

A method for solving a general multi-valued complementarity problem

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Abstract

We propose an extended version of Chandrasekaran's method for general complementarity problems with multi-valued weakly off-diagonally antitone costmappings. It allows one either to construct a sequence converging to a solution or to recognize that the problem has no solutions. We also propose versions of Jacobi's methods for multi-valued inclusions subject to one- and two-side constraints. © 2011 Allerton Press, Inc.

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Keywords

complementarity problem, coordinate descent method, multi-valued inclusions, multi-valued mapping, off-diagonal antitonicity