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Complexities of homogeneous algorithm with one norm neighborhood for monotone non-linear complementarity problems over symmetric cones. (Chinese. English summary)
Zbl 07448827

Summary: Based on the one norm neighborhood, this paper presents a wide neighborhood homogeneous algorithm for monotone nonlinear complementarity problems over symmetric cones and derives its complexity bound. The complexity bound of the proposed wide neighborhood homogeneous algorithm is the same as that of the short-step homogenous algorithm proposed in literature.

MSC:
90C33 Complementarity and equilibrium problems and variational inequalities (finite dimensions)
(aspects of mathematical programming)
90C51 Interior-point methods

Keywords:
homogeneous algorithm; monotone nonlinear complementarity problem; wide neighborhood; interior point method