Second-Order Symmetric Duality for Minimax Mixed Integer Programs over Cones

T. R. Gulati\textsuperscript{1} and S. K. Gupta\textsuperscript{2}

\textsuperscript{1}Department of Mathematics, Indian Institute of Technology, Roorkee-247 667 (India)

\textsuperscript{2}School of Mathematics and Computer Applications, Thapar University, Patiala-147 004 (India)

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Abstract—A duality theorem for a pair of Wolfe-type second-order minimax mixed integer symmetric dual programs over cones is proved under separability and $\eta$-bonvexity/$\eta$-boncavity of the function $k(x, y)$ appearing in the objective, where $k : R^n \times R^m \mapsto R$. Mond-Weir type symmetric duality over cones is also studied under $\eta$-pseudobonvexity/$\eta$-pseudoboncavity assumptions. Self duality (when the dual problem is identical to the primal problem) theorems are also obtained.

Keywords—Integer programming, Symmetric duality, Minimax, Self duality, $\eta$-bonvexity

\textsuperscript{*} Corresponding author’s email: trgmaiitr@rediffmail.com