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(ML 15.1) Newton's method (for optimization) - intuition~~Introduction to Optimization: What Is Optimization?~~ ~~Constrained optimization introduction~~ **MIT Numerical Methods for PDEs Lecture 17: Newton's method and quasi-Newton for nonlinear systems Convex Optimization and Applications - Stephen Boyd** ~~Jorge Nocedal: \"Tutorial on Optimization Methods for Machine Learning, Pt. 2\"~~

Lecture 18: Quasi-Newton methods*David Bernal - Modern Computational Approaches to Nonlinear Discrete Optimization and Applications Mod-01 Lec-25 Numerical optimization : Region elimination techniques Nocedal Numerical Optimization Solution*

This shows that the problem has no solution. (c) The formulation is minx1x2. s.t.x1+x2=2 Since the constraint of this problem is linear, we eliminatex2from the objective and get an unconstrained problem, namely minx1(2−x1)=−(x1−1)2+1. Obviously, when|x1−1|→+∞, we see that−(x1−1)2+1→−∞.

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p − (B + αI) − 1g + v,(4.16) wherevis a vector that satisfiesvT(B + αI) − 1g ≤ 0. (This condition ensures thatvdoes not movepback toward zero, but instead continues to move roughly in the direction of − (B + αI) − 1g). WhenBhas zero eigenvalues but no negative eigenvalues, the Cauchy stepp pCis used as the approximate solution of (4.9).

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2 = 1, and the optimal objective is 2. (b) The formulation ismin x1 + x2(61a)s.t. x21 + x221 (61b)x1 + x2 = 3 (61c)Substituting equation (61c) into (61b), we getx21 + (3 x1)21 which implies x213x1 + 4 0. This inequality has no solution; thus the feasible region of the originalproblem is empty.

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