

فصل پنجم – برنامه ريزي مجذوري (Quadratic Programming)

هر مسأله بهیتهسازی که تابع هدف آن به فرم مجذوری باشد و دارای قبود به فرم خطّی باشد. موسوم به برنامهریزی مجذوری میباشد. تحلیل برنامهریزی مجذوری به تنهایی کاربرد فراوانی داشته و در عین حال میتوان آن را در مسائل دیگری نظیر برنامهریزی مجذوری متوانی و روشهای لاگرانژ افزوده نیز به کار گرفت. یک فرم کلی مسئله "QP" به صورت زیر میتواند بیان شود :

min
$$\underline{x} : Q(\underline{x}) = \frac{1}{2} \underline{x}^T G \underline{x} + \underline{x}^T \underline{d}$$

 $ST. \quad \underline{a}_i^T \underline{x} = b_i \quad \text{i.e.} \xi$
 $\underline{a}_i^T \underline{x} \ge b_i \quad \text{j. i.e.} I$

یه طوری که G یک ماتریس متقباری $N \times N$. گو I مجموعه های متناهی از ایندگی های قبود مساوی و باستاوی (بهترتیب) می باشند. همچنین بر دارهای D . X و X همکی دارای X مؤلده هستند و X باستاد و X باشید. کاملاً به طور تحلیلی قابل حل هستند و X مفید به طور کلی می توانند در چند تکرار مشخص حل شود تعداد تکرار یا همکر ایی بستگی به مشخصات تابع هدف و مقدار قبود ناسباوی دارد اگر مساتریس مشخص حل شود تعداد تکرار یا همکر ایی بستگی به مشخصات تابع هدف و مقدار قبود ناسباوی دارد اگر مساتریس هسیان X . که ماتریس مشبت نیمه معین باشد ، انگاه مسأله محدث همیشه یک مینیمی دارند یعنی حل همکرا می شود و از کلاس برنامه ریزی خطی خواهد بود مسائل X محدث همیشه یک مینیمی دارند یعنی حل محلی آن، مینیمی مطلق نیز میباشد و لذا حل استقدار X محدث همیش یک مینیمی دارند یعنی بر جستجو و از ماشی نیز میباشد و لذا حل استقدار X محدث کرد که الکوریتیهای مینیی بر جستجو و از ماشی بر تعریف) نیز می توانند مسأله X و احل کنند ولی از انجانیکه ساختار تابع هدف مجذوری نیست و در (میشی بر تعریف) نیز می توانند مسأله X و احل کنند ولی از انجانیکه ساختار تابع هدف مجذوری نیست و در نتیمی میباشد یارهای آن ساختار خطی به خبود گرفته و همیران قبود خطی تشکیل یک دستگاه ناسازگار ((میتیم میباشک) بدیهی ترین یا اولین انتخاب خواهد بود در ادامه فرض می کنیم، مسأله X و بحدب ، فرم اولیه زیس دارد :

(تجود حذف یا همراهی قبود مساوی قبلاً بحث شده است)

min
$$f(\underline{x}) = \underline{c}^T \underline{x} + \frac{1}{2} \underline{x}^T D \underline{x}$$
 (7)

$$A\underline{x} \leq B$$
 (4) in it is a set of (a,b) (7)

S.T. x≥0 (absoluten)

به طوریکه جمله $L^{\prime}D$ یک متخصه مجذوری بودن مسأله (تابع هدف) بوده و D یک ماتریس متغارن (ودر صورت محدب بودن، مثبت معین) می باشد. اگر D یک ماتریس صغر باشد، آنگاه مسأله یک برنامه ریزی خطی استقدارد است. با معرفی متغیرهای کمبود S (برای S) و تبدیل قبود نامساوی (S) به مساوی یا معادلات معمولی (نامسالی شود :

Quadratic Prog Volume

Radoslaw Pytlak

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