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The second derivative of $f(x)$, for $x = 0$, is given by $f''(x) = 2\sqrt{2} - 2\cos(2\sqrt{3}\ln x) + 4\sqrt{3}\sin(2\sqrt{3}\ln x)$. Thus: $f''(x_k) = 2\sqrt{2} - 2\cos \pi/4 + 4\sqrt{3}\sin \pi/4 = 2\sqrt{2} - 2\sqrt{2}/2 + 4\sqrt{3}\sqrt{2}/2 = 4\sqrt{6}$. Similarly $f''(y_k) = 2\sqrt{2} - 2\cos -\pi/4 + 4\sqrt{3}\sin -\pi/4 = 2\sqrt{2} - 2\sqrt{2}/2 - 4\sqrt{3}\sqrt{2}/2 = -4\sqrt{6}$. Hence, $\{x_k \mid k \geq 0\}$ is a sequence of nonsingular local minima, which evidently converges to x^* ,

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This is a thoroughly rewritten version of the 1999 2nd edition of our best-selling nonlinear programming book. New material was included, some of the old material was discarded, and a large portion of the remainder was reorganized or revised. The number of pages has increased by about 100.

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Nonlinear Programming SECOND EDITION Dimitri P. Bertsekas Massachusetts Institute of Technology ...
Characterization of Primal and Dual Optimal Solutions . . p. 490 5.1.4. The Case of an ...

SECOND EDITION Dimitri P. Bertsekas - ResearchGate

As in the second edition, the material in this book is organized into three separate parts. Part I is a self-contained introduction to linear programming, a key component of optimization theory. The presentation in this part is fairly conventional, covering the main elements of the underlying theory of linear programming,

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Nonlinear Programming Dimitri P. Bertsekas This extensive rigorous textbook, developed through instruction at MIT, focuses on nonlinear and other types of optimization: iterative algorithms for constrained and unconstrained optimization, Lagrange multipliers and duality, large scale problems, and the interface between continuous and discrete optimization.

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Nonlinear Programming, 3rd edition Athena Scientific, 2016. Dynamic Programming and Optimal Control, Vols. I and II, Athena Scientific, 1995, (4th Edition Vol. I, 2017, 4th Edition Vol. II, 2012). Abstract Dynamic Programming, 2nd Edition Athena Scientific, 2018; click here for a free .pdf copy of the book.

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Nonlinear Programming: Theory and Algorithms—now in an extensively updated Third Edition—addresses the problem of optimizing an objective function in the presence of equality and inequality constraints. Many realistic problems cannot be adequately represented as a linear program owing to the nature of the nonlinearity of the objective function and/or the nonlinearity of any constraints.

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