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Reducing a monotone horizontal LCP to an LCP. (English) Zbl 0813.65092
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Summary: In this note, we show how to reduce a monotone horizontal linear complementarity problem (LCP) to a (standard) monotone linear complementarity problem. The main steps involved in this reduction are: finding a maximal linearly independent column set of a given matrix (or equivalently, converting a matrix to its reduced row echelon form) and inverting a nonsingular matrix.

MSC:

65K05 Numerical mathematical programming methods
90C33 Complementarity and equilibrium problems and variational inequalities (finite dimensions) (aspects of mathematical programming)

Cited in **15** Documents

Keywords:

column representative; monotone horizontal linear complementarity problem

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