

MA/OR/ST 706: Nonlinear Programming
Homework 6
Instructor: *Dr. Kartik Sivaramakrishnan*

INSTRUCTIONS

Due in class on Tuesday April 22, 2008. All problems are from the 2nd edition of Nocedal and Wright unless otherwise specified. Please read Chapter 16 in Nocedal and Wright before beginning the assignment. No late homeworks will be accepted without prior instructor approval.

1. Problem 16.1, Page 492.
2. Problem 16.2, Page 493.
3. Problem 16.4, Page 493.
4. Problem 16.9, Page 493.
5. Problem 16.16, Page 494.
6. Problem 16.17, Pages 494-495. Use your active set program from the project.
7. Problem 16.18, Page 495.
8. Problem 16.23, Page 495.