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## 论文

### 线性互补问题内点算法

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摘要:

线性互补问题内点算法徐成贤(西安交通大学) INTERIOR POINT ALGORITHMS FOR LINEAR COMPLEMENTARITY PROBLEMS Xu Cheng-xian (Department of Mathematics, Xi'an Jiaotong University)

关键词:

INTERIOR POINT ALGORITHMS FOR LINEAR COMPLEMENTARITY PROBLEMS

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Abstract:

Abstract With the development of interior point algorithms for linear programming, various interior point algorithms for linear complementarity problems are recently proposed. This paper is a survey of these algorithms. These algorithms can be classified into potential reduction algorithms and path-following algorithms, and are presented in a unified form. Differences among different algorithms are the choices of parameters. Related concepts, such as potential functions, centered path, the types of matrices in complementarity problems solvable by interior point algorithms and so on, are given

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