

عنوان مقاله:

Cutting-Plane Algorithm for Solving Linear Semi-infinite Programming in Fuzzy Case

محل انتشار:

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خلاصه مقاله:

This paper introduces a cutting-plane algorithm for solving semi-infinite linear programming problems in fuzzy case; the problem contains a crisp objective linear function and the infinite number of fuzzy linear constraints. In the first step; the designed algorithm solves a LP problem, which was created by the ranking function method based on a fuzzy sub-problem of the original one. In each iteration of the proposed algorithm, a cutting is created by adding a fuzzy constraint of the original problem to the fuzzy sub-problem. The convergence of the algorithm is proved and some numerical examples are given

کلمات کلیدی:

Semi-infinite linear programming, Cutting-plane, Fuzzy linear programming

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