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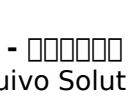
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Fundamentals of Optimization 1 Overview of Numerical Optimization 1.1 Problem and Classification 1. Problem: $\arg \min_{z \in \mathbb{R}^n} f(z) : (c) \{z \in \mathbb{R}^n : f(z) = 0\}$ (a) $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is known as the objective function (b) E are equality constraints (c) I are inequality constraints 2. Classifications (a) Unconstrained vs. Constrained. If $E = \emptyset$, then it is an unconstrained problem.

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Jorge Nocedal and Stephen Wright. Numerical Optimization - Springer, 1999. 1 Algorithms The BFGS algorithm (algorithm 8.1 of Nocedal and Wright), and an exact line search (using the bisection method) are implemented in algorithm_bfgs.m and line_search_bisection.m, respectively. ouY should understand the

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

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