



minimize $f(x)$
subject to $g_i(x) = 0, i \in \mathcal{E}$
 $g_i(x) \geq 0, i \in \mathcal{I}.$

$$x_{k+1} = x_k + \alpha_P \Delta x_k$$
$$\lambda_{k+1} = \lambda_k + \alpha_D \Delta \lambda_k$$

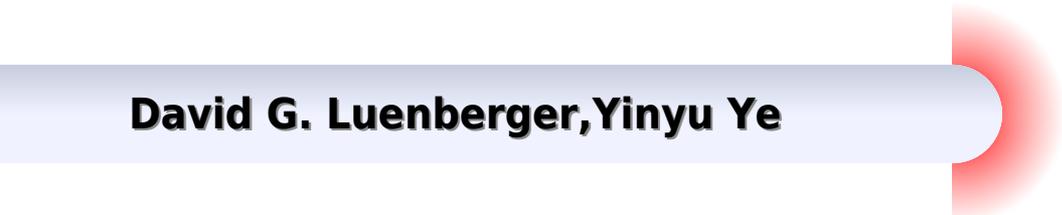
Linear and Nonlinear Optimization

SECOND EDITION

Igor Griva ■ Stephen G. Nash ■ Ariela Sofer

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David G. Luenberger, Yinyu Ye



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