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论文

求解线性规划的近似牛顿法

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摘要:

求解线性规划的近似牛顿法卢新明(中国科学院应用数学所) AN APPROXIMATE NEWTON METHOD FOR SOLVING LINEAR PROGRAMMING Y Lu Xin-ming (Institute of Applied Mathematics, Acad...

关键词:

AN APPROXIMATE NEWTON METHOD FOR SOLVING LINEAR PROGRAMMING

Lu Xin-ming (Institute of Applied Mathematics, Academia Sinica)

Abstract:

Abstract In pervious papers, the author has reduced the Linear programming problem into a simple unconstrained minimization problem and given a conjugate gradient method a BFGS variable metric algorithm and a modified ellipsoid method respectively. This paper gives an approximate Newton's method for solving that minimization problem and proves its global convergence. This method does not need any assumptions, does not generate accumulative errors and converges rapidly. The numerical results are very satisfactory.

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