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By the first-order necessary conditions $\nabla f(x^*) = 0$ for x^* to be a local minimizer. For this to happen from the second equation in the system $\nabla f(x) = 0$ we must have $x_2 = x_2 - 1$. If we put this into the first equation in the system $\nabla f(x) = 0$ we have $-2(1 - x_1) = 0$ so $x_1 = 1$. Using the first equation derived this means that $x_2 = 12 = 1$.

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NUMERICAL OPTIMIZATION

Solutions [NOCEDAL, WRIGHT] Numerical optimization - Otimizaçã If the set of solutions of the constrained optimization problem is nonempty and bounded and if (μ_k) is a decreasing sequence with $\mu_k \rightarrow 0 \Rightarrow (x(\mu_k))$ converges to a solution x^* . and $f(x(\mu_k)) \rightarrow f^*$, $P(x(\mu_k); \mu_k) \rightarrow f^*$.

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The text book is Numerical Optimization, by J. Nocedal and S. Wright, Springer Verlag, 1999. Most of the topics covered in the course will be based on this book. There will be weekly assignments. Most assignments consist of pencil-and-paper problems and short computer program.

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Constrained optimization is based on KKT condition on Lagrangian function. KKT just says that at the solution, the gradient of the objective function is a linear combination of the gradients of the active constraints. All interior point method form the KKT equation and solve it using Newton equation method. Inequality constrains become

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Jorge Nocedal (born 1952) is an applied mathematician and computer scientist, and the Walter P. Murphy professor in the Industrial Engineering and Management Sciences department in the McCormick School of Engineering at Northwestern University in Evanston, Illinois. Nocedal specializes in nonlinear optimization, both in the deterministic and stochastic setting. The motivation for his current algorithmic and theoretical research stems from applications in image and speech recognition, recommendat

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