Recent Advances on Generalized Nash Equilibrium Problems

Abstract:

Generalized Nash equilibrium problems (GNEP) have become very important as a modeling tool during the last decades. This talk summarizes some recent advances in the research on computational methods for GNEP. For example, Newton Method, Penalty Method, VI-based method etc. The algorithms and their convergence properties are also included. Furthermore, some results on error bound are presented.

Host: Jiawang Nie

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