论文

A VARIATION OF GOLDFARB'S METHOD FOR LINEARLY CONSTRAINED OPTIMIZATION PROBLEMS AND ITS SUPERLINEAR CONVERGENCE RATE

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摘要 This paper presents a variant algorithm of Goldfarb's method for linearly constrained optimization problems. In the variant algorithm, we introduce a concept called conjugate projection, which differs from orthogonal projection. The variant algorithm has global convergence, superlinear convergence rate.

关键词 Conjugate projection, superlinear conver
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Key words Conjugate projection superlinear convergence rate global convergence

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