the image whose projections belong to the detector 794FOV defines the so-called FOV image. Because of truncation, the exterior of the FOV has to be 795 estimated for the reconstruction of the FOV to be accurate. The size of the reconstruction grid 796 is thus slightly larger than the support of the FOV. Figure 1 shows the original image  $\overline{x}$  with its 797 FOV and the observed data p. Due to the use of a short detector, the projections suffer from axial 798 truncation, as shown by non-zero values at the border of some vertical lines of the sinogram. 799

**6.1.2. Regularization.** We provide an estimate of  $\overline{x}$  by solving the following penalized least 800 squares problem: 801

802 (6.2) 
$$\min_{x \in \mathbb{R}^N} \frac{1}{2} \|p - Rx\|^2 + f(x) + g(Dx) + \frac{\kappa}{2} \|x\|^2$$

762



Figure 1: Original image  $\overline{x}$  with highlighted FOV (left) and observed projections p (right).

with  $\kappa \in [0, +\infty]$ . Functions f and  $q \circ D$  promote desired properties on the image. Here, we 803 promote sparsity of the image vertical and horizontal gradients [13]. We additionally constraint 804 the nonnegativity of the reconstructed pixel intensities. This leads us to set  $f = \iota_{[0,+\infty]^N}$  where 805  $\iota_C$  denotes the indicator function of a set C. Moreover, we set  $g = \xi \| \cdot \|_{1,2}$  with  $D = \nabla = \begin{bmatrix} \nabla^h \\ \nabla^v \end{bmatrix}$ , 806 where  $\nabla^{\rm h} \in \mathbb{R}^{N \times N}$ ,  $\nabla^{\rm v} \in \mathbb{R}^{N \times N}$  are, respectively, the horizontal and vertical discrete gradient 807 operators (assuming zero-padding) and  $\|\cdot\|_{1,2}$  is the  $\ell_{1,2}$ -norm of  $\mathbb{R}^N$ , so that  $g \circ D$  is the discrete 808 total variation penalty weighted by  $\xi \in [0, +\infty)$  [48]. We set the regularization hyperparameter  $\xi$ 809 to 800 through a grid search, minimizing the FOV image error. 810

**6.1.3. Condat-Vũ algorithm.** Problem (6.2) can be rewritten as (2.1) with  $H = \begin{bmatrix} R \\ \sqrt{\kappa} \mathrm{Id}_{\mathbb{R}^N} \end{bmatrix}$ ,  $\kappa \in [0, +\infty[$ , and  $y = \begin{bmatrix} p \\ 0 \end{bmatrix}$ . The surrogate adjoint of H is  $\overline{K} = \begin{bmatrix} B & \sqrt{\kappa} \mathrm{Id}_{\mathbb{R}^N} \end{bmatrix}$ . For such a problem, 811 812 we can apply the CV approach presented in section 3. 813

We run Algorithms (3.3) and (3.4) (i.e., CV algorithm without/with an adjoint mismatch, respec-814 tively) for  $\kappa \in \{\kappa_1, \kappa_2\} \subset [0, +\infty)$  where  $L = \overline{K}H = BR + \kappa \operatorname{Id}_{\mathbb{R}^N}$  is only cocoercive for  $\kappa = \kappa_2$ . In the 815 latter case, the condition given in Proposition 3.5(d) holds, which proves the existence of a unique 816

817 fixed point  $\tilde{x}$  of scheme (3.4) and its convergence is ensured according to Corollary 3.8. In contrast, nothing can be said about the convergence of the scheme in the case involving  $\kappa_1$ . We set  $\kappa_1 = 1$ 818 and  $\kappa_2$  to  $-\lambda_{\min} + 0.01$  where  $\lambda_{\min} = -28.24$  is the minimum spectral value of  $(BR + R^*B^*)/2$ 819 estimated from the power iterative method. The cocoercivity constant  $\eta$  is computed using Propo-820 sition 3.4(ii). 821

The convergence parameter  $\sigma$  is set to  $10^{-3}$ . For Algorithm (3.3), the step-size  $\tau$  is set to  $0.99/(8\sigma +$ 822  $0.5/\theta$  with  $\theta = 1/||H||_{\mathcal{H},\mathcal{G}}^2$ . To illustrate the instabilities incurred by the use of the mismatched 823 adjoint  $\overline{K}$  when using  $\kappa_1$ , the same step-size value  $\tau$  is used as in the matched case. With  $\kappa_2$ , the 824 convergence of Algorithm (3.4) is ensured, as stated by Corollary 3.8 and Proposition 3.4, by setting 825  $\tau = 0.99/(8\sigma + ||M||^2_{\mathcal{H},\mathcal{H}}/4)$ , where M is defined in (3.9). Both algorithms are run until a maximum 826 number  $3 \times 10^4$  of iterations is reached. Initial iterates  $x_0$  and  $u_0$  are set to zero. 827

**6.1.4.** Loris-Verhoeven algorithm. Problem (6.2) can also be solved with the LV approach 828 presented in section 4. More precisely, the cost function can be rewritten as in (2.1) by setting 829



Figure 2: Evolution of the error  $(\|\overline{x} - x_n\|/\|\overline{x}\|)_n$  along iterations for Algorithms (3.3)-(3.4) (top) and Algorithms (4.4)-(4.5) (bottom), for two settings of parameter  $\kappa$ .

830 
$$H = R, y = p, D = \begin{bmatrix} \nabla \\ \mathrm{Id}_{\mathbb{R}^N} \end{bmatrix}, f = \frac{\kappa}{2} \| \cdot \|^2, \text{ and}$$
  
831 (6.3)  $(\forall (z_1, z_2) \in (\mathbb{R}^N)^2) \quad g\left( \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} \right) = \|z_1\|_{1,2} + \iota_{[0, +\infty[^N(z_2).2]}$ 

Similarly to the CV case,  $L = BR + \kappa \operatorname{Id}_{\mathbb{R}^N}$ . Therefore, for the mismatched LV algorithm (4.5), the existence and uniqueness of a fixed point  $\tilde{x}$  in  $\overline{\mathcal{F}}_1$ , defined in Proposition 4.1(ii)(c), is only guaranteed when  $\kappa = \kappa_2$ , but not when  $\kappa = \kappa_1$ . The convergence parameter  $\sigma$  is here set as 1.99/(9 $\tau$ ). For Algorithm (4.4) with both values of  $\kappa$  and Algorithm (4.5) with  $\kappa_1$ , step-size  $\tau$  is set to 1.99/( $||H||^2_{\mathcal{H},\mathcal{G}} + \kappa$ ). The convergence of Algorithm (4.5) with  $\kappa_2$  is ensured by setting  $\tau$  to 3.99/ $||M||^2_{\mathcal{H},\mathcal{H}}$ , where M is the same as in the CV case, in accordance with Proposition 4.2.

**6.1.5. Results.** Figure 2 displays the normalized root mean square error (NMSE) defined as ( $\|\overline{x} - x_n\|/\|\overline{x}\|)_n$ , computed along the iterations when applying CV Algorithms (3.3)-(3.4) and LV Algorithms (4.4)-(4.5). We recall that Algorithms (3.3) and (4.4) require the use of the exact adjoint of *H*. The plots confirm that, with value  $\kappa_1$ , both CV and LV algorithms converge when this exact adjoint  $H^*$  is used, but diverge when  $H^*$  is replaced by  $\overline{K}$ , as was expected from our theoretical



Figure 3: Reconstructed images (top) and zoomed FOVs (bottom). From left to right:  $\overline{x}$ , reconstructions obtained using (3.3) with  $\kappa_1$ , (3.4) with  $\kappa_1$ , (3.3) with  $\kappa_2$ , (3.4) with  $\kappa_2$ , (4.5) with  $\kappa_1$ .

- 843 analysis.
- <sup>844</sup> In the latter case, CV and LV algorithms show an initial convergence trend before diverging. We
- notice that on this example, the mismatched CV (3.4) diverges faster than the mismatched LV (4.5).
- When reaching the maximal number of iterations, the NMSE associated to (3.4) is 0.93 whereas the NMSE associated to (4.5) is 0.57.
- 848 When using  $\kappa_2$ , all algorithms converge to close fixed points, as expected by our theory. The
- $^{849}$  corresponding NMSE values are 0.251 for (3.3), 0.242 for (3.4), 0.253 for (4.4) and 0.252 for (4.5).
- Remarkably, our mismatched algorithms (3.4)-(4.5) with  $\kappa_2$  lead to lower reconstruction error in
- 851 the first iterations of the algorithms.
- Reconstructed images and their FOVs are displayed in Figure 3 using the same windowing. Note 852that the reconstructions obtained using (4.4) look the same as those obtained with (3.3). Likewise, 853 the same reconstruction is obtained with (3.4) and (4.5), when  $\kappa_2$  is used. For all the reconstructed 854 images, we also provide the NMSE and the maximum absolute error (MAE) computed in the FOV 855 image, defined as  $\max_{i \in \{1,\dots,N\}} |[\operatorname{mask}_{FOV}(\overline{x}-x)]_i|$  where  $[\operatorname{mask}_{FOV}(x_n)]_i = [x_n]_i$  if pixel *i* of  $x_n$  is in 856 the FOV, and  $[\max_{FOV}(x_n)]_i = 0$  otherwise. When parameter  $\kappa_2$  is used, the reconstructed image 857 obtained by CV/LV with the mismatched adjoint  $\overline{K}$  (MAE=461, NMSE=0.040) is very similar 858 to the image obtained without mismatch (MAE=495, NMSE=0.041). In contrast, combining the 859 setting  $\kappa_1$  with the mismatched adjoint yields reconstructions that are highly deteriorated by high-860 frequency patterns leading to a higher error (MAE=2735, NMSE=0.637 for CV and MAE=1249, 861 NMSE=0.249 for LV) compared to the solution obtained when using the exact adjoint (MAE=215, 862
- 863 NMSE=0.026 for both CV and LV).

**6.2. Example 2: reconstruction from Poisson data.** In this second example, we focus on an another acquisition scenario, namely we consider the case when the projection data *p* contain photon count views which follow a Poisson distribution:

867 (6.4)  $p = \mathcal{P}(R\overline{x}),$ 

that each component  $p_s$  of  $p \in \mathbb{R}^S$ ,  $s \in \{1, \ldots, S\}$ , is drawn independently from a Poisson distribution with mean  $[R\overline{x}]_s$ . The goal is again to restore an estimate of  $\overline{x}$  given p, R, and its mismatched adjoint B.

6.2.1. Data. This second test problem uses a fan-beam geometry with 200 views. In model (6.4),  $\overline{x}$  is an axial slice of an abdomen. Contrary to Example 1, it is now made only of an anatomical

background (see Figure 4). We set the source-to-object distance, the source-to-image distance, the detector length, the number of bins, and the bin size as in Example 1. Hence,  $S = 250 \times 200$ . Projections p are then simulated by using model (6.4). The image is reconstructed on a discrete grid of  $N = 220 \times 220$  pixels, with size 2.13 mm. The mismatched backprojector B is derived from

877 the same discretization scheme as B in Example 1.



Figure 4: Phantom  $\overline{x}$  with highlighted FOV

**6.2.2. Regularization.** Due to the presence of Poisson noise, the data discrepancy term in the cost function differs from the one in Example 1. Namely, we make use of the negative log-likelihood of the image given the data [37], to define  $\ell \circ R$  with

(6.5) 
$$(\forall z = (z_s)_{1 \le s \le S} \in \mathbb{R}^S) \qquad \ell(z) = \sum_{s=1}^S \mathcal{KL}(z_s, p_s)$$

882 and

883 (6.6) 
$$(\forall (u,v) \in \mathbb{R}^2) \qquad \mathcal{KL}(u,v) = \begin{cases} -v \log u + u & \text{if } u > 0, v > 0\\ u & \text{if } u \ge 0, v = 0\\ +\infty & \text{otherwise.} \end{cases}$$

Furthermore, we introduce a nonnegativity constraint on the components of the solution and a Tikhonov-based penalty. Altogether, the resulting minimization problem reads

886 (6.7) 
$$\min_{x \in \mathbb{R}^N} \chi \ell(Rx) + \frac{1}{2} \|Hx\|^2 + \iota_{[0,+\infty[^N]}(x)$$

where  $\chi \in [0, +\infty[$  weights the Poisson data fidelity term and we define the linear operator  $H = \begin{bmatrix} \Delta \\ \kappa \operatorname{Id}_{\mathbb{R}^N} \end{bmatrix}$ . Moreover,  $\Delta \in \mathbb{R}^{N \times N}$  refers to the 2D discrete Laplacian operator (here, implemented in the 2D Fourier domain), and  $\kappa \in [0, +\infty[$ .

890 Problem (6.7) can be rewritten in the form (2.1) with  $y = 0_{\mathbb{R}^{2N}}$ , D = R,  $g = \chi \ell$ , and  $f = \iota_{[0,+\infty[^N, \mathbb{R}^N]}$ .

**6.2.3. Combettes-Pesquet algorithm.** Problem (6.7) is solved with CP algorithm (5.1)-(5.6). In our configuration, an adjoint mismatch only arises on D (i.e., the projector R), and again denoting by B the mismatched adjoint. We hence have  $V = B^*$  and  $\overline{K} = H^*$  in Algorithm (5.6).

To guarantee the convergence of Algorithm (5.6) to a unique fixed point, we must choose  $(\kappa, \varepsilon)$ to satisfy the conditions of Proposition 5.1 and Proposition 5.3. We first set  $\kappa$  and then choose  $4\varepsilon = \|V - D\|_{\mathcal{H},\mathcal{L}}^2/(\kappa^2 - 0.02)$  so that  $\varepsilon \lambda_{\min} = 0.02 > 0$  in (5.10). In particular, we consider the setting  $(\kappa_2, \varepsilon_2) = (3.3, 6.6)$  for which convergence is guaranteed and the setting  $(\kappa_1, \varepsilon_1) = (0.6, 0)$ for which it is not guaranteed.

In Algorithm (5.1), parameter  $\gamma$  is set to  $0.99/(4 + \kappa^2 + ||D||_{\mathcal{H},\mathcal{L}})$ . When Algorithm (5.6) is run with  $\kappa_1$ ,  $\gamma$  is set as in the matched case. When Algorithm (5.6) is run with  $\kappa_2$  and  $\varepsilon_2$ , we ensure its

- 901 convergence using Proposition 5.2 by setting  $\gamma = 0.99/\varepsilon \vartheta$  with  $\varepsilon \vartheta = \min(\varepsilon \vartheta_1, \varepsilon \vartheta_2) = \varepsilon \vartheta_1$  where
- 902  $\varepsilon \vartheta_1$  and  $\varepsilon \vartheta_2$  are defined respectively by (5.11) and (5.12). We set the data fidelity parameter  $\chi$  to
- 903 5000, and we perform 4000 iterations of CP algorithm. Similarly to Example 1, the initial iterates
- 904  $x_0$  and  $u_0$  are set to zero.



Figure 5: Evolution of the error  $\|\overline{x} - x_n\| / \|\overline{x}\|$  along iterations for CP Algorithms (5.1) and (5.6), for two settings of parameter  $\kappa$ .

905 **6.2.4. Results.** In Figure 5, we plot the relative error between the ground truth  $\overline{x}$  and the 906 estimate along the iterations. We observe the same behavior as in our previous example. Algorithm 907 (5.6) with  $(\kappa_1, \varepsilon_1)$  diverges quickly, while it converges to a fixed point with  $(\kappa_2, \varepsilon_2)$ . This fixed point 908 is indistinguishable from the minimizer of (6.7) with  $\kappa = \kappa_2$ , both in terms of NMSE/MAE and 909 visual inspection (see Figure 6).

7. Conclusion. We thoroughly analyzed a set of classical primal-dual proximal splitting algo-910 rithms when the adjoints of the involved linear operators are modified. Our study strongly relies 911 on fixed-point theory tools. We established necessary conditions to ensure the convergence of these 912 unmatched schemes when applied to non-smooth convex penalized least-squares problems. We 913 showed that unmatched algorithms solve more general monotone inclusions than those derived from 914 the original minimization problem. We illustrated our results through two numerical examples of 915 CT image reconstruction when the adjoint of the projector is replaced by a surrogate backpro-916 jector. A quadratic and a more sophisticated Poisson fidelity term have been considered in our 917 experiments. In both cases, we showed that convergence can still be guaranteed for an unmatched 918 projector-backprojector pair. It would be interesting to extend our analysis to algorithms for finding 919 920 a zero of a sum of more than two maximally monotone operators [21]. Handling more general form of cost functions would also be of further interest in future research. Other interesting research 921 avenues would be the study of accelerated versions of mismatched primal-dual algorithms presented 922 in this paper and possibly the derivation of convergence rates. 923

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Figure 6: Reconstructed images (top) and zoomed FOVs (bottom). From left to right:  $\bar{x}$ , reconstructed images using (5.1) with  $\kappa_1$  (NMSE = 0.052, MAE = 201), (5.6) with  $\kappa_1$  (NMSE = 0.079, MAE = 401), (5.1) with  $\kappa_2$  (NMSE = 0.056, MAE = 232), (5.6) with  $\kappa_2$  (NMSE = 0.055, MAE = 206).

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### CONVERGENCE OF MISMATCHED PRIMAL-DUAL ALGORITHMS

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