短文

基于乘子法的离散动态非凸大系统的递阶优化算法及其应用

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收稿日期 1990-4-24 修回日期 网络版发布日期 接受日期

摘要

关键词 非凸 动态大系统 递阶优化 收敛性

分类号

Hierarchical Optimization Algorithm of Discrete Dynamic and Nonconvex Largescale Systems Based on Multiplier Method and its Applications

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Abstract

In this paper, a method to transform a discrete dynamic and nonconvex large-scale optimization problem into convex one is proposed by constructing the penalty terms of the part constraints. The hierarchical optimization algorithm is studied. The convergence and the application in the real world problem of the algorithm are also discussed.

Key words Nonconvex dynamic large-scale system hierarchical optimization convergence

DOI:

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