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On the Solution of the Linear Complementarity Problem by the Generalized Accelerated Overrelaxation Iterative Method¹

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Abstract

In the present work, we determine intervals of convergence for the various parameters involved for what is known as the Generalized Accelerated Overrelaxation iterative method for the solution of the Linear Complementarity Problem. The convergence intervals found constitute sufficient conditions for the Generalized Accelerated Overrelaxation method to converge and are better than what have been known so far.

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