

Minimum Divergence Problem

The minimum divergence problem is defined as follows

$$\min_{(\pi_1, \dots, \pi_n)} \sum_{i=1}^n \gamma(n\pi_i)$$

subject to

$$\begin{aligned} \sum_{i=1}^n G_{ji} \pi_i &= c_j, \quad j = 1, \dots, m_g \\ \sum_{i=1}^n H_{si} \pi_i &\leq b_s, \quad s = 1, \dots, m_h. \end{aligned}$$

The basic construct for `MinimumDivergenceProblem` type is

`MinimumDivergenceProblem(G::AbstractMatrix, c::Vector, H::AbstractMatrix, b::Vector; k::Smoo`