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### 论文

## 块角型约束线性规划问题的内点分解算法

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### 摘要:

块角型约束线性规划问题的内点分解算法吴力(中国科学院计算数学与科学工程计算研究所) A D E C O M P O S I T I O N A L G O R I T H M F O R L I N E A R P R O G R A M M I N G P R O B L E M S W I T H B L O C K A N G U L A R C O N S T R A I N T S 吴 力 (...)

### 关键词:

A D E C O M P O S I T I O N A L G O R I T H M F O R L I N E A R P R O G R A M M I N G P R O B L E M S W I T H B L O C K A N G U L A R C O N S T R A I N T S

Wu Li(Institute of Computational Mathematics and Scientific/Engineering Computing Chinese Academy of Sciences)

### Abstract:

Abstract A decomposition algorithm for solving linear programming problems with block angular constraints is given. Based on the decomposition principle for linear programming problems by the interior point method, the original problem can be transformed into a sequence of subproblems and a master problem associated with each subproblem, and the algorithm approaches to an optimal solution of the problem through the feasible region, without searching the vertices from one to another along the edges. In order to save the storage, the sparse matrix technique is used for the implementation, and numerical experiments have shown efficiency of the algorithm for a group of test problems.

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