SOLUTION OF A MULTIOBJECTIVE LINEAR PLUS LINEAR FRACTIONAL PROGRAMMING PROBLEM CONTAINING NON-DIFFERENTIABLE TERM

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Abstract

A method is proposed for solving multiobjective linear plus linear fractional programming problem (MOLPLFPP) in which non-differentiable term occurs in constraints. Solution is obtained by reducing MOLPLFPP to multiobjective fractional programming problem (MOFPP) using suitable substitutions and by using programming theorems, then the solution of the original MOLPLFPP can be obtained through the solution of reduced MOFPP.

Key Words: Non-differentiable fractional programming problem, optimal solution, Positive definite quadratic form.

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