



Cited Results

45 references mentioned in:



 Variance-Based Modified Backward-Forward Algorithm with Line Search for Stochastic Variational Inequality Problems and Its Applications

↔ Copy query link

Refine results



Quick Filters

-  Highly Cited Papers 1
-  Open Access 17

Publication Years ▾

- 2019 6
- 2018 3
- 2017 4
- 2016 4
- 2015 3

[See all >](#)

Document Types ▾

- Cited Reference 45
- Articles 32
- Journal Paper 13
- Conference Paper 6
- Proceedings Papers 6

Web of Science Categories ▾

None of the results contain data in this field.

 0/45[Add To Marked List](#)[Export ▾](#)

Sort by: Date: newest first ▾

< 1 of 1 >

 1

Optimal stochastic extragradient schemes for pseudomonotone stochastic variational inequality problems and their variants

[Kannan, A and Shanbhag, UV](#)

Dec 2019 |

[COMPUTATIONAL OPTIMIZATION AND APPLICATIONS](#)

74 (3) , pp.779-820

We consider the stochastic variational inequality problem in which the map is expectation-valued in a component-wise sense. M...

[Show more](#)[Free Published Article From Repository](#)[View full text](#)

...

6

Citations

59

References

[Related records](#) 2

An Infeasible Stochastic Approximation and Projection Algorithm for Stochastic Variational Inequalities

[Zhang, XJ; Du, XW; \(...\); Lin, GH](#)

Dec 2019 |

[JOURNAL OF OPTIMIZATION THEORY AND APPLICATIONS](#)

183 (3) , pp.1053-1076

In this paper, we consider a stochastic variational inequality, in which the mapping involved is an expectation of a given ran...

[Show more](#)[Free Published Article From Repository](#)[Full Text at Publisher](#)

...

3

Citations

30

References

[Related reco...](#)

32





- © 2021
- Data
- Copyright
- Manage
- Follow
- Clarivate
- Correction
- Notice
- cookie
- Us
- Training
- Privacy
- Cookie
- preferences
- Portal
- Statement
- Policy
-
- Product
- Newsletter
- Terms of
-
- Support
-
- Use
-

- Shanbhag UV 11
- Shanbhag U V 5
- Lin GH 5
- Nedic A 4
- Gabriel S A 4

[See all >](#)

Affiliations

- PENNSYLVANIA COMMONWEALTH SYSTEM ... 11
- PENNSYLVANIA STATE UNIVERSITY 11
- PENNSYLVANIA STATE UNIVERSITY UNIVER... 10
- PENN STATE UNIV 5
- UNIV MARYLAND 4

[See all >](#)

Publication Titles

- MATHEMATICAL PROGRAMMING 6
- IEEE CONFERENCE ON DECISION AND CON... 3
- IEEE TRANSACTIONS ON AUTOMATIC CONT... 3
- SIAM JOURNAL ON OPTIMIZATION 3
- COMPUTATIONAL OPTIMIZATION AND APPL... 2

[See all >](#)

Publishers

None of the results contain data in this field.

Funding Agencies

Open Access

Editorial Notices

Editors

Group Authors

41 References

[approximations for a class of stochastic complementarity problems and their applications](#)

[Yang, ZP; Zhang, J; \(...\); Lin, GH](#)
May 15 2019 | [JOURNAL OF COMPUTATIONAL AND APPLIED MATHEMATICS](#) 352 , pp.382-400

This paper considers a class of stochastic complementarity problems (SCP). Different from the classical complementarity ... [Show more](#)

[Full Text at Publisher](#) [Related records](#)

4 **7** Citations

44 References

[Incremental Constraint Projection Methods for Monotone Stochastic Variational Inequalities](#)

[Iusem, AN; Jofre, A and Thompson, P](#)
Feb 2019 | [MATHEMATICS OF OPERATIONS RESEARCH](#) 44 (1) , pp.236-263

We consider stochastic variational inequalities (VIs) with monotone operators where the feasible set is an intersection of a large nurr ... [Show more](#)

[Free Submitted Article From Repository](#)
[Full Text at Publisher](#) [Related records](#)

5 **11** Citations

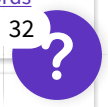
36 References

[VARIANCE-BASED EXTRAGRADIENT METHODS WITH LINE SEARCH FOR STOCHASTIC VARIATIONAL INEQUALITIES](#)

[Iusem, AN; Jofre, A; \(...\); Thompson, P](#)
2019 | [SIAM JOURNAL ON OPTIMIZATION](#) 29 (1) , pp.175-206

In this paper, we propose dynamic sampled stochastic approximated (DS-SA) extragradient methods for stochastic var ... [Show more](#)

[Full Text at Publisher](#) [Related records](#)



Languages

Conference Titles

Book Series Titles

Web of Science Index

pp.465-507

This paper examines the convergence of no-regret learning in games with continuous action sets. For concreteness, we focus on ... [Show more](#)

[Free Submitted Article From Repository](#)

[Full Text at Publisher](#)

[Related records](#)

- 7 [On Stochastic Mirror-prox Algorithms for Stochastic Cartesian Variational Inequalities: Randomized Block Coordinate and Optimal Averaging Schemes](#)

11

Citations

49

References

[Yousefian, F](#); [Nedic, A](#) and [Shanbhag, UV](#)

Dec 2018 | [SET-VALUED AND VARIATIONAL ANALYSIS](#) 26 (4) , pp.789-819

Motivated by multi-user optimization problems and non-cooperative Nash games in uncertain regimes, we consider stochastic Car ... [Show more](#)

[Free Submitted Article From Repository](#)

[Full Text at Publisher](#)

[Related records](#)

- 8 [Linearly Convergent Variable Sample-Size Schemes for Stochastic Nash Games: Best-Response Schemes and Distributed Gradient-Response Schemes](#)

9

Citations

25

References

[Lei, JL](#) and [Shanbhag, UV](#)

57th IEEE Conference on Decision and Control (CDC) 2018 | 2018 IEEE CONFERENCE ON DECISION AND CONTROL (CDC) , pp.3547-3552

This paper considers an N-player stochastic Nash game in which the i th player minimizes a composite objective $f^{(i)}(x) + r^{(i)}(x^{(i)})$, $\forall \dots$ [Show more](#)

[Free Submitted Article From Repository](#)

[Full Text at Publisher](#)

[Related reco](#)



10 Accelerated schemes for a class of variational inequalities

[Chen, YM](#); [Lan, GH](#) and [Ouyang, YY](#)

Sep 2017 | [MATHEMATICAL PROGRAMMING](#) 165 (1), pp.113-149

We propose a novel stochastic method, namely the stochastic accelerated mirror-prox (SAMP) method, for solving a class of monoc ... [Show more](#)

[Free Submitted Article From Repository](#)

[View full text](#)

18

Citations

52

References

[Related records](#)

11 Stochastic second-order-cone complementarity problems: expected residual minimization formulation and its applications

[Lin, GH](#); [Luo, MJ](#); (...); [Zhang, J](#)

Sep 2017 | [MATHEMATICAL PROGRAMMING](#) 165 (1), pp.197-233

This paper considers a class of stochastic second-order-cone complementarity problems (SSOCCP), which are generalizations ... [Show more](#)

[View full text](#)

5

Citations

32

References

[Related records](#)

12 On smoothing, regularization, and averaging in stochastic approximation methods for stochastic variational inequality problems

[Yousefian, F](#); [Nedic, A](#) and [Shanbhag, UV](#)

Sep 2017 | [MATHEMATICAL PROGRAMMING](#) 165 (1), pp.391-431

Traditionally, most stochastic approximation (SA)

25

Citations

40

References

32



- 14 **Self-Tuned Stochastic Approximation Schemes for Non-Lipschitzian Stochastic Multi-User Optimization and Nash Games**

[Yousefian, E](#); [Nedic, A](#) and [Shanbhag, UV](#)

Jul 2016 |

[IEEE TRANSACTIONS ON AUTOMATIC CONTROL](#) 61 (7) , pp.1753-1766

We consider multi-user optimization problems and Nash games with stochastic convex objectives, instances of which arise in ... [Show more](#)

[Full Text at Publisher](#)

21

Citations

38

References

[Related records](#)

- 15 **A rolling horizon approach for stochastic mixed complementarity problems with endogenous learning: Application to natural gas markets**

[Devine, MT](#); [Gabriel, SA](#) and [Moryadee, S](#)

Apr 2016 | [COMPUTERS & OPERATIONS RESEARCH](#) 68 , pp.1-15

In this paper we present a new approach for solving energy market equilibria that is an extension of the classical Nash-Cournot ap ... [Show more](#)

[Free Submitted Article From Repository](#)

[Full Text at Publisher](#)

17

Citations

39

References

[Related records](#)

- 16 **On the analysis of reflected gradient and**

3



(WSC) , pp.690-701

Given a sampling budget M , stochastic approximation (SA) schemes for constrained stochastic convex program ... [Show more](#)

[Full Text at Publisher](#)

[Related records](#)

- 18 [Variational Inequality Approach to Stochastic Nash Equilibrium Problems with an Application to Cournot Oligopoly](#)

[Jadamba, B](#) and [Raciti, F](#)

Jun 2015 |

[JOURNAL OF OPTIMIZATION THEORY AND APPLICATIONS](#)

165 (3) , pp.1050-1070

In this note, we investigate stochastic Nash equilibrium problems by means of monotone variational inequalities in probabilistic Lebesgue

[Free Submitted Article From Repository](#)

[Full Text at Publisher](#)

17
Citations

32
References

[Related records](#)

- 19 [Incremental constraint projection methods for variational inequalities](#)

[Wang, MD](#) and [Bertsekas, DP](#)

22
Citations



projection and contraction methods for
variational inequalities with Lipschitz
continuous monotone operators

[Cai, XJ](#); [Gu, GY](#) and [He, BS](#)

Mar 2014 |

[COMPUTATIONAL OPTIMIZATION AND
APPLICATIONS](#)

57 (2) , pp.339-363

Nemirovski's analysis (SIAM J. Optim. 15:229-251,
2005) indicates that the extragradient method has
the $O(1/t)$ convergence rat ... [Show more](#)

[Full Text at Publisher](#)

25

References

[Related records](#)

- 22 The pseudomonotone stochastic
variational inequality problem:
Analytical statements and stochastic
extragradient schemes

[Kannan, A](#) and [Shanbhag, UV](#)

American Control Conference

2014 | 2014 AMERICAN CONTROL CONFERENCE
(ACC) , pp.2930-2935

5

Citations

18

References



problems where the mapping is monotone over a compact convex set. We pi ... [Show more](#)

[Free Submitted Article From Repository](#)

[Full Text at Publisher](#)

[Related records](#)

- 25 [Regularized Iterative Stochastic Approximation Methods for Stochastic Variational Inequality Problems](#)

[Koshal, J](#); [Nedic, A](#) and [Shanbhag, UV](#)

Mar 2013 |

[IEEE TRANSACTIONS ON AUTOMATIC CONTROL](#) 58

(3) , pp.594-609

We consider a Cartesian stochastic variational inequality problem with a monotone map.

Monotone stochastic varia ... [Show more](#)

62

Citations

45

References

32



characterizing solution sets of deterministic Nash games over continuous-st ... [Show more](#)

[Full Text at Publisher](#)

[Related records](#)

29 STOCHASTIC EQUILIBRIUM PROBLEMS AND STOCHASTIC MATHEMATICAL PROGRAMS WITH EQUILIBRIUM CONSTRAINTS: A SURVEY

[Lin, GH](#) and [Fukushima, M](#)

SEP 2010 PACIFIC JOURNAL OF OPTIMIZATION 6 (3)

62
Citations

65
References



Sep 16 2009 |

[EUROPEAN JOURNAL OF OPERATIONAL RESEARCH](#)

197 (3) , pp.1028-1040

In this paper, we analyze market equilibrium models with random aspects that lead to stochastic complementarity problem ... [Show more](#)

[Full Text at Publisher](#)

32



[Related records](#)

for deregulated natural gas markets. Each market



