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论文

线性规划的无约束凸规划算法的计算实现

汪定伟

摘要:

线性规划的无约束凸规划算法的计算实现汪定伟(东北大学自动控制系) IMPLEMENTATION OF THE UNCONSTRAINED CONVEX PROGRAMMING APPROACH FOR LINEAR PROGRAMMING Wang Dingwei (Nor...

关键词:

IMPLEMENTATION OF THE UNCONSTRAINED CONVEX PROGRAMMING APPROACH FOR LINEAR PROGRAMMING

Wang Dingwei(Northeastern University. Shenyang)

Abstract:

Abstract A hybrid computational algorithm combining the steepest descent with conjugate direction is designed to implement the newly developed unconstrained convex programming approach to solve linear programming problems. The preliminary results show that the algorithm has good potential in solving large scale LP problems. The solution entropy embedded in the approach can reveal the procedure of solving LP in terms of information theory

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