



$$x_{k+1} = x_k + \alpha_P \Delta x_k$$
$$\lambda_{k+1} = \lambda_k + \alpha_D \Delta \lambda_k$$

# Linear and Nonlinear Optimization

SECOND EDITION

Igor Griva ■ Stephen G. Nash ■ Ariela Sofer

# Linear And Nonlinear Optimization Griva Manual

**Didier Musso**



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