

بسم الله الرحمن الرحيم

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A NEW ALGORITHM FOR SOME LINEAR COMPLEMENTARITY PROBLEMS WITH APPLICATIONS

By
IMAN MOHAMED SHABAN SHARAF



A Thesis Submitted to the Faculty of Engineering at Cairo University in Partial Fulfillment of the Requirements for the Degree of

Doctor of Philosophy

in

Engineering Mathematics

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Faculty of Engineering, Cairo University GIZA, EGYPT 2007

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Contents

List of Figures	v
List of Abbreviations	vi
Acknowledgements	vi
Abstract	vii
CHAPTER ONE	1
Introduction	
CHAPTER TWO	7
The Linear Complementarity Problem and Its Role in	
Mathematical Programming	
2.1 Introduction	7
2.2 Problems Equivalent to a LCP	8
2.2.1 Quadratic programming problems	8
2.2.2 Linear programming problems	10
2.2.3 Bimatrix games	13
2.2.4 Affine variational inequalities	. 14
2.3 Complementarity Cones	14
2.4 Classes of Matrices	10
2.4.1 Various classes of matrices	18
2.5 Solution and Degeneracy	20
2.6 Applications of the LCP in Mathematical	29
Programming	
2.6.1 Sequential quadratic programming (SQP)	25
2.6.2 Sequential LCP methods (SLCP)	32
2.6.2.1 SLCP for bilinear and concave quadratic	33
programming	
2.6.2.2 SLCP for bilevel linear programming	34
2.7 Generalizations of the LCP	30
2.8 Complementarity Problems	4:

CHAPTER THREE	50
Algorithms for The Linear Complementarity	
Problem	
3.1 Introduction	50
3.2 Pivoting Algorithms	51
3.2.1 Complementary pivot algorithm	52
3.2.2 Principal pivoting algorithms	54
3.2.2.1 Murty's algorithm	55
3.2.2.2 Keller's algorithm	56
3.2.2.3 A block pivoting algorithm	57
3.3 Interior Point Methods	59
3.3.1 Primal – dual Newton methods	61
3.3.1.1 Modified Newton's algorithm	63
3.3.1.2 Predictor – corrector algorithm	64
3.3.2 Primal – dual affine scaling methods	66
3.4 Iterative Methods	70
3.4.1 Van Bokhoven algorithm	70
3.4.2 SOR algorithms	71
3.5 Enumerative Methods	73
3.6 Quadratic Programming Methods	75
CHAPTER FOUR	80
The New Algorithm for PDLCPs and PSDLCPs	
4.1 Introduction	80
4.2 LCPs associated with PD and PSD matrices	80
4.2.1 The convexity of the complementarity function	82
4.2.2 Properties of PDLCPs	83
4.2.3 Properties of PSDLCPs	85
4.2.4 The superdiagonalization algorithm	86
4.3 The new algorithm for PDLCPs	86
4.3.1 Phase 1	8′
4 3 2 Phase 2	89

4.3.3 Concluding remarks	92
4.3.4 A test for dimension redu	ction 95
4.4 Convergence of the proposed al	gorithm 96
4.4.1 Convergence proof	. 98
4.4.2 Comparison between the	convergence of the proposed 99
algorithm and that of th	e ellipsoid algorithm
4.5 Extension to PSDLCPs	102
4.6 Modifications of the algorithm (to some PDLCPs 103
and PSDLCPs	
4.7 Numerical Examples	104
CHAPTER FIVE	108
Applications of LCPs	
5.1 Introduction	108
5.2 Applications in Economics	109
5.2.1 Commodity spatial equilib	orium model 109
5.2.2 The portfolio problem	. 111
5.3 Engineering Applications	112
5.3.1 A dynamic rigid-body mo	odel 114
5.3.2 The end-of-arm tooling	. 117
5.3.3 Practical Examples	122
CHAPTER SIX	125
Conclusions	·
References	128

. 8

List of Figures

Figure 2.1	The relation between some of the classes of matrices	26
Figure 3.1	A binary tree used to solve a LCP	74
Figure 3.2	The construction of the new ellipsoid in Phase 1	78
Figure 3.3	The construction of the new ellipsoid in Phase 2	79
Figure 4.1	Finding a point on ∂E_c	88
Figure 4.2	The direction used to find a new boundary point	90
Figure 4.3	Minimum distance to a closed convex set	94
Figure 4.4	Supporting hyperplane	97
Figure 4.5	The volume reduction ratio vs dimension	101
Figure 4.6	The initial boundary point in example 4.1	105
Figure 4.7	The initial boundary point in example 4.2	106
Figure 5.1	A rigid body in multifingered robot gripper	, 120
Figure 5.2	Configuration of the grasped object in example 5.1	. 123
Figure 5.3	Configuration of the grasped object in example 5.2	124

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List of Abbreviations

Affine variational inequality AVI The bounded linear complementarity problem **BLCP BLNP** Bilinear programming **BLVP** Bilevel linear program **COP** Convex quadratic programming The generalized linear complementarity problem **GLCP** The horizontal linear complementarity problem **HLCP** Interior point methods **IPMs LCP** Linear complementarity problem Linear programming LP Linear programming problem LPP The mixed linear complementarity problem **MLCP** Mathematical programming with equilibrium constraints **MPEC NCP** Nonlinear complementarity problem Nonlinear equations NE PD Positive definite Positive semidefinite **PSD** Quadratic programming QP Quadratic programming problem **OPP SLCP** Sequential Linear complementarity problem Successive overrelaxation SOR Sequential quadratic programming SOP Unified interior point method **UIP** The vertical complementarity problem **VCP** VI Variational inequality The vertical linear complementarity problem **VLCP** The extended linear complementarity problem **XLCP**

