

An Improved Recurrence Method for Simple Continuous Linear Programs

Ching-Feng Wen*

Center for General Education, Kaohsiung Medical University, Kaohsiung, Taiwan, 807.

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Abstract—In this paper we discuss a special class of continuous linear programs called simple continuous linear programs (*SP*). In our recent paper [Wen et al. (2009)], we proposed a recurrence algorithm for solving (*SP*). The major computational works in the proposed algorithm are finding the global minimal values of the given continuous functions on 2^n intervals. However, when n becomes large, it could be rather time-consuming. An improved numerical method for finding approximate solutions for (*SP*) is proposed to overcome the computational bottleneck.

Keyword—Infinite-dimensional optimization problems; Continuous linear program;

* Corresponding author's e-mail: cfwen@kmu.edu.tw