Appl. Comput. Math. 4 (2005), no.1, pp. 54-60

AN EFFICIENT DECOMPOSITION METHOD FOR LINEAR PROGRAMMING PROBLEMS

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Abstract. In this paper a new decomposition method for linear programming is suggested. Here the dual variables corresponding to the relating constraints of all the primal problems variables play the part of parameters . We decompose the parameters space into a Finite number of polyhedrals so that for each polyhedron there is an associated optimal extreme point and we are searching for such one of the polyhedrons where the optimal value of corresponding the linear programming problem is the optimal value of the primal problem. We study the computational method and illustrate it by an example.

Key words: linear programming, decomposition principle, primal problems, optimal extreme point.