

EXPECTED NUMBER OF ITERATIONS OF INTERIOR-POINT ALGORITHMS FOR LINEAR PROGRAMMING

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摘要

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EXPECTED NUMBER OF ITERATIONS OF INTERIOR-POINT ALGORITHMS FOR LINEAR PROGRAMMING

Si-ming Huang (1)

Abstract We study the behavior of some polynomial interior-point algorithms for solving random linear programming (LP) problems. We show that the expected and anticipated number of iterations of these algorithms is bounded above by $O(n^{1.5})$. The random LP problem is Todd's probabilistic model with the Cauchy distribution.

Key words [Linear Programming](#) [Interior point algorithms](#) [Probabilistic LP models](#) [Expected number of iterations](#)

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