

Sign reversion approach to concave minimization problems

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Abstract

We consider a problem of minimization of a concave function subject to affine constraints. By using sign reversion techniques we show that the initial problem can be transformed into a family of concave maximization problems. This property enables us to suggest certain algorithms based on the parametric dual optimization problem. © 2010 Springer-Verlag.

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Keywords

Affine constraints, Concave minimization, Sign reversion techniques, Solution finding algorithms