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ON A VARIANT OF THE SIMPLEX METHOD FOR A LINEAR SEMIDEFINITE PROGRAMMING PROBLEM

V. G. Zhadan

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A linear semidefinite programming problem is considered. A variant of the primal simplex method, which generalizes the corresponding method for linear programming problems, is proposed for this problem. A passage from an extreme point of the admissible set to another extreme point is described.

Keywords: linear semidefinite programming problem, extreme points, primal simplex-type method.

V. G. Zhadan Dr. Phys.-Math. Sci., Prof., Institution of Russian Academy of Sciences Dorodnicyn Computing Centre of RAS, Moscow, 119333 Russia, e-mail: zhadan@ccas.ru.

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