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

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A linear semidefinite programming problem in the standard statement is considered, and a variant of the dual simplex method is proposed for its solution. This variant generalizes the corresponding method for linear programming problems. The transfer from an extreme point of the feasible set to another extreme point is described. The convergence of the method is proved.

Keywords: linear semidefinite programming problem, dual problem, extreme points, dual simplex method.

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