

FINDING THE STRICTLY LOCAL AND ϵ -GLOBAL MINIMIZERS OF CONCAVE MINIMIZATION WITH LINEAR CONSTRAINTS

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摘要

关键词

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FINDING THE STRICTLY LOCAL AND ϵ -GLOBAL MINIMIZERS OF CONCAVE MINIMIZATION WITH LINEAR CONSTRAINTS

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Abstract This paper considers the concave minimization problem with linear constraints, proposes a technique which may avoid the unsuitable Karush-Kuhn-Tucker points, then combines this technique with Frank-Wolfe method and simplex method to form a pivoting method which can determine a strictly local minimizer of the problem in a finite number of iterations. Basing on strictly local minimizers, a new cutting plane method is proposed. Under some mild conditions, the new cutting plane method is proved to be finitely terminated at an ϵ -global minimizer of the problem.

Key words

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