

The LP Dual Active Set Algorithm*

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Abstract. An overview is given for a new algorithm, the LP Dual Active Set Algorithm, to solve linear programming problems. In its pure form, the algorithm uses a series of projections to ascend the dual function. These projections can be approximated using proximal techniques, and both iterative and direct methods can be applied to obtain highly accurate, small norm solutions to both the primal and the dual problem.

High Performance Algorithms and Software in Nonlinear Optimization
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