论文

OPTIMAL VALUE FUNCTIONS IN MATHEMATICAL PROGRAMMING AND CONVERGENCE FOR GRADIENT PROJECTION METHOD

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摘要   In [1] we proved a general result on the directional derivative of optimal value functions in mathematical programming problems. In this paper, we prove, in addition to the general theorem, several other important results. The key applications of the theorems include the convergence properties for gradient projection methods and the property for exact penalty function.

关键词   optimal value function, indicator functi
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