

1096-90-1687

Uday V Shanbhag* (udaybag@psu.edu), Industrial and Manufacturing Engg., 310 Leonhard Building, State College, PA 16803. *Stochastic Approximation Schemes for Stochastic Variational Inequality Problems.*

We consider the finite-dimensional stochastic variational inequality problem, a stochastic generalization of the standard variational inequality problem. We discuss some of our recent stochastic approximations designed for such problems, including the development of regularized variants of stochastic approximation, self-tuned steplength schemes, and most recently extragradient generalizations to the stochastic regime. Time permitting, we discuss analogous schemes in the context of learning and computation. (Received September 16, 2013)