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Superlinear convergence of an interior-point method despite dependent constraints. (English)

Zbl 0977.90082

Math. Oper. Res. 25, No. 2, 179-194 (2000).

We show that an interior-point method for monotone variational inequalities exhibits superlinear convergence provided that all the standard assumptions hold except for the well-known assumption that the Jacobian of the active constraints has full rank at the solution. We show that superlinear convergence occurs even when the constant-rank condition on the Jacobian assumed in an earlier work does not hold.

MSC:

90C51 Interior-point methods

Cited in 7 Documents

Keywords:

interior-point method; monotone variational inequalities; superlinear convergence

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