New classes of search directions for symmetric cone horizontal linear complementarity problems

Zsolt Darvay and Petra Renáta Rigó

Babeş-Bolyai University, Faculty of Mathematics and Computer Science Corvinus Centre for Operations Research, Corvinus University of Budapest zsolt.darvay@ubbcluj.ro, petra.rigo@uni-corvinus.hu

This talk concerns primal-dual and predictor-corrector interior-point algorithms for solving symmetric cone horizontal linear complementarity problems. We use the algebraically equivalent transformation technique to introduce new algorithms. We generalize the new classes of algorithms introduced by Illés, Rigó, and Török.