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A new version of the Hungarian method for searching an equilibrium in the linear exchange model. (Russian) [Zbl 0931.90029](#)

Diskretn. Anal. Issled. Oper., Ser. 2 6, No. 1, 43-60 (1999).

A new method is suggested for searching an equilibrium state in the linear exchange model with fixed budgets. The method uses ideas of the Hungarian algorithm for solving the transport problem. The algorithm is characterized by the monotone increase of an auxiliary function that determines the current value of the magnitude of a maximal stream, as it takes place in the usual Hungarian method for the transport problem.

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MSC:

[90C05](#) Linear programming

[91B50](#) General equilibrium theory

Keywords:

linear exchange model with fixed budgets; equilibrium state; transport problem; Hungarian algorithm