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This book is devoted to a new general approach to constructing solution methods for variational inequalities, which was called the combined relaxation (CR) approach. This approach is based on combining, modifying and generalizing ideas contained in various relaxation methods. In fact, each combined relaxation method has a two-level structure, i.e., a descent direction and a stepsize at

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In this paper, we describe a class of combined relaxation methods for the non strictly monotone nonlinear variational inequality problem, which involves a max-type convex function. This method is readily implementable and attains a linear rate of convergence under certain additional assumptions.

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The paper is devoted to the combined relaxation approach to constructing solution methods for variational inequalities. We describe the basic idea of this approach and implementable methods both

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A combined relaxation method for variational inequalities ...

A combined relaxation method for variational inequalities with nonlinear constraints 1 Igor V. Konnov* Kazan University, Kazan, Russia Received 30 September 1994; revised manuscript received 27 February 1995 Abstract A simple iterative method for solving variational inequalities with a set-valued, nonmonotone mapping and a convex feasible set is proposed. This set can be defined by nonlinear

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