# CORR 99-25

## Smoothing Method for Minimax Problems

**Song Xu**

**Abstract** In this paper, we propose a smoothing method for minimax problem. The method is based on the exponential penalty function of Kort and Bertsekas for constrained optimization. Under suitable condition, the method is globally convergent. Preliminary numerical experiments indicate the promising of the algorithm.

**Keywords** Minimax, Smoothing Method, Global Convergence.