XIAOMING YUAN, University of Victoria, Victoria, BC V8W 3P4 Some hybrid methods for structured monotone variational inequalities

This talk presents some hybrid methods for solving monotone variational inequalities with separate structures. In particular, some descent directions are derived from the well-known alternating directions method and its variants and thus some hybrid methods are presented. The optimal step sizes along the descent directions also improve the efficiency of the new methods. Some numerical results demonstrate that the new methods are effective in practice.