Lecture 29. 7 December 2004

- eACE: Electronic Assessing The Classroom Environment

- Review of Lecture #28:
  - Constrained minimization methods. Review of SUMT and augmented Lagrangian methods.
  - General concepts related to constrained optimization algorithms: Constraint status at a point; Constraint normalization; Potential constraint strategy; Descent function; Convergence of an algorithm.

- Definition of a QP subproblem. Search direction calculation.
- Solution method for QP problems - simplex method; many other methods.
- Constrained steepest descent method: linearization method.
- Step size determination in CSD method; definition of descent function, descent conditions, inaccurate line search.
- HW: Read Chapter 11.