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2.2 Analytic Center2.2.1 Analytic center; 2.2.2 Dual potential function; 2.2.3 Analytic central-section inequalities; 2.3 Primal and Primal-Dual Potential Functions; 2.3.1 Primal potential function; 2.3.2 Primal-dual potential function; 2.4 Potential Functions for LP, LCP, and PSP; 2.4.1 Primal potential function for LP; 2.4.2 Dual potential function for LP; 2.4.3 Primal-dual potential function for LP; 2.4.4 Potential function for LCP; 2.4.5 Potential function for PSP; 2.5 Central Paths of LP, LCP, and PSP; 2.5.1 Central path for LP; 2.5.2 Central path for LCP; 2.5.3 Central path for PSP
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6.1.1 High-probability behavior

Sommario/riassunto

The first comprehensive review of the theory and practice of one of today's most powerful optimization techniques.The explosive growth of research into and development of interior point algorithms over the past two decades has significantly improved the complexity of linear programming and yielded some of today's most sophisticated computing techniques. This book offers a comprehensive and thorough treatment of the theory, analysis, and implementation of this powerful computational tool.Interior Point Algorithms provides detailed coverage of all basic and advanced aspects of th