

Seminario

Optimización y Equilibrio

Speaker

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Title

A Study of the Difference-of-Convex Approach for Solving Linear Programs with Complementarity Constraints

Abstract:

This work studies the difference-of-convex (DC) penalty formulations and the associated difference-of-convex algorithm (DCA) for computing stationary solutions of linear programs with complementarity constraints (LPCCs). We focus on two such formulations and establish connections between their stationary solutions and those of the LPCC. Improvements of the DCA are proposed to remedy some drawbacks in a straightforward adaptation of the DCA to these formulations. Extensive numerical results, including comparisons with an existing nonlinear programming solver and the mixed-integer formulation, are presented to elucidate the effectiveness of the overall DC approach.

Miércoles 05 de septiembre a las 16:30 hrs, sala de seminarios CMM John Von Neumann, ubicada en la Torre Norte piso 7, de Beauchef 851.