

**УСЛОВИЯ РАЗРЕШИМОСТИ
ВЕКТОРНЫХ ЗАДАЧ
ПОИСКА РЕШЕНИЙ,
ОПТИМАЛЬНЫХ ПО ПАРЕТО**

X – непустое замкнутое множество в R^n ; C – матрица $R^{\ell \times n}$, $c_i = (c_{i1}, \dots, c_{in})$, $i \in \{1, \dots, \ell\}$, $P(C, X) = \{x \in X \mid Cx \leq c\}$, $Z(P(C, X)) = \{Cx \mid x \in X\}$.

$P(C, X)$ непусто, $Z(P(C, X))$ – выпуклый многогранник.

$[1 - 12]$,

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$$\begin{aligned}
& \langle c_i, x \rangle, & Cx = (\langle c_1, x \rangle, \dots, \langle c_\ell, x \rangle) & - \\
Z(P(C, X)); & P(C, X) & x & - \\
& X, & & : \\
& \exists y \in X : Cy \geq Cx, Cy \neq Cx. & & \\
[13] & X & & \\
Z(P(C, X)) & , & & \\
0^+ X = \{y \in R^n \mid x + \lambda y \in X \quad \forall x \in X, \lambda \geq 0\} & & & \\
& , & & : 0^+ X \setminus \{0\} \neq \emptyset. \\
& & & X : \\
& L_X = (-0^+ X) \cap 0^+ X. & & \\
& , & & X & - \\
& : & & \\
& X(A, b) = \{x \in R^n \mid Ax \leq b\}, & & (1) \\
A = [a_{ij}] \in R^{m \times n}, \quad b = (b_1, \dots, b_m) \in R^m, & & & - \\
& X & & \\
0^+ X = \{x \in R^n \mid Ax \leq 0\} \quad L_X = \{x \in R^n \mid Ax = 0\}. & & & \\
& Z(P(C, X)), \dots & & - \\
& - & & \\
& 0^+ X, & & \\
& K = K(C) = \{x \in R^n \mid Cx \geq 0\}, & & - \\
& & & : \\
x \in X & (x + y) \in X, & y \in K, & \\
C(x + y) \geq Cx. & , & x \in X & \\
& x \in P(C, X) \Leftrightarrow (x + K) \cap X \subset K_0, & & \\
& K_0 = K_0(C) = \{x \in R^n \mid Cx = 0\} > & C : R^n \rightarrow R^\ell & \\
[14], & & x \in K, & - \\
& R^\ell & & \\
& Z(P(C, X)) [2, 3]. & & \\
& \mathbf{1}. & & - \\
Z(P(C, X)) & , & & \\
& K \cap 0^+ X \subset K_0. & & (2)
\end{aligned}$$

...

X
 $Z(P(C, X))$.

2.

K $0^+ X$ C L_X :
 $K_0 \subset K$ X, \dots L_X -
 $P(C, X) \neq \emptyset$. $K \cap 0^+ X = K_0 \cap L_X$, (3)

1 [15, §3.2],

$R(y) = \{z \in Y \mid z \geq y\}$,
 $y \in Y$,
 $Z(P(C, X))$. Y R^ℓ
 $X \subset R^n$ $C : R^n \rightarrow R^\ell, \dots$
 $Y = CX = \{z = Cx \in R^\ell \mid x \in X\}$.
 $Y \neq \emptyset$, $R(y) \neq \emptyset$. (3) $R(y) -$ -
 $y \in Y, \dots$:
 $R(y) = Y \cap \bar{R}(y)$, (4)

$\bar{R}(y) = \{z \in R^\ell \mid z \geq y\} -$ (,
 Y - -
 3.7 [16], X , - , , ,
 $K_0 \cap 0^+ X \subset -0^+ X$, (3). , 3.4

[13] X R^n
 Y R^ℓ . (4)
 Y $\bar{R}(y)$, $R(y)$.
 $R(y)$.
 8.4 [13] -
 $0^+ R(y) = \{0\}$.

8.3.3 [13],
 $Y \quad \bar{R}(y),$

$$0^+ R(y) = 0^+ \bar{R}(y) \cap 0^+ Y, \quad (5)$$

$$0^+ \bar{R}(y) = \{z \in R^\ell \mid z \geq 0\}.$$

3.7 [16]

$$0^+ Y = C(0^+ X).$$

(5)

(2),

(3)

$$0^+ R(y) = \{z \in R^\ell \mid z \geq 0\} \cap C(0^+ X) = \{z = Cx \mid Cx \geq 0, x \in 0^+ X\} =$$

$$= \{z = Cx \mid x \in K \cap 0^+ X\} = C(K \cap 0^+ X) \subset C(K_0) = \{0\},$$

()
 $X = X(A, b),$

$Z(P(C, X))$

(1).

$R^q,$ $q -$

$$\|x\| = \sum_{i=1}^q |x_i|, \quad x = (x_1, \dots, x_q) \in R^q.$$

$$B = [b_{ij}] \in R^{q \times k}$$

$(b_{11}, b_{12}, \dots, b_{qk}).$

[17],

R^q

$\|\cdot\|_1 \quad \|\cdot\|_2$

$\alpha > 0 \quad \beta > 0,$

$\forall x \in R^q$

$$\alpha \|x\|_1 \leq \|x\|_2 \leq \beta \|x\|_1.$$

$u = (C, A, b)$

$Z(P(C, X(A, b))),$

$\delta > 0$

$O_\delta(u)$

$$O_\delta(u) = O_\delta(C) \times O_\delta(A) \times O_\delta(b)$$

u

$$R^{\ell \times n} \times R^{m \times n} \times R^m.$$

$$O_\delta(C) = \{C(\delta) = [c_{ij}(\delta)] \in R^{\ell \times n} \mid \|C(\delta) - C\| < \delta\},$$

$$O_\delta(A) = \{A(\delta) = [a_{ij}(\delta)] \in R^{m \times n} \mid \|A(\delta) - A\| < \delta\},$$

$$O_\delta(b) = \{b(\delta) = (b_1(\delta), \dots, b_m(\delta)) \in R^m \mid \|b(\delta) - b\| < \delta\}.$$

...

$u(\delta) = (C(\delta), A(\delta), b(\delta)), X(\delta) = X(A(\delta), b(\delta)).$

$Z(P(C, X(A, b)))$

$\exists \delta > 0,$, $\forall u(\delta) \in O_\delta(u) : P(C(\delta), X(\delta)) \neq \emptyset.$

$Z(P(C, X(A, b)))$ -

, $\exists \delta > 0,$, $\forall u(\delta) \in O_\delta(u) : P(C(\delta), X(\delta)) = \emptyset.$

$Z(P(C, X(A, b)))$ -

, , . . . $P(C, X(A, b)) \neq \emptyset,$ $\forall \delta > 0 \exists u(\delta) \in O_\delta(u) :$
 $P(C(\delta), X(\delta)) = \emptyset.$

$Z(P(C, X(A, b)))$ -

, , . . . $P(C, X(A, b)) = \emptyset,$ $\forall \delta > 0 \exists u(\delta) \in O_\delta(u) :$
 $P(C(\delta), X(\delta)) \neq \emptyset.$

()

() $Z(P(C, X(A, b))).$

3. $X = X(A, b).$

$K \cap O^+ X = \{0\},$

$Z(P(C, X)) -$

.

$(K \cap O^+ X)^* = \{y \in R^n \mid \langle x, y \rangle \geq 0 \ \forall x \in K \cap O^+ X\}$

$R^n.$ 8.7 [18] , $\exists \delta > 0,$,

$\forall C(\delta) \in O_\delta(C), \forall A(\delta) \in O_\delta(A)$

$(K(C(u)) \cap O^+ X(u))^* = R^n.$ $K(C(u)) \cap O^+ X(u) = \{0\}$, ,

$K(C(u)) \cap O^+ X(u) = K_0(C(u)) \cap L_{X(u)},$ 2 -

$Z(P(C(\delta), X(\delta)))$

4. $X = X(A, b).$ (3)

$K_0(C) \cap L_X \neq \{0\},$ (6)

$Z(P(C, X)) -$

2 (3) -

$Z(P(C, X)).$ (6), ,

$K \cap O^+ X(A, b)$ $z = (z_1, \dots, z_n) \neq 0,$ -

$: Cz = 0 \quad Az = 0.$ $\delta > 0,$

$u = (C, A, b)$.

$c_{ij}(\delta) = c_{ij} + \frac{\gamma}{n\ell} \text{sign}(z_j), \quad i = \overline{1, \ell}, j = \overline{1, n}, \gamma \in (0, \delta).$

$\|C(\delta) - C\| = \frac{\gamma}{n\ell} \sum_{i=1}^{\ell} \sum_{j=1}^n |\text{sign}(z_j)| \leq \gamma < \delta, \quad C(\delta) \in O_{\delta}(C).$ -

$A(\delta) = A \in O_{\delta}(A), b(\delta) = b \in O_{\delta}(b).$

$z \in K(C(\delta)) \setminus K_0(C(\delta)), \quad \forall i \in \{1, \dots, \ell\}$ -

$\langle c_i(\delta), z \rangle = \sum_{j=1}^n (c_{ij} + \frac{\gamma}{n\ell} \text{sign}(z_j)) z_j = \frac{\gamma}{n\ell} \sum_{j=1}^n |z_j| > 0,$

$C(\delta)z > 0.$

$z \in K \cap O^+X, \quad \delta > 0$

$u(\delta) \in O_{\delta}(u), \quad z$

$0^+X(\delta) \cap K(C(\delta)) \setminus K_0(C(\delta)). \quad 1,$ -

$Z(P(C(\delta), X(\delta)),$ -

.

$\text{int } B \quad B \subset R^n.$

5 [8]. $X = X(A, b). \quad \text{int } K \cap \text{int } O^+X \neq \emptyset,$

$Z(P(C, X)) -$

6. $X = X(A, b).$

$(K \setminus (K_0 \cup \text{int } K)) \cap O^+X \neq \emptyset, \quad (7)$

$\text{int } K \cap O^+X = \emptyset, \quad (8)$

$K_0 \cap O^+X \subset L_X, \quad (9)$

$Z(P(C, X)) -$

$Z(P(C, X))$ -

(7), $Z(P(C, X)),$ 1

.

,

$\forall \delta > 0 \exists u(\delta) \in O_{\delta}(u) : P(C(\delta), X(\delta)) \neq \emptyset.$

$$\begin{aligned}
& C \\
& : C^\tau = \{c_{ij}^\tau\} \in R^{\ell \times n}, \quad c_{ij}^\tau = c_{ij} - \tau u_j \quad (i=1, \dots, \ell, \quad j=1, \dots, n), \quad \tau \in R^1 - \\
& \quad , \quad u = (u_1, \dots, u_n) = \sum_{i=1}^{\ell} \mu_i c_i \neq 0, \quad \sum_{i=1}^{\ell} \mu_i = 1, \quad \mu_i > 0 \quad (i=1, \dots, \ell). \\
& \quad , \quad \forall \delta > 0 \quad C(\delta) = C^\tau - \\
& \quad O_\delta(C), \quad Z(C(\delta), X(\delta)) \\
& u(\delta) = (C(\delta), A, b) , \\
& \tau \quad \left(0, \min \left\{ 1, \frac{\delta}{\ell \|u\|} \right\} \right). \\
& \quad , \quad C(\delta) \in O_\delta(C), \quad \|C(\delta) - C\| = \\
& = \|C^\tau - C\| = \sum_{i=1}^{\ell} \sum_{j=1}^n |c_{ij}^\tau - c_{ij}| = \tau \sum_{i=1}^{\ell} \sum_{j=1}^n |u_j| = \tau \ell \|u\| < \delta. - \\
& \quad Z(C^\tau, X(A, b)) \quad , \quad 2,
\end{aligned}$$

$$K(C^\tau) \cap 0^+ X(A, b) \subset K_0(C^\tau) \cap L_{X(A, b)}. \quad (10)$$

$$, \quad 0 < \tau < 1, \quad 7$$

$$[12], \quad K(C^\tau) \setminus K_0(C^\tau) \subset \text{int } K, \quad (8)$$

$$(K(C^\tau) \setminus K_0(C^\tau)) \cap 0^+ X(A, b) = \emptyset, \quad ,$$

$$K(C^\tau) \cap 0^+ X(A, b) \subset K_0(C^\tau). \quad 3 \quad [2] \quad \tau \neq 1$$

$$K_0 = K_0(C^\tau), \quad (9)$$

$$(10),$$

T.I. Sergienko

CONDITIONS OF PARETO-OPTIMAL VECTOR PROBLEM SOLVABILITY

In the paper, we investigate the existence conditions of Pareto-optimal solutions to vector optimization problem with unbounded polyhedral set of feasible solutions. The study is based on the use of properties of recessive cone of feasible set and the use of the cone, which partially order a feasible set with respect to the linear objective function. The conditions of stable and unstable solvability of a vector problem with polyhedral feasible set in the case of input data changes are considered.

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