

A New Computer Oriented Technique to Solve Sum of Ratios Non-Linear Fractional Programming Problems

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Abstract

Normally the sum of ratios problems are reduced into a sequence of single-ratio problems and then solved by existing methods. Because of their combinatorial nature, the computational complexity grows exponentially. A sum of non-linear fractional function optimization problem with several fractions is proved to be a NP-complete problem indicating that an efficient algorithm may not exist. The non-linear sum of fractional functions are linearized by piecewise linearization technique and converted into a linear sum of fractional programming problem. Optimal solution is found at for the new problem. The number of iterations depends on the contribution of decision variables to objective function value.
