

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

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