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Mod-01 Lec-26 Solution Non linear Programming Problem using Exterior Penalty Nonlinear Programming Third Edition Solution Nonlinear Programming 3rd Edition Theoretical Solutions Manual Chapter 6 Dimitri P. Bertsekas Massachusetts Institute of Technology Athena Scienti c, Belmont, Massachusetts 1. NOTE This manual contains solutions of the theoretical problems, marked in the book by It is continuously updated and improved, and it is posted on the internet at the ...

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If the problem has infinitely many solutions (which will happen if there is some vector  $d$  such that  $d^T Qd = 0$  and  $b^T d = 0$ ), then the algorithm will proceed as if the matrix  $Q$  were positive definite, i.e. it will find one of the solutions (case 1 occurs). However, in both situations the algorithm will terminate in at most  $m$  steps, where  $m$  is

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Then the set of optimal solutions of the problem is  $\{x^k = 0\}$ , so by Prop. 3.1.4, it will suffice to show that for each asymptotic direction of  $\{S^k\}$ , all corresponding asymptotic sequences are retractive. Let  $d$  be an asymptotic direction and let  $\{x^k\}$  be a corresponding asymptotic sequence. Similar to the proof of Prop. 3.1.5, we have  $d^T Qd \dots$

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