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论文

求解约束 L_∞ 问题的新算法

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摘要:

关键词:

A NEW ALGORITHM FOR THE SOLUTION OF THE CONSTRAINED L_∞ PROBLEM

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Abstract:

This paper considers a kind of constrained L_∞ probleme, which involving linear functions only, and presents a new algorithm for the solution of this problem. In considerationof the special structure of L_∞ problems, we reduce our problem into some small-scaleproblems by means of the Benders decomposition method and avoid solving large-scaleproblem directly. Our approach is also applicable to the unconstrained case. We finallygive some numerical examples and compare our approach with other algorithms for L_∞ problems. These results show that our method for soiving L_∞ problem is efficient.

Keywords:

收稿日期 修回日期 网络版发布日期

DOI:

基金项目:

通讯作者:

作者简介:

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