A new kind of modulus-based matrix splitting methods for vertical linear complementarity problems. (English) Zbl 07590678

Summary: A new kind of modulus-based matrix splitting methods is proposed to solve the vertical linear complementarity problems in a direct way. This kind of methods is different from the existing modulus-based formulation which based on an equivalent form of the problem. Convergence of the new methods is proved under certain conditions. Numerical experiments are given to show that the efficiency of the new methods is better than existing ones.

MSC:
65-XX Numerical analysis
90-XX Operations research, mathematical programming

Keywords:
vertical linear complementarity problems; modulus-based matrix splitting methods; iteration methods; convergence

Full Text: DOI

References:


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