

Sensitivity analysis in linear semi-infinite programming: perturbing cost and right-hand-side coefficients

Francisco Guerra and Maxim Todorov*

Universidad de las Americas, Puebla, MEXICO

Abstract

This talk analyzes the effect on the optimal value of a given linear semi-infinite programming problem of the kind of perturbations which more frequently arise in practical applications: those which affect the objective function and the right-hand-side coefficients of the constraints. More in detail, we give formulae which express the exact value of a perturbed problem as a linear function of the perturbation.

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Key words Linear semi-infinite programming, sensitivity analysis, value function.

*On leave from IMI-BAS, Sofia, BG.