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ESTIMATION OF LAGRANGE MULTIPLIERS FOR SINGLE
AND GOAL GEOMETRIC PROGRAMMING PROBLEMS

Dr. Afaf El-Dash
Mathematics Department
Faculty of Science
Helwan University

Mervat El-Shafei
Mathematics Department
Faculty of Science
Helwan University

ABSTRACT

This paper presents some modification of the Rijckaert and Walraven method (1985) to estimate Lagrange multipliers of generalized geometric programming problem with single objective. Then the modified method is developed to estimate Lagrange multipliers for goal geometric programming problems.

KEY WORDS: nonlinear programming problems, geometric programming, Lagrange multipliers, simplex dual method, double condensed method, multiobjective nonlinear programming problems, goal programming, sequential double condensed goal geometric programming algorithm.

1. INTRODUCTION

problems, estimation of Lagrange