论文

A GENERALIZED GRADIENT METHOD FORNONLINEAR CONSTRAINTS AND ITS CONVERGENT PROPERTIES

GAO Ziyou

Northern Jiaotong University, Beijing 100044, China

收稿日期　修回日期　网络版发布日期　接受日期

摘要　　Although many effective algorithms of the gradient projection type have been proposed for nonlinear programming with nonlinear constraints (see [1-9]), these algorithms must require a regular assumption (i.e. the gradient vectors of the active constraints set at any feasible point are linearly independent). In this paperr a generalized gradient projection method is presented for nonlinear programming with nonlinear constraints under degeneracy. And its convergent properties are discussed.

关键词　　Constrained optimization, generalized gr

分类号

DOI:

通讯作者