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2.1 .

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Fundamentals of Optimization 1

Overview of Numerical Optimization 1.1

Problem and Classification 1. Problem:  $\arg \min_{z \in \mathbb{R}^n} f(z) : (c_i(z) = 0 \quad i \in E \quad c_i(z) \leq 0 \quad i \in I)$

(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. Classification

(a) Unconstrained vs.

Constrained. If  $E = \emptyset$ ; then it is an uncon

...

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These are notes for a one-semester graduate course on numerical optimisation given by Prof. Miguel A. Carreira-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.

## **Numerical Optimization Lecture notes**

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