New method for computing the upper bound of optimal value in interval quadratic program.

Summary: We consider the interval quadratic programming problems. The aim of this paper is to present a new method to compute the upper bound of the optimal values, under weaker conditions. Moreover, we discuss the relations between the new method and previous results. The features of the proposed methods are illustrated by some examples.

Keywords: quadratic programming; interval systems; optimal value range; duality gap

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