Analele **Univ**ersităţii **Bucureşti**, **Mat**ematică
Anul LII, Nr. 2(2003), pp. 247–254

A parametric method for solving linear fractional programming problems with flexible constraints

I.M. STANCU-MINASIAN, Bogdana POP

September 21, 2003

Abstract : Starting from an effective method for solving linear programming problems with flexible constraints develop by Grossmann in 1983, a parametric method for solving linear fractional programming problems with flexible constraints is considered. Using the Grossmann's algorithm to decompose the feasible set into linear constrained subsets and transforming the fractional programs into a linear parametric ones, a solving method which considers the influence of the constraints relaxation on the nominator of the fractional objective function is developed.

Key words and phrases : fractional programming, parametric method, flexible constraint.

Mathematics Subject Classification (2000) : 90C32