

I want to maximize G given below:

$$G = \frac{\sum_{i=1}^m \sum_{j=1}^n C_{j,i} \beta_{i0} w_j}{\sum_{i=1}^m \sum_{j=1}^n C_{j,i} \beta_{i0}}$$

where

$$C_{j,i} = T_{j,i} \left( \frac{1 - \alpha_{j,i}}{\alpha_{j,i}} \right)$$

$$T_{j,i} = M_{F,j} \delta_{Fi} \alpha_{j,i} + \alpha_{j,i} \sum_{k=1}^m T_{j,k} \left[ \left( \frac{1 - \alpha_{j,i}}{\alpha_{j,i}} \right) \beta_{ki} + \delta_{ki} \right]$$

$M_{F,j}$ ,  $m$ , and  $n$  are known. The parameters,  $\alpha$ ,  $\beta$ , and  $\delta$ , should be chosen in a way that  $G$  becomes maximized.

There are a number of constraints for this optimization problem that are given below:

$$\sum_{i=1}^m \delta_{Fi} = 1$$

$$\sum_{i=1}^m \delta_{ki} + \delta_{k0} = 1$$

$$\sum_{i=1}^m \beta_{ki} + \beta_{k0} = 1$$

$$0 \leq (\delta, \beta) \leq 1$$

$$0 \leq \alpha_{ji} \leq 1$$