

عنوان مقاله:

A New Approach for Approximating Solution of Continuous Semi-Infinite Linear Programming

محل انتشار:

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خلاصه مقاله:

This paper describes a new optimization method for solving continuous semi-infinite linear problems. With regard to the dual properties, the problem is presented as a measure theoretical optimization problem, in which the existence of the solution is guaranteed. Then, on the basis of the atomic measure properties, a computation method was presented for obtaining the near optimal solution by means of famous and simple simplex method. Some numerical results are reported to indicate the efficiency of the new method.

کلمات کلیدی:

Atomic measure, Linear programming, Radon measure, Semi-infinite linear programming, Weak* topology

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