

A combined relaxation method for a class of nonlinear variational inequalities

Konnov I.

Kazan Federal University, 420008, Kremlevskaya 18, Kazan, Russia

Abstract

In this paper, we describe a class of combined relaxation methods for the non strictly monotone nonlinear variational inequality problem, which involves a max-type convex function. This method is readily implementable and attains a linear rate of convergence under certain additional assumptions.

<http://dx.doi.org/10.1080/02331930211990>

Keywords

Combined relaxation method, Decomposition scheme, Non-monotone mapping, Variational inequalities