

Complexity bounds for a combined relaxation method

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Abstract

A simple iterative method for variational inequalities with a set-valued main operator is considered. The method requires no a priori knowledge of the problem's characteristics and converges if a solution to the dual variational inequality exists, which is a weaker assumption than the requirement that the main operator be quasi-monotone. The method is shown to have a logarithmic running time, which corresponds to a linear rate of convergence. Copyright © 2000 by MAIK "Nauka/Interperiodica".
