

论文

AN EFFICIENT IMPLEMENTATION OF MERRILL'S METHOD

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摘要 In this paper a piecewise-linear homotopy algorithm is proposed. The algorithm belongs to the category of Merrill's method. It also may be regarded as a variety of exterior point SUMT. It can be convergent in a finite number of pivoting steps under a nondegeneracy assumption for convex quadratic programming. Some computational results are given to prove that the algorithm is efficient and practical.

关键词 [Piecewise-linear homotopy algorithms, qu](#)

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Key words [Piecewise-linear homotopy algorithms](#) [quadratic programming](#) [penalty function methods](#)

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