

MATHEMATICAL ECONOMICS

Lecture Notes¹

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Mathematical Economics Lecture Notes

G. Hammer, Diethard Pallaschke



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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 and Rardin [2].

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web nov 25 1997 the heap itself has by definition the largest value at the top of the tree so the heap sort algorithm must also reverse the order it does this with the following steps