

Convergence of An Inexact Smoothing Continuation Method for a class of MPEC

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Abstract

We present an inexact smoothing continuation method for mathematical programs with complementarity constraints (MPEC for short), which is an extension of the exact method proposed by Fukushima and Pang. Under the same conditions, we prove that the limit point of the sequence generated by the inexact smoothing continuation is a B-stationary point of MPEC.