

On Adaptive method for solving a Convex Quadratic Programming.

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Abstract: In this work we present a variant of the support adaptive method of R. Gabasov and F.M.Kirillova for solving a convex quadratic programming with bounded variables, The concept of this later consists in introducing the dual iteration during the change of the support instead to using the algebra rule, we use the concept of the simple step. Finally a numerical example is given for illustration purpose.

Keywords: quadratic form, convexity, adaptive method, support, algebra rule, simple step.

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