A NEW DESCENT ALGORITHM FOR SOLVING QUADRATIC BILEVEL PROGRAMMING PROBLEMS

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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

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Key words Bilevel programming quadratic programming descent algorithm finite convergence

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