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f1,2linEach iteration in Murty's method consists of two steps; a centering step and a descent step. The centering step is a corrector step [3] that tries to move a current interior feasible Page 22/51

solution into the center of the feasible region without sacrificing the objective quality.

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programs and what can cannot be done e cien tly by existing methods canew at least compute a local minim um e cien tly pre cision in

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behind linear programming drastically reduces the number of possible solutions that must be checked. The linear programming problem was first shown to be solvable in polynomial time Page 37/51

by Leonid r Khachiyan in 1979, [5] but a larger theoretical and practical breakthrough in the field came in 1984 when Narendra Karmarkar introduced a new interior-point method for Page 38/51

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zj } and W(y) =
{j : yj = wj}.
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