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2.1 .

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the original problem is

unbounded below,

hence it has no

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solution. 62 Problem

15.4 The optimization

problem is  $\min_{x,y} x^2$

$+y^2$  s.t.  $(x-1)^3 = y^2$ .

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Problem and Classi

cation 1. Problem:  $\arg \min_{z \in \mathbb{R}^n} f(z) : (c_i(z) = 0 \text{ } i \in E \text{ } c_i(z) \leq 0 \text{ } i \in I)$  (a)  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  is known as the

objective function (b)  $E$  are equality constraints (c)  $I$  are inequality constraints

2. Classifications

(a) Unconstrained vs. Constrained. If  $E \cup I = \emptyset$ ; then it is an uncon ...

(b) Linear vs. Nonlinear

(c) Convex vs. Nonconvex

(d) Separable vs. Nonseparable

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Perpinán at the University of California, Merced. The notes are largely based on the book “Numerical Optimization” by Jorge Nocedal and Stephen J. Wright (Springer, 2nd ed., 2006), with some additions.

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