AN EXTERNAL PENALTY METHOD FOR MULTICTRITERIA

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Abstract: We propose a method for solving constrained multiobjective problems with continuous objective function. The procedure uses a penalty and an auxiliary function, and, as in the real-valued case, a sequence of positive divergent parameters. In single objective problems, for certain choices of the auxiliary function, we retrieve the classical external penalty method for scalar optimization. According to the choices of the auxiliary functions, full convergence to Pareto or weak-Pareto optima is proved.