NEWTON-LIKE INERTIAL DYNAMICS AND PROXIMAL ALGORITHMS
GOVERNED BY MAXIMALLY MONOTONE OPERATORS∗
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Abstract. The introduction of the Hessian damping in the continuous version of Nesterov’s accelerated gradient
method provides, by temporal discretization, fast proximal gradient algorithms where the oscillations are significantly
attenuated. We will extend these results to the maximally monotone case. We rely on the technique introduced
by Attouch-Peypouquet (Math. Prog. 2019), where the maximally monotone operator is replaced by its Yosida
approximation with an appropriate adjustment of the regularization parameter. In a general Hilbert framework, we
obtain the weak convergence of the iterates to equilibria, and the rapid convergence of the discrete velocities to zero.
By specializing these algorithms to convex minimization, we obtain the convergence rate $o\left(1/k^2\right)$ of the values, and
the rapid convergence of the gradients towards zero.

Key words. Damped inertial dynamics; Hessian damping; large step proximal method; Lyapunov analysis;
maximally monotone operators; Newton method; time-dependent viscosity; vanishing viscosity; Yosida regularization.


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e-mail: szilard.laszlo@math.utcluj.ro., This work was supported by a grant of Ministry of Research and Innovation,
CNCS - UEFISCDI, project number PN-III-P1-1.1-TE-2016-0266, Supported by COST Action: CA16228