A NEW DESCENT ALGORITHM FOR SOLVING QUADRATIC BILEVEL PROGRAMMING PROBLEMS

韩继业刘国山汪寿阳

摘要　　In this paper, we give a descent algorithm for solving quadratic bilevel programming problems. It is proved that the descent algorithm finds a locally optimal solution to a quadratic bilevel programming problem in a finite number of iterations.

关键词　　Bilevel programming, quadratic

分类号

A NEW DESCENT ALGORITHM FOR SOLVING QUADRATIC BILEVEL PROGRAMMING PROBLEMS

HAN JIYE

Institute of Applied Mathematics, the Academy of Mathematics and Systems Sciences, the Chinese Academy of Sciences, Beijing 100080, China LIU GUOSHAN

Abstract In this paper, we give a descent algorithm for solving quadratic bilevel programming problems. It is proved that the descent algorithm finds a locally optimal solution to a quadratic bilevel programming problem in a finite number of iterations.

Key words　Bilevel programming　quadratic programming　descent algorithm　finite convergence

DOI:

通讯作者