عنوان مقاله:

Minimizing the Product of Positive Functions

محل انتشار:

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خلاصه مقاله:

This paper presents an approach for globally solving the problem of minimizing a product of two finite positive linear functions. Since the product of linear functions need not be convex or quasi-convex thus the given problem may have many local minima which are not a global minimum. The original problem is first reformulated as an equivalent indefinite quadratic problem, then solved through a rectangular branch-and-bound procedure. The computational .experiences show the robustness and efficiency of the proposed algorithm

کلمات کلیدی:

Global optimization, Branch-and-Bound, Nonconvex optimization

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