

MATHEMATICAL ECONOMICS

Lecture Notes¹

Alexander W. Richter²
Research Department
Federal Reserve Bank of Dallas
Department of Economics
Southern Methodist University

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²Correspondence: Research Department, Federal Reserve Bank of Dallas, 2200 N Pearl St, Dallas, TX 75201, U.S.A. Phone: +1(922)922-5360. E-mail: alex.richter@dal.frb.org or arichter@smu.edu.

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vector space of real N uples with the usual inner product denoted by $\langle \cdot, \cdot \rangle$. In this paper P is a nonempty compact polyhedral set of \mathbb{R}^N . f is a real valued function defined on \mathbb{R}^N continuously differentiable and $f|_P$ is the line ly constrained minimization problem stated as $\min_{x \in P} f(x)$. For computing stationary points of problem t_j we propose a method which attempts to operate within the linear simplex method structure. This method then appears as a same type of method as the convex simplex method of Zangwill [6]. It is however different and has the advantage of being less technical with regards to the Zangwill method. It has also a simple geometrical interpretation which makes it more understandable and more open to other improvements. Also in the case where f is convex an implementable line search is proposed which is not the case in the Zangwill method. Moreover if $f(x) = c^T x$ this method will coincide with the simplex method, this is also true in the case of the convex simplex method. If $f(x) = |x|$ it will be almost the same as the algorithm given by Bazaraa, Goode, Rardin [2].

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