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Solutions to Selected Problems in NUMERICAL OPTIMIZATION by J. Nocedal and S.J. Wright Second Edition Solution Manual Prepared by: Frank Curtis Long Hei Gabriel L'opez-Calva Jorge Nocedal Stephen J. Wright 1

NUMERICAL OPTIMIZATION

$2 = 1$, and the optimal objective is 2. (b) The formulation is $\min x_1 + x_2$ (61a) s.t. $x_1 + x_2 = 3$ (61c) Substituting equation (61c) into (61b), we get $x_1 + (3 - x_1) = 2$ which implies $x_1 = -1$. This inequality has no solution; thus the feasible region of the original problem is empty.

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$p - (B + \alpha l) - 1g + v$, (4.16) where v is a vector that satisfies $v^T(B + \alpha l) - 1g \leq 0$. (This condition ensures that v does not move back toward zero, but instead continues to move roughly in the direction of $-(B + \alpha l) - 1g$). When B has zero eigenvalues but no negative eigenvalues, the Cauchy step p is used as the approximate solution of (4.9).

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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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