



Complementarity Theory & Applications

ISE 5220

Credit Hours:

3.00 - 3.00

Course Levels:

Undergraduate (1000-5000 level)

Graduate

Course Components:

Lecture

Course Description:

Describes complementarity models and their solution techniques. It includes optimality conditions, equilibria, mathematical programs with equilibrium constraints and equilibrium problems with equilibrium constraints.

Prerequisites and Co-requisites:

Prereq: 3200, or permission of instructor.

Course Goals / Objectives:

- To understand the algebra and the geometry of optimality conditions. To formulate and solve equilibrium problems (EPs).
 - To formulate and solve mathematical programs with equilibrium constraints (MPECs). To formulate and solve equilibrium problems with equilibrium constraints (EPECs).
 - To get familiar with energy applications of the above models.
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Course Topics:

- Optimality conditions
 - Equilibria
 - Mathematical programs with equilibrium constraints, MPECs
 - Equilibrium problems with equilibrium constraints, EPECs
 - Applications in energy
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Designation:

Elective