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A Non-Interior Path Following Method for Convex Quadratic Programming Problems with bound Constraints

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Abstract We propose a non-interior path following algorithm for convex quadratic programming problems with bound constraints based on Chen-Harker-Kanzow-Smale smoothing technique. Conditions are given under which the algorithm is globally convergent or globally linearly convergent. Preliminary numerical experiments indicate extremely promising of the algorithm.

Keywords Convex quadratic programming problems, bound constraints, non-interior path-following methods.