The Notion of the Quasicentral Path in Linear Programming

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Abstract. The notion of the central path plays an important role in the development of most primal-dual interior-point algorithms. In this work we prove that a related notion called the quasicentral path, introduced by Argáez in nonlinear programming, while being a less restrictive notion it is sufficiently strong to guide the iterates towards a solution to the problem. We use a new merit function for advancing to the quasicentral path, and weighted neighborhoods as proximity measures of this central region. We present some numerical results that demonstrate the effectiveness of the algorithm.

Keywords: Interior-point methods · Second primal-dual methods · linear programming.

1 Introduction

The area of linear programming has been extensively studied in the last decades obtaining several well-known theoretical and numerical results. A book by Wright [11] presents most of the theoretical advances in linear programming, and a paper by Bixby [4] gives a brief summary of the computational developments for solving real-world linear programs. In particular, the work of Karmarkar [7] is noted for its role in promoting primal-dual interior-point algorithms (See, for example Kojima, Mizuno, and Yoshise [8], Lustig, Marsten, and Shanno [9], El-Bakry, Tapia, Tsuchiya, and Zhang [6], and Zhang [12]). Such approaches are based on using a central region, called the central path, as a guide for obtaining approximate solutions. Here, we introduce a new methodology that is based on a different central region

In this work, we carry over a globalization strategy, presented by Argáez and Tapia [2], from nonlinear programming to linear programming. This strategy consists of following a related notion of the central path, called quasicentral path, as a central region for guiding the iterates towards a solution of the problem. An important result is that the dual variable y is not needed, at least explicitly, to find a solution to the problem. Specifically, we prove that if the initial point is chosen so that the norm of the dual conditions is less than or equal to the norm of the primal conditions, then the convergence behavior to zero of the dual conditions depends on the convergence behavior of the primal

conditions. Therefore we can exclude the dual conditions of the central path, obtaining the notion of quasicentral path as a central region suitable for guiding the iterates to a solution of the problem.
This leads us to present a path-following algorithm that is set in the framework of the Kojima et. al [8] algorithm. The path-following algorithm that we are proposing begins with a linesearch Newton's method applied to the perturbed KKT conditions for a fixed value $\mu > 0$ until an iterate belongs to a specific weighted neighborhood of the quasicentral path. If a solution of the problem is not found, then the perturbation parameter μ is reduced, a new weighted neighborhood is defined, and the Newton linesearch procedure is repeated. In order to monitor progress to the quasicentral path we present a new merit function and as proximity measures to this region we use specific weighted neighborhoods. Some important global properties of the merit function are presented, including a brief comparative discussion between weighted and non-weighted neighborhoods.
Finally, numerical experimentation is presented. We emphasize that the numerical experimentation shows only that the proposed technique works as well as current techniques on small to medium size problems. Further research is needed to demonstrate its competitiveness for a class of large-scale problems. R

2 Problem Formulation

We consider the linear programming problem in the standard form

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax = b \\ & x \geq 0, \end{array} \tag{1}$$

where c, $x \in R^n$, $b \in R^m$, $A \in R^{m \times n}$ $(m < n)$, and A is full rank. This problem is called the primal problem. The dual problem associated with problem (1) can be written

$$\begin{array}{ll} \text{maximize} & b^T y \\ \text{subject to} & A^T y + z = c \\ & z \geq 0, \end{array} \tag{2}$$

where $y \in R^m$ and $z \in R^n$.
A point (x, z) is said to be a positive point if $x > 0$ and $z > 0$. A point (x, y, z) is said to be an interior point for the primal and dual problems if (x, z) is a positive point.
The optimality conditions, known as the Karush-Kuhn-Tucker (KKT) conditions, for the primal and dual problems are

$$F(x, y, z) = \begin{pmatrix} Ax - b \\ A^T y + z - c \\ XZe \end{pmatrix} = 0, \qquad (x, z) \geq 0. \tag{3}$$

where $X = \text{diag}(x),\ Z = \text{diag}(z)$, and $e = (1, \dots, 1)^T \in R^n$.
For problems (1) and (2), we define the feasible set as

$$\mathcal{F} = \Big\{(x, y, z) \in R^{n+m+n} :\ Ax = b,\ A^T y + z = c,\ (x, z) \geq 0\Big\},$$

and the strictly feasible set as

$$\mathcal{F}^o = \Big\{(x, y, z) \in \mathcal{F} :\ (x, z) > 0\Big\}.$$

The solution set is

$$\mathcal{S} = \Big\{(x^*, y^*, z^*) \in \mathcal{F} :\ X^* Z^* e = 0\Big\}.$$

This set is one of the faces of the polyhedral $\mathcal{F}$.
If $\mathcal{F}^o$ is not empty, then S is also not empty and bounded. All the points in the relative interior, $ri(S)$, are strictly complementarity solutions, i.e., $x_i^* + z_i^* > 0$ for $i = 1, ..., n$. And the zero-nonzero pattern of the points in $ri(S)$ is invariant. Therefore, for any $(x^*, y^*, z^*) \in ri(S)$ the following index sets $\mathcal{B} = \{i : x_i^* > 0,\ \text{for}\ \ i = 1, 2, \dots, n\}$ and $\mathcal{N} = \{i : z_i^* > 0,\ \text{for}\ \ i = 1, 2, \dots, n\}$ are independent of the choice of a solution in $ri(S)$. Moreover, by strict complementarity $\mathcal{B} \cup \mathcal{N} = \{1, 2, \dots, n\}$ and $\mathcal{B} \cap \mathcal{N} = \emptyset$.
In particular, among the set of solutions in $ri(S)$ there is one solution, called the analytic center, and denoted by (x_c^*, y_c^*, z_c^*) , such that

$$(x_c^*, y_c^*, z_c^*) = \text{arg max} \prod_{i \in \mathcal{B}} x_i \prod_{j \in \mathcal{N}} z_j.$$

In some linear programming applications, the primary objective is to compute the analytic center; however, the primary objective of this work is to promote the notion of the quasicentral path for solving linear programming problems.
The analytic center is associated with the notion of central path. For $\mu > 0$, the central path is defined as the set of points (x, y, z) satisfying the following perturbed KKT conditions

$$F_\mu(x, y, z) = \begin{pmatrix} Ax - b \\ A^T y + z - c \\ XZe - \mu e \end{pmatrix} = 0, \qquad (x, z) \geq 0. \tag{4}$$

This system has a unique solution $(x(\mu), y(\mu), z(\mu))$ for each fixed μ. Therefore the set $\{(x(\mu), y(\mu), z(\mu)), \mu > 0\}$ defines a smooth curve called the central path. As μ converges to zero the central path runs through the strictly feasible set $\mathcal{F}^o$, keeping an adequate distance from the non-optimal faces of $\mathcal{F}$, and ending at the analytic center, i.e.,

$$(x(\mu), y(\mu), z(\mu)) \to (x_c^*, y_c^*, z_c^*) \ \text{ as } \ \mu \to 0.$$

This classical result is applied in linear programming for obtaining an optimal solution of the primal and dual problems simultaneously.
Even though the notion of the central path plays an important role in the primal-dual interior-point methodology, a related notion of this region called the quasi-central path can be considered also as a central region for calculating a solution of the primal-dual problem. Then, the principal objective in this paper is to promote the notion of the quasicentral path.
In the work by Argáez and Tapia [2], a related notion of the central path was considered in nonlinear programming. In the arena of linear programming this notion is defined as follows: The quasicentral path is defined as the set of points (x, z) satisfying the following relaxation of the perturbed KKT conditions

$$\hat{F}_\mu(x,z) = \begin{pmatrix} Ax - b \\ XZe - \mu e \end{pmatrix} = 0, \\ (x,z) > 0, \tag{5}$$

parameterized by $\mu > 0$.

Remark 1. It is worth noticing that the quasicentral path defines a variety instead of a path.[3]

The next property shows that the quasicentral path is equivalent to the region of strictly feasible points for the primal problem. Therefore following this region as a central region is equivalent to being strictly feasible with respect to the primal problem.

Property 1. For $\mu > 0$, the projection of the quasicentral path defined by (5) on the x-space, coincides with the set of strictly feasible points.

Let x be a strictly feasible point. Define the vector

$$z = \mu x^{-1}.$$

Then it is easily checked that (x, z) is on the quasicentral path. Conversely, x is a strictly feasible point if (x, z) is on the quasicentral path. The following discussion in Property 2.2 provides the motivation for the use of the quasicentral path as a central region.

Property 2. If the initial point is not a feasible point and by applying a damped Newton's method, then the dual residual, e_d^k, converges to zero if and only if the primal residual, e_p^k, converges to zero.

[3] Argaez and Tapia chose the name of quasicentral path due to the fact that one of the conditions of the central path is omitted. The authors are fully aware of the fact that they use the term "quasicentral path" to denote mathematically would be known as a variety. However, we choose to retain the already established terminology originally introduced by Argaez and Tapia [1, 2].

By applying a damped Newton's method to primal and dual residuals at an infeasible starting point, then

$$e_p^1 = b - Ax_1 = (1-\alpha_1)e_p^o, \text{ and}$$
$$e_d^1 = c - A^T y_1 - z_1 = (1-\alpha_1)e_d^o.$$

Iteratively, we obtain

$$e_p^k = b - Ax_k = (1-\alpha_k)e_p^{k-1} = \prod_{j=1}^{k}(1-\alpha_j)e_p^o, \text{ and}$$

$$e_d^k = c - A^T y_k - z_k = (1-\alpha_k)e_d^{k-1} = \prod_{j=1}^{k}(1-\alpha_j)e_d^o.$$

The proof follows from the last two equations. This property shows that e_p^k and e_d^k converge to zero at the same rate, but not necessarily in the same number of Newton iterations. Nevertheless, if the initial point is chosen so that $\|e_d^o\| \leq \|e_p^o\|$, then the above property shows that the convergence to zero of the dual conditions depends on the convergence to zero of the primal conditions. In other words, e_d^k is zero if e_p^k is zero. In this situation, then we can remove the dual conditions from the central path, and consider the quasicentral path as a central region to be followed for obtaining a solution of the primal and dual problems simultaneously.

3 A Path-Following Algorithm

We present a path-following algorithm that uses the quasicentral path as a central region to guide the iterates toward a solution to the problem. To make progress in this region we use a new merit function, and specific weighted neighborhoods (see Definition 5.1) as measures of proximity to the quasicentral path. We start with an initial positive point (x, z) such that the error of the dual conditions e_d^o be less than or equal to the error of the primal conditions e_p^o, i.e. $\|e_d^o\| \leq \|e_p^o\|$.
The algorithm being proposed is a path-following version of the Kojima-Mizuno-Yoshise algorithm. We follow the same globalization philosophy as in Argáez-Tapia [2], which consists of excluding the dual variable y and the dual condition e_d for effects of global convergence.

Algorithm 1

Step 1. Consider an initial positive point (x, z) and $\mu > 0$. Set $e_d = c - z$, $e_p = b - Ax$, $e_c = \mu e - XZe$, such that $\|e_d\| \leq \|e_p\|$.

Step 2. Newton step. Solve the linear system for $(\Delta x, \Delta y, \Delta z)$

$$\begin{pmatrix} A & 0 & 0 \\ 0 & A^T & I \\ Z & 0 & X \end{pmatrix} \begin{pmatrix} \Delta x \\ \Delta y \\ \Delta z \end{pmatrix} = \begin{pmatrix} e_p \\ e_d \\ e_c \end{pmatrix} \tag{6}$$

Step 3. Maintain x and z positive. Choose $\tau \in (0,1)$ and calculate $\tilde{\alpha} = \min(1, \tau\hat{\alpha})$ where

$$\hat{\alpha} = \frac{-1}{\min(X^{-1}\Delta x, Z^{-1}\Delta z)}.$$

Step 4. Sufficient decrease. Find $\alpha = (\frac{1}{2})^t \tilde{\alpha}$ where t is the smallest positive integer such that

$$\Phi_\mu(x + \alpha\Delta x, z + \alpha\Delta z) \leq \Phi_\mu(x,z) + 10^{-4}\alpha\nabla\Phi_\mu(x,z)^T(\Delta x, \Delta z).$$

Update $(x,z) = (x,z) + \alpha(\Delta x, \Delta z)$, $e_p = (1-\alpha)e_p$, and $e_d = (1-\alpha)e_d$.

Step 5. Proximity to the quasicentral path. Choose an $\gamma \in (0,1)$.
If $\Big(\|e_p\|^2 + \|(XZ)^{-1/2}(XZe - \mu e)\|^2 \Big) \leq \gamma\mu$, then go to Step 6.
else, set $e_c = \mu e - XZe$, and go to step 2.

Step 6. Stopping criteria.
If $\Big(2\|e_p\| + x^T z)/(1 + \|b\|\Big) < \epsilon$, then stop
else update μ, set $e_c = \mu e - XZe$, and go to Step 2.

Remark 2. In Step 4, the updates e_p and e_d are explained by Property 2.2, and the merit function Φ_μ is presented in Definition 4.1.

Remark 3. Observe that for fixed $\mu > 0$, the Algorithm 1 applies a linesearch Newton's method to the perturbed KKT conditions until an iterate (x,z) satisfies the inequality given in Step 5. This part of the algorithm is called the inner loop. If the iterate is not a solution of the problem, then the parameter μ is reduced and the procedure is repeated. The sequence consisting of the iterates that satisfy the inequality in Step 5 is called the outer loop of the algorithm.

4 Merit Function and Global Properties

In the Algorithm 1 only the variables x and z are taken into account. The variable y is considered only implicitly. We use the notation $\tilde{v} = (x,z)$ as opposed to the standard notation $v = (x,y,z)$, in which the three variables are displayed.
Now for $\mu > 0$, the Newton step at the positive point $\tilde{v} = (x,z)$ is defined by $\Delta\tilde{v} = (\Delta x, \Delta z)$ where Δx and Δz are obtained from (6).
The purpose in this section is to present a new merit function that it forces the Newton iterates to advance towards the quasicentral path.

Definition 1. *For $\mu > 0$, we define the function*

$$\Phi_\mu : R^{n+n}_{++} \to R$$
$$\Phi_\mu(x,z) = \tfrac{1}{2}\|Ax - b\|^2 + \sum_{i=1}^{n}\Big(x_i z_i - \mu\ \ln(x_i z_i)\Big). \qquad (7)$$

It is apparent from the way the problem is formulated, that the variables x and z are positive and therefore the function Φ_μ is well defined.

Property 3. For fixed $\mu > 0$, $n\mu(1-ln(\mu))$ is the global minimum of the function Φ_μ and is attained at each point on the quasicentral path. In other words,

$$\min\ \Phi_\mu(x,z) = n\mu(1-\ln(\mu)) = \Phi_\mu(x^*_\mu, z^*_\mu)$$

for each (x^*_μ, z^*_μ) on the quasicentral path.

It is easy to verify that $\Phi_\mu(w) = w - u\ln w, w > 0$ attains its global minimum at $w = \mu$. Therefore $\sum_{i=1}^n (x_i z_i - \mu \ln(x_i z_i))$ attains its global minimum, $n\mu(1-\ln\mu)$, at every point (x,z) on the quasicentral path. It follows that

$$\Phi_\mu(x,z) \geq n\mu(1-\ln(\mu)).$$

The conclusion follows since we have $\Phi_\mu(x^*_\mu, z^*_\mu) = n\mu(1-\ln(\mu))$ at each point (x^*_μ, z^*_μ) on the quasicentral path.

Property 4. For fixed $\mu > 0$, the Newton direction $\Delta\tilde{v} = (\Delta x, \Delta z)$ is a descent direction for Φ_μ at each positive point $\tilde{v} = (x,z)$ not on the quasicentral path, i.e.,

$$\nabla\Phi_\mu(\tilde{v})^T \Delta\tilde{v} < 0.$$

The components of the gradient of Φ_μ with respect to x and z are

$$\nabla_x\Phi_\mu(x,z) = A^T(Ax-b) + z - \mu x^{-1} \quad \text{and} \quad \nabla_z\Phi_\mu(x,z) = x - \mu z^{-1}.$$

The directional derivative of Φ_μ in the direction $\Delta\tilde{v} = (\Delta x, \Delta z)$ at $\tilde{v} = (x,z)$ is given by

$$\nabla\Phi_\mu(x,z)^T \begin{pmatrix} \Delta x \\ \Delta z \end{pmatrix} = \nabla_x\Phi_\mu(x,z)^T\Delta x + \nabla_z\Phi_\mu(x,z)^T\Delta z.$$

$$= (Ax-b)^T A\Delta x + (z-\mu x^{-1})^T\Delta x + (z-\mu z^{-1})^T\Delta z.$$

If we set $W = (XZ)^{-1/2}$, and by using the first and third block of equations of (6), we obtain

$$\nabla\Phi_\mu(x,z)^T \begin{pmatrix} \Delta x \\ \Delta z \end{pmatrix} = -\Big(\|Ax-b\|^2 + \|W(XZe-\mu e)\|^2\Big) < 0. \tag{8}$$

This inequality establishes the theorem.

Sufficient Decrease. Since Φ_μ is a continuously differentiable function by Proposition 4.2 bounded from below, and by Proposition 4.3 since the Newton direction $\Delta\tilde{v} = (\Delta x, \Delta z)$ is a descent direction for Φ_μ, then it is known from [5] that for any fraction $\beta \in (0,1)$, there exists an $\alpha^* > 0$ such that the following rate of decrease

$$\Phi_\mu(\tilde{v} + \alpha\Delta\tilde{v}) \leq \Phi_\mu(\tilde{v}) + \beta\alpha\nabla\Phi_\mu(\tilde{v})^T\Delta\tilde{v} \tag{9}$$

holds for any $\alpha \in (0, \alpha^*]$.
A continuation, we prove that the merit function Φ_μ plays a key role in preventing that the sequence $\{X^k Z^k e, k \in N\}$, generated by the Algorithm 1, goes to zero or infinity for any fixed $\mu > 0$.

Property 5. For fixed $\mu > 0$, the sequence $\{X^k Z^k e, k \in N\}$ is bounded and bounded away from zero.

From inequality (9), we know that the sequence $\{\Phi_\mu(x^k, z^k), k \in N\}$ is non-increasing, and since $\Phi_\mu(x^k, z^k)$ is bounded below by $n\mu(1 - \ln \mu)$, then

$$n\mu(1 - \ln \mu) \leq \Phi_\mu(x^k, z^k) \leq \Phi_\mu(x^o, z^o).$$

If $x_j^k z_j^k \to 0$ or ∞ then $x_j^k z_j^k - \mu \ln(x_j^k z_j^k) \to \infty$. This contradicts the above inequality. Thus, there exists a positive constant C such that for every $k = 1, 2, \ldots$,

$$\frac{1}{C} \leq x^k z^k \leq C. \tag{10}$$

This concludes the proof.

5 Proximity to the Quasicentral Path

It is important to observe that the absolute value of the directional derivative of Φ_μ in any Newton direction $\Delta\tilde{v}$ can be interpreted as a weighted deviation from the quasicentral path. Therefore we use this value as a measure of proximity to the quasicentral path. We formalize this idea with the following definition.

Definition 2. *We say that a positive point (x, z) is sufficiently close to the quasicentral path if*

$$\mathcal{N}_W(\gamma\mu) = \left\{(x, z) \in R^{n+n} : \|Ax - b\|^2 + \|W(XZe - \mu e)\|^2 \leq \gamma\mu\right\}$$

where $W = (XZ)^{-1/2}$, and $\gamma \in (0, 1)$.

In particular if $W = I$, the set defined above becomes

$$\mathcal{N}_2(\gamma\mu) = \left\{(x, z) \in R^{n+n} : \|Ax - b\|^2 + \|(XZe - \mu e)\|^2 \leq \gamma\mu\right\},$$

and this set can be interpreted as a deviation from the quasicentral path measured in the 2-norm.
In order to facilitate the comparison between $\mathcal{N}_W(\gamma\mu)$ and $\mathcal{N}_2(\gamma\mu)$, we introduce the following definitions.

Definition 3. *We say that a positive point (x, z) is far away from the solution set if $x_i z_i > 1$, for $i = 1, \ldots, n$.*

Definition 4. *We say that a positive point (x, z) is close enough to the solution set if $x_i z_i < 1$, for $i = 1, \ldots, n$.*

Now we express the relationship between $\mathcal{N}_W(\gamma\mu)$ and $\mathcal{N}_2(\gamma\mu)$.

Property 6. For $\mu > 0$, if $0 < x_i z_i \leq 1$, $i = 1, \ldots, n$, then $\mathcal{N}_W(\gamma\mu) \subseteq \mathcal{N}_2(\gamma\mu)$.

Since $0 < x_i z_i \leq 1$, then $0 < (x_i z_i - \mu)2 \leq (x_i z_i - \mu)2/(x_i z_i)$. Therefore

$$0 < \|XZe - \mu e\| \leq \|W(XZe - \mu e)\|.$$

The proof follows directly from the above inequality.

Property 7. For $\mu > 0$, if $x_i z_i > 1$, $i = 1, \ldots, n$, then $\mathcal{N}_2(\gamma\mu) \subseteq \mathcal{N}_W(\gamma\mu)$.

Since $x_i z_i > 1$, then $(x_i z_i - \mu)2/(x_i z_i) \leq (x_i z_i - \mu)2$. Therefore

$$0 < \|W(XZe - \mu e)\| \leq \|XZe - \mu e\|.$$

The proof follows as that of Property 5.1.

From Properties 5.4 and 5.4 it is readily concluded that far away from the solution set, weighted neighborhoods are contained in the 2-norm neighborhoods, whereas near the solution set, the 2-norm neighborhoods are contained in the weighted neighborhoods. Therefore, near to a solution, the use of weighted neighborhoods may allow larger step lengths. This is the reason that we are proposing weighted neighborhoods as a measure of closeness to the quasicentral path.

6 Numerical Experimentation

In this section, we show how Algorithm 1 presented in Section 3 performs numerically in obtaining a solution for a set of test problems. It is important to state that our current goal is not to compare the numerical behavior with other algorithms, but to show that using the quasicentral path as a central region it is enough for guiding the iterates toward a solution to the problem. Now, Algorithm 1 was written in MATLAB version 6a, and the implementation was done on a Sun Ultra 10 machine running the Solaris system. The numerical experiments were performed on the set of NETLIB test problems. In Tables 1-2, we summarized the numerical results obtained by Algorithm 1 where the first four columns contain the problem number, problem name, and dimensions of the problem, respectively. The next two columns state the number of linear systems solved by Algorithm 1 and its corresponding CPU time in seconds. Finally, the last three columns denote the primal objective and the norms of the primal and dual conditions at the initial point. The primal conditions are denoted by $e_p^0 = \|Ax_0 - b\|$ and the dual conditions are given by $e_d^0 = \|z - c\|$ where the initial value of the variable y_0 is set to zero.

Now, this implementation of the algorithm entails the selection of an initial interior point (x_0, y_0, z_0) satisfying the inequality

$$\|z_0 - c\| \leq \|Ax_0 - b\|. \tag{11}$$

The initial point is chosen by following a procedure widely used in the literature: we take $y_0 = 0$, then pick x_0 and z_0. If the point $(x_0, 0, z_0)$ satisfies the condition (11), we let this be our initial point.
Otherwise, we solve for ξ the following inequality

$$\|z_0 - c\| \leq \|A(\xi x_0) - b\|, \tag{12}$$

which is equivalent to

$$\xi 2\|Ax_0\|^2 - 2\xi\langle Ax_0, b\rangle + \|b\|^2 - \|z_0 - c\|^2 \geq 0. \tag{13}$$

It is easy to verify that in the present situation, the equation

$$\xi 2\|Ax_0\|^2 - 2\xi\langle Ax_0, b\rangle + \|b\|^2 - \|z_0 - c\|^2 = 0 \tag{14}$$

has two real distinct roots $\xi_1 < 1 < \xi_2$.
If $\xi_1 \leq 0$, the inequality (13) holds as long as $\xi \leq \xi_2$, then we set $\xi = \xi_2$. Else, we might take

$$\xi \in (0, \xi_1] \cup [\xi_2, \infty)$$

and set $(\xi x_0, 0, z_0)$ as our initial point where $\xi = 10{*}\max\{\xi_1, \xi_2\}$. In the previous conclusions, we assume that $A{*}x_0 \neq 0$. The parameters τ and γ are set to 0.99995 and .5, respectively.

7 Conclusions

In this work, we have presented an infeasible primal-dual interior-point method for solving linear programs, a global convergence theory, and a numerical experimentation of the strategy. We show that the use of the quasicentral path, while being a less restrictive notion than the central path, it is sufficiently strong to guide the iterates toward a solution to the problem. Moreover, our methodology includes a new merit function and weighted proximity measures. The numerical results support the proposed globalization strategy for solving linear programming problems. Future works include more numerical experimentation and comparisons with other strategies for solving large-scale linear programs.

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Table 1. Numerical Results

Problem Name	m	n	Iterations	CPU Time	Residual	$\|e_d^0\|$	$\|e_p^0\|$
25fv47	798	1854	24	5.18	5.94e-13	2.78e+03	2.74e+04
80bau3b	2235	11516	40	21.91	8.10e-09	8.72e+04	6.07e+05
agg3	516	758	18	2.39	4.25e-11	9.45e+03	7.42e+06
bandm	269	436	18	0.90	.57e-09	2.37e+02	2.56e+03
bnl2	2268	4430	32	14.85	1.12e-11	3.13e+03	7.54e+04
boeing1	347	722	22	1.85	4.31e-09	4.47e+01	2.18e+04
capri	267	476	20	1.38	9.23e-12	2.61e+01	1.69e+04
cycle	1801	3305	29	15.91	3.61e-09	6.96e+01	2.24e+04
czprob	737	3141	36	4.95	5.56e-11	5.66e+04	1.29e+06
d2q06c	2171	5831	31	32.93	1.83e-12	1.63e+04	1.97e+05
d6cube	404	6184	31	16.28	8.38e-11	2.63e+03	3.91e+06
degen3	1503	2604	27	25.31	7.48e-09	2.40e+03	4.75e+04
dfl001	6071	12230	48	1900.29	1.71e-08	1.11e+05	1.18e+05
e226	220	469	21	0.94	1.43e-12	3.71e+02	3.47e+03
etamacro	357	692	27	2.11	7.40e-10	2.93e+03	3.93e+03
fffff	800	501	24	3.04	1.79e-09	3.81e+01	3.16e+07
finnis	492	1014	30	1.93	1.51e-09	3.13e+04	2.96e+05
fit2d	25	10524	43	53.88	5.79e-10	3.20e+03	1.34e+05
fit2p	3000	13525	14	178.19	1.08e-10	3.26e+03	6.54e+05
ganges	1137	1534	19	3.24	2.10e-11	7.48e+01	2.89e+06
giffpin	600	1144	19	1.57	3.14e-10	2.98e+04	1.13e+09
greenbeb	2317	5415	37	18.73	1.26e-09	4.05e+04	7.16e+05
grow22	440	946	16	2.86	1.15e-09	1.30e+02	1.67e+03
maros-r7	3136	9408	14	181.33	1.08e-10	3.26e+03	6.54e+05
modszk1	686	1622	24	2.15	1.19e-09	4.03e+04	5.24e+06
perold	625	1530	57	7.93	4.30e-12	1.30e+00	2.84e+05
pilot	1441	4657	32	52.85	2.51e-09	5.16e+00	6.24e+04
pilot87	2030	6460	36*	170.58	5.31e-08	7.20e+02	4.23e+05
scagr25	471	671	15	0.93	3.26e-09	2.76e+04	1.89e+05
scfxm2	644	1184	20	1.87	3.16e-11	7.20e+02	7.19e+04
scfxm3	966	1776	20	2.55	1.16e-11	1.08e+03	8.81e+04
scorpion	375	453	15	0.75	1.49e-10	7.43e+03	1.49e+04
scrs8	485	1270	26	2.03	4.04e-11	3.56e+04	3.83e+06
scsd8	397	2750	11	2.50	7.59e-12	0.00e+00	1.28e+01
sctap3	1480	3340	19	3.40	1.12e-11	2.32e+04	1.53e+05
seba	515	1036	23	6.49	2.81e-10	1.20e+04	2.58e+05
share1b	112	248	21	0.74	1.53e-11	6.79e+02	7.70e+05
shell	496	1487	20	1.70	2.01e-12	3.70e+04	8.16e+06
ship08l	688	4339	15	3.86	4.12e-12	6.59e+04	7.42e+04
ship12l	838	5329	16	4.00	3.62e-12	7.30e+04	7.36e+04
siera	1222	2715	19	5.21	1.28e-11	2.64e+04	3.83e+05
standmps	467	1258	26	1.62	3.64e-12	2.50e+03	2.48e+06
stocfor2	2157	3045	21	4.66	2.21e-10	4.32e+03	2.38e+06
stocfor3	16675	23541	34	46.55	2.35e-09	6.52e+03	6.63e+06
truss	1000	8806	20	9.07	5.90e-10	6.83e+04	1.37e+05
wood1p	244	2595	21	14.41	329e-10	2.16e+01	7.65e+04
woodw	1098	8418	28	13.68	1.74e-11	7.80e+01	1.23e+05