

On Optimality Conditions for Linear Copositive Programming

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Abstract: A linear problem of Copositive Programming consists in minimization of a linear function subject to linear constraints defined in a conic (infinite) index set. Using the equivalent formulation of the linear copositive problem in the form of a convex Semi-infinite Programming problem and “using” the previously developed approach based on the immobile indices of constraints, we obtain new optimality conditions that do not need any additional conditions for the constraints.

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