

AN EXACT LINEAR OPERATION FOR THE MULTIPLIER METHOD

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ABSTRACT

An exact linear Control operation is constructed for the minimization of non linear (quadratic) function using the conjugate gradient method. The convergence profiles for some numerical examples in the class of the control problems considered are examined and the effects of two update methods are equally examined. The scheme is found to converge at very low iterations. It was found that updating per circle ensures faster rate of convergence than per iteration.

Keywords: Exact Operator, system with time delay, Multiplier, conjugate gradient.