

Local Convergence of Broyden's Method for ∂^*F – semismooth Operator Equations in Hilbert Space

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Abstract

Broyden's method is formulated for the solution of ∂^*F – semismooth Operator Equations in Hilbert Space. Under suitable assumptions, we show that this method possesses a linear even superlinear rate of convergence and we give an example to show that our results can apply to mixed complementarity problems.