

Abstract:

*math-
mat-
i-
cal-
pro-
gram-
ming
objec-
tive
func-
tion
[1]
[2,3]*

$$*(123) \begin{cases} \max & f(x) \\ g_j(x) \leq 0, j = 1, 2, \dots, p \end{cases}$$

$$(1) \quad \overset{f}{x} = (x_1, x_2, \dots, x_n)$$

Definition .1

*In
SOP,
we
call
x
a
de-
ci-
sion
vec-
tor,
and
x₁, x₂, ..., x_n
de-
ci-
sion
vari-
ables.
The
func-
tion
f
is
called
the
ob-
jec-
tive
func-
tion.
The
set*

$$*(456) S = \{x \in \Re^n \mid g_j(x) \leq 0, j = 1, 2, \dots, p\}$$

(2) *is
called
the
fea-
si-
ble
set.
An
el-
e-
ment
x
in
S
is
called
a
fea-
si-
ble
so-
lu-
tion.*