

Iteration Complexity Analysis of the Continuous Algorithms. (Kojima, Takeda [1999])

Complexity Measures

$$\gamma_{nc} \leftarrow \left| \text{the smallest of all neg. eigenvals of } Q \right|$$

$$\gamma_{nl} \leftarrow \text{largest } \|\text{vec}(Q)\|_1$$

$$\gamma_{lip} \leftarrow \sup \left\{ \frac{|p(x) - p(y)|}{\|x - y\|} : x, y \in C_0, x \neq y, p \in \mathbb{P}_F \right\}$$