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ON LINEAR PLUS LINEAR FRACTIONAL INTERVAL PROGRAMMING PROBLEM

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Abstract

In this paper a method is proposed to solve problems of etremizing a linear plus linear fractional objective function subject to two sided linear inequality constraints. In the method, the considered programming problem is reduced to fractional programming problem by parametric approach and its solution can be obtained by using programming theorems. Solution of the original problem can then be obtained through the solution of reduced fractional programming problem.

Key Words: Fractional Interval Programming, Optimal solution, Objective Function.

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