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This shows that the problem has no solution. (c) The formulation is $\min x_1 x_2$. s.t. $x_1 + x_2 = 2$ Since the constraint of this problem is linear, we eliminate x_2 from the objective and get an unconstrained problem, namely $\min x_1(2 - x_1) = -(x_1 - 1)^2 + 1$. Obviously, when $|x_1 - 1| \rightarrow \infty$, we see that $-(x_1 - 1)^2 + 1 \rightarrow -\infty$.

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$p - (B + I) - 1g + v$, (4.16) where v is a vector that satisfies $v^T(B + I) - 1g = 0$. (This condition ensures that v does not move back toward zero, but instead continues to move roughly in the direction of $-(B + I) - 1g$). When B has zero eigenvalues but no negative eigenvalues, the Cauchy step p_C is used as the approximate solution of (4.9).

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$2 = 1$, and the optimal objective is 2. (b) The formulation is $\min x_1 + x_2$ s.t. $x_1 + x_2 = 3$ (61c) Substituting equation (61c) into (61b), we get $x_1 + (3 - x_1) = 2$ which implies $x_1 = 1$. This inequality has no solution; thus the feasible region of the original problem is empty.

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Nocedal specializes in nonlinear optimization, both in the deterministic and stochastic setting. The motivation for his current algorithmic and theoretical research stems from applications in image and speech recognition, recommendation systems, and search engines.

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Reference: Numerical Optimization by Nocedal and Wright. Categorize your optimization problem ¶ Different optimization problems require different classes of optimization algorithms for efficient solution. Some fundamental decision points: The tree below can serve as a guide for which class of optimization algorithm is appropriate.

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