

Fundamentals of Non-Linear Optimization

- **Single Objective function $f(x)$**
 - *Maximization*
 - *Minimization*
- **Design Variables, $x_i, i=0,1,2,3,\dots$**
- **Constraints**
 - *Inequality*
 - *Equality*
- **Optimal points**
 - *Local minima/maxima* points: A point or Solution x^* is at local point if there is no other x in its Neighborhood less than x^*
 - *Global minima/maxima* points: A point or Solution x^{**} is at global point if there is no other x in entire search space less than x^{**}

```
Maximize  $X1 + 1.5 X2$   
Subject to:  
 $X1 + X2 \leq 150$   
 $0.25 X1 + 0.5 X2 \leq 50$   
 $X1 \geq 50$   
 $X2 \geq 25$   
 $X1 \geq 0, X2 \geq 0$ 
```

Figure 5: Example of design variables and constraints used in non-linear optimization.

Linear And Nonlinear Optimization Solution

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M. Shetty**

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