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A cutting-plane method without inclusions of approximating sets for conditional minimization

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Abstract

© 2015, Pleiades Publishing, Ltd. Propose a cutting-plane method with partially embedding of a feasible set for solving a conditional minimization problem. The proposed method is characterized by possibility of periodically dropping of an arbitrary number of any planes constructed in the solution process. Prove convergence of the method, discuss its features, represent assessments of the solution's accuracy.

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Keywords

a cutting plane, a sequence of approximations, an approximating set, an epigraph, conditional minimization, convergence