论文

A GENERALIZED GRADIENT METHOD FORNONLINEAR CONSTRAINTS AND ITS CONVERGENT PROPERTIES

GAO Zivou

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

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 | ▶复制索引 properties are discussed.

关键词 Constrained optimization, generalized gr

分类号

A GENERALIZED GRADIENT METHOD FORNONLINEAR CONSTRAINTS AND ITS CONVERGENT PROPERTIES

GAO Ziyou

Northern Jiaotong University, Beijing 100044, China

Abstract 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.

Key words Constrained optimization generalized gradient projection method degeneracy convergent properties

DOI:

通讯作者

扩展功能

本文信息

- ▶ Supporting info
- ▶ **PDF**(0KB)
- ▶[HTML全文](0KB)
- ▶参考文献

服务与反馈

- ▶把本文推荐给朋友
- ▶加入我的书架
- ▶加入引用管理器
- ▶ Email Alert
- ▶文章反馈
- ▶浏览反馈信息

相关信息

- ▶ 本刊中 包含 "Constrained optimization, generalized gr"的 相关文章
- ▶本文作者相关文章
- **GAO** Ziyou