A FEASIBLE AND SUPERLINEAR ALGORITHM FOR INEQUALITY CONSTRAINED MINIMIZATION PROBLEMS

徐以汎王薇

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摘要 In this paper, a new algorithm for inequality constrained optimization problems is presented. The algorithm is feasible and is globally and superlinearly convergent under some weaker assumptions - without strict complementary condition.

关键词 Strict complementary conditio

分类号

A FEASIBLE AND SUPERLINEAR ALGORITHM FOR INEQUALITY CONSTRAINED MINIMIZATION PROBLEMS

XU YIFAN

School of Management, Fudan University, Shanghai 200433, China WANG WEI

Abstract In this paper, a new algorithm for inequality constrained optimization problems is presented. The algorithm is feasible and is globally and superlinearly convergent under some weaker assumptions - without strict complementary condition.

Key words Strict complementary condition global convergence superlinear convergence

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