

GENERALIZED NASH EQUILIBRIUM PROBLEMS AND VARIATIONAL INEQUALITIES

ABSTRACT

In this project, we study the generalized Nash equilibrium problems (GNEP) and their reformulations based on (quasi-)variational inequality problems (VI). This project will mainly go through some basic properties of GNEPs and VIs, and review some classical numerical algorithms for finding solutions.

KEYWORDS

GNEP, variational inequality, Karush-Kuhn-Tucker condition