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1.1.1 Introduction: Numerical vs Analytical Methods

(ML 15.1) Newton's method (for optimization) - intuition SCM (4): Mixed integer linear programming | Network optimization models for demand allocation How to Avoid Numerical Issues in Optimization Models Mod-06 Lec-15 Trust Region and Quasi-Newton Methods DOE Made Easy with version 12 of Design-Expert® software (DX12) Nocedal Numerical Optimization Solution Manual

Let x_k be the current iterate and p_k a non-zero direction. Let $0 < c < 12$. The one-dimensional minimizer along $x_k + p_k$ is (see the previous exercise) $k = \frac{f'(x_k) p_k}{\|f'(x_k) p_k\|}$. Direct substitution then yields $f(x_k + (1-c)k p_k) = f(x_k) + (f'(x_k) p_k)^2 (2p_k^2 + c(f'(x_k) p_k)^2) p_k^2$. Now, since $f_k = Qx_k + b$, after some algebra we get $f(x_k + k p_k) = f(x_k) + (f'(x_k) p_k)^2 (2p_k^2 + 12(f'(x_k) p_k)^2) p_k^2$, from which the first inequality in the Goldstein conditions is evident.

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Prepared by: Frank Curtis Long Hei Gabriel Lopez-Calva Jorge Nocedal Stephen J. Wright 1.

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Numerical Optimization Nocedal Solution Manual Once the model has been formulated, an optimization algorithm can be used to find its solution, usually with the help of a computer. There is no universal optimization algorithm but rather a collection of algorithms, each of which is tailored to a particular type of optimization problem.

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"Numerical Optimization Homework Solution" by Ynot Grody

I will be taking material from two sets of notes that are still under construction (and are listed below) as well as from papers in the optimization literature. The Nocedal-Wright book will also serve as a good source for background material. The main body of the course will use material from items 3. and 8. below.

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