Original Articles

Exact Penalty Function and Asymptotic Strong Nonlinear Duality in Integer Programming

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摘要   In this paper, a logarithmic-exponential penalty

function with two

parameters for integer programming is discussed. We obtain the

exact penalty properties and then establish the asymptotic strong nonlinear duality in the corresponding

logarithmic-exponential dual formulation by using the obtained exact penalty properties. The discussion

is based on the logarithmic-exponential nonlinear dual formulation proposed in

[6].

关键词   Integer programming, exact penalty function, asymptotic strong duality

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Abstract

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