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Chapter 16: Introduction to Nonlinear Programming A nonlinear program (NLP) is similar to a linear program in that it is composed of an objective function, general constraints, and variable bounds.

### **Chapter 16: Introduction to Nonlinear Programming**

An Introduction to Linear Programming 1.2 Linear Programming: A Graphical Perspective in  $R^2$  1. (a) Maximize  $z = 6x_1 + 4x_2$  subject to  $2x_1 + 3x_2 \leq 9$ ,  $x_1 \leq 4$ ,  $x_2 \leq 6$ ,  $x_1, x_2 \geq 0$ ,

The feasible region is shown in Figure 2.2. The solution is given by  $x = \begin{bmatrix} 4.5 \\ 0 \end{bmatrix}$ , with  $z = 27$ .  $x_1 \ x_2 \ z = 23 \ z = 25 \ z = 27$  FIGURE 1.1: Feasible region with contours  $z = 23$ ,  $z = 25$  and  $z = 27$ .

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Linear and Nonlinear Programming Third Edition David G. Luenberger Stanford University Yinyu Ye Stanford University 123. ... point methods for general nonlinear programming are explicitly discussed within the sections on penalty and barrier methods. A significant addition to Part III is

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