

LINE SEARCH TECHNIQUES FOR THE LOGARITHMIC BARRIER FUNCTION IN QUADRATIC-PROGRAMMING

BENDAYA, M

STOCKTON PRESS, JOURNAL OF THE OPERATIONAL RESEARCH SOCIETY; pp:
332-338; Vol: 46

King Fahd University of Petroleum & Minerals

<http://www.kfupm.edu.sa>

Summary

In this paper, we propose a line-search procedure for the logarithmic barrier function in the context of an interior point algorithm for convex quadratic programming. Preliminary testing shows that the proposed procedure is superior to some other line-search methods developed specifically for the logarithmic barrier function in the literature.

References:

1. BENDAYA M, 1990, ARAB J SCI ENG, V15, P657
2. FLETCHER R, 1987, PRACTICAL METHODS OP
3. GOLDFARB D, 1991, MATH PROGRAM, V49, P325
4. MARSTEN RE, 1989, USERS MANUAL RES VER
5. MONTEIRO RDC, 1989, MATH PROGRAM, V44, P43
6. MURRAY W, 1976, SOL7618 STANF U DEP

For pre-prints please write to: abstracts@kfupm.edu.sa