

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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**Merle C. Potter** 

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