

Interior Point Methods For Linear Optimization By Cornelis Roos;Tamas Terlaky;J.-Ph. Vial

By Cornelis Roos;Tamas Terlaky;J.-Ph. Vial

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Abstract. In this paper, we present a new barrier function for primal dual interior-point methods in linear optimization. The proposed kernel function has a

Interior point methods (also referred to as barrier methods) are a certain class of algorithms that solves linear and nonlinear convex optimization problems. Example

pivot sequence for feasibility and linear optimization problems," Pure and C. Roos, "Interior Point Methods, Roos, C. and Terlaky, T. and Vial, J.-Ph.},

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and J. Vial, Interior Point Methods for Linear Optimization, {Roos, C. and Terlaky, T. and Vial, J.-Ph.}, Tamas}, Journal = {Optimization Methods Software},

^ See Fukuda and Terlaky. Linear Optimization and Extensions: New finite pivoting rules for the simplex method, Math. Oper. Res. 2

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