

# Optimization algorithm

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*Source:* <http://sci.tech-archive.net/Archive/sci.math.num-analysis/2006-01/msg00224.html>

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  - *Date:* Tue, 24 Jan 2006 22:30:31 EST
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Hi

I want to know if it's possible to solve for the value of k and u in this optimization problem:

max Au=b  
k in [0,1] % [0,1] is an interval  
  
A = [2k 1 0; -1 2k 1; 0 -1 2k]  
u = [u1 u2 u3]  
b = [1 0 -2]

This is a bad example because k=0 is a solution, but in general case, what type of algorithm can solve this type of problems ?

Thank's  
David

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