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Nonmonotone Gradient Methods for Vector Optimization with a Portfolio Optimization Application

Shaojian Qu, Ying Ji, Jianlin Jiang, Qingpu Zhang

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Highlights

- Vector optimization is studied.
- Two nonmonotone gradient algorithms are proposed for vector optimization.
- The global and local convergence results for the new algorithms are presented.
- The efficiency of the new algorithm is shown by an application to a portfolio optimization problem.

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