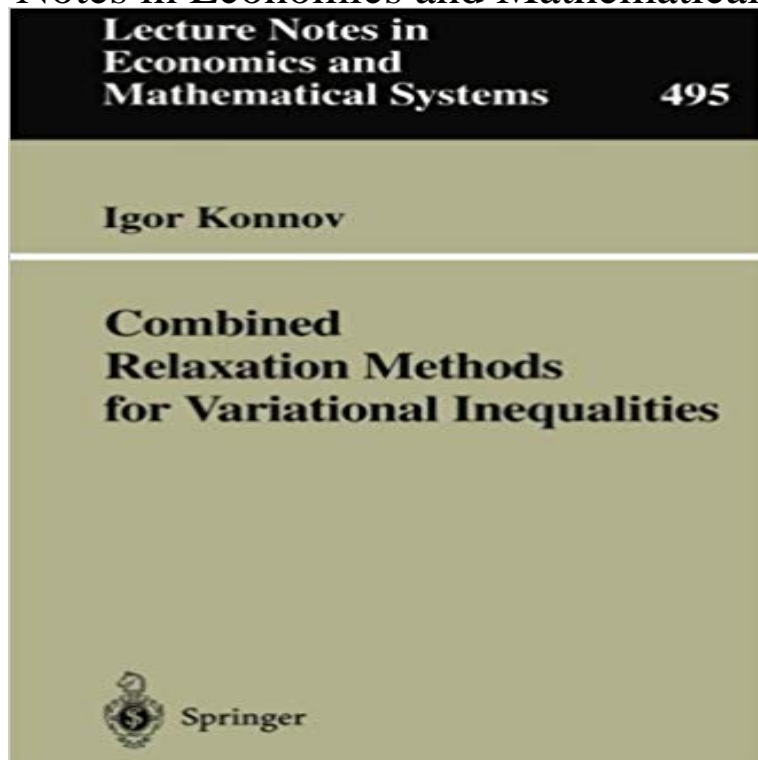


Combined Relaxation Methods for Variational Inequalities (Lecture Notes in Economics and Mathematical Systems)



Variational inequalities proved to be a very useful and powerful tool for investigation and solution of many equilibrium type problems in Economics, Engineering, Operations Research and Mathematical Physics. In fact, variational inequalities for example provide a unifying framework for the study of such diverse problems as boundary value problems, price equilibrium problems and traffic network equilibrium problems. Besides, they are closely related with many general problems of Nonlinear Analysis, such as fixed point, optimization and complementarity problems. As a result, the theory and solution methods for variational inequalities have been studied extensively, and considerable advances have been made in these areas. This book is devoted to a new general approach to constructing solution methods for variational inequalities, which was called the combined relaxation (CR) approach. This approach is based on combining, modifying and generalizing ideas contained in various relaxation methods. In fact, each combined relaxation method has a two-level structure, i.e., a descent direction and a stepsize at each iteration are computed by finite relaxation procedures.

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