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A Hybrid Inertial Projection-Proximal Method for Variational Inequalities

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Abstract: The hybrid proximal point algorithm introduced by Solodov and Svaiter allowing significant relaxation of the tolerance requirements imposed on the solution of proximal subproblems will be combined with the inertial method introduced by Alvarez and Attouch which incorporates second order information to achieve faster convergence. The weak convergence of the resulting method will be investigated for finding zeroes of a maximal monotone operator in a Hilbert space.



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