



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

# S Linear And Nonlinear Optimization Griva Solution

**Richard W. Cottle, Mukund N. Thapa**



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