GENERALIZED DUALITY IN NONDIFFERENTIABLE MULTIOBJECTIVE FRACTIONAL PROGRAMMING PROBLEMS

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Abstract. In this paper, a pair of nondifferentiable multiobjective generalized fractional dual programs is formulated. This unifies the two existing dual formulations in the literature. Duality results are established under generalized invexity assumptions and special cases of our problems are discussed.

Keywords. Multiobjective fractional programming; Nondifferentiable programming; Efficiency; Support function; Higher-order $(V, \alpha, \rho, \theta)$-invexity

AMS (MOS) subject classification: 90C26, 90C29, 90C32, 90C46

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