

The Linear Complementarity Problem (Classics in Applied Mathematics)

By Richard W. Cottle, Jong-Shi Pang, Richard E. Stone

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Awarded the Frederick W. Lanchester Prize in 1994 for its valuable contributions to operations research and the management sciences, this mathematically rigorous book remains the standard reference on the linear complementarity problem. Its comprehensive treatment of the computation of equilibria arising from engineering, economics, and finance, plus chapter-ending exercises and *Notes and References* sections make it equally useful for a graduate-level course or for self-study. For this new edition the authors have corrected typographical errors, revised difficult or faulty passages, and updated the bibliography.

Audience: This book is intended for researchers and graduate students in various fields including optimization, game theory, and finance, and diverse engineering disciplines, especially computer science and mechanical engineering.

Contents: Preface to the Classics Edition; Preface; Glossary of Notation; Numbering System; Chapter 1: Introduction; Chapter 2: Background; Chapter 3: Existence and Multiplicity; Chapter 4: Pivoting Methods; Chapter 5: Iterative Methods; Chapter 6: Geometry and Degree Theory; Chapter 7: Sensitivity and Stability Analysis; Bibliography; Index.

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Editorial Review

About the Author
Richard W. Cottle is Professor Emeritus of the Department of Management Science and Engineering at Stanford University. His main research interests are complementarity theory, linear and nonlinear programming, and matrix theory.

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Richard E. Stone is a Principal in Information Technology at Delta Air Lines. He worked in academia as Assistant Professor in the Graduate School of Business Administration at Harvard University before his initial job in industry at AT&T Bell Laboratories, where he was employed when this book was written.

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