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For nonlinear programming problems or interior-point methods, the sequence generally does not ever exactly reach the solution point, but converges toward it. In operation, the process is terminated when a point sufficiently close to the solution point, for practical purposes, is obtained.

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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.

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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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