

论文

一个分区线性规划问题及其算法

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摘要:

在生产实际中广泛存在着—类分区线性规划问题:规划 I .求—X=(x_1,x_2,...,x_n)适合下列约束条件:

关键词:

A PIECEWISE LINEAR PROGRAMMING PROBLEM AND ITS ALGORITHM

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Abstract:

In this paper the following mathematical model I and its generalization are discussed. Model I, Find an X = (x_1,x_2,...,x_n) satisfying the following constraints: sum(a_ijx_j) j 1 from to n=a_i,i=1,2,...,m, (1) x_j ≥ 0, j=1,2,...,n, such that the objective function Z(X) = sum(|η_k(X)|) k from 1 to N achieves the minimum, where η_k(X)=b_k+sum(b_(kj)x_j) j from 1 to n,k=1,2,...,N. Generalization. Find an X = (x_1, x_2,...,x_n) satisfying the constraints (1) such that the objective function Z(X) = sum(c_jx_j) j from 1 to n+sum(d_kJ|η_k(X)| k from 1 to N achieves the minimum (or maximum). A decision theorem for the optimal solutions to model I is given. Besides, an algorithm different from that given in [2]-[4] is presented. At last, some corresponding results for the generalization of model I are listed.

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