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Further development of a primal-dual interior point method. (English) Zbl 0757.90051

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Summary: The paper continues the development of a primal-dual interior point algorithm for linear programming. The topics studied include simple bounds on primal variables, incorporation of Lustig's phase 1 algorithm [see *I. J. Lustig*, Math. Program., Ser. A 49, No. 2, 145-162 (1990; [Zbl 0726.90050](#))] and the use of Schur complements to handle dense columns. Extensive numerical results demonstrate the efficiency of the resulting algorithm.

MSC:

[90C05](#) Linear programming

[90-08](#) Computational methods for problems pertaining to operations research and mathematical programming

Cited in **21** Documents

Keywords:

[primal-dual interior point algorithm](#)

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