

Section 10.4.3

Friday, April 25, 2025

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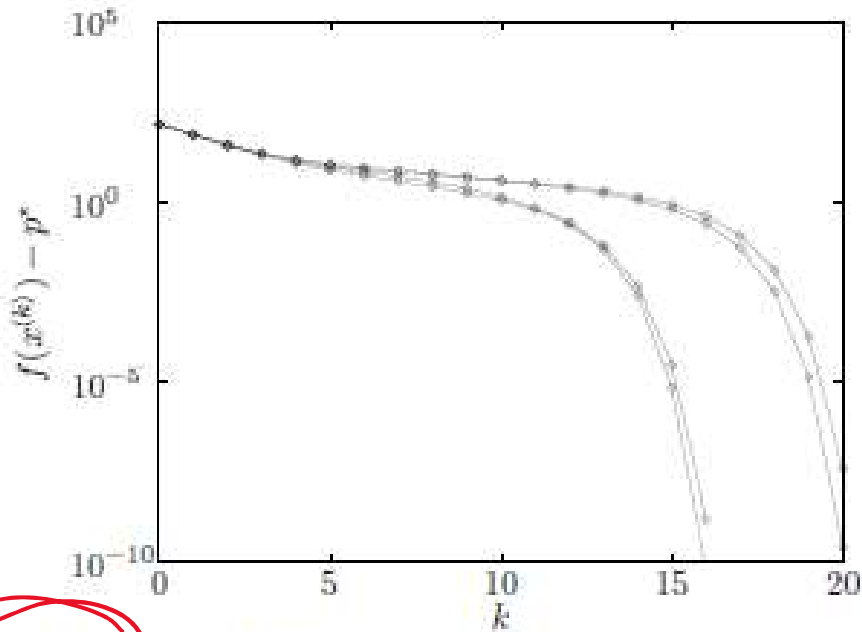
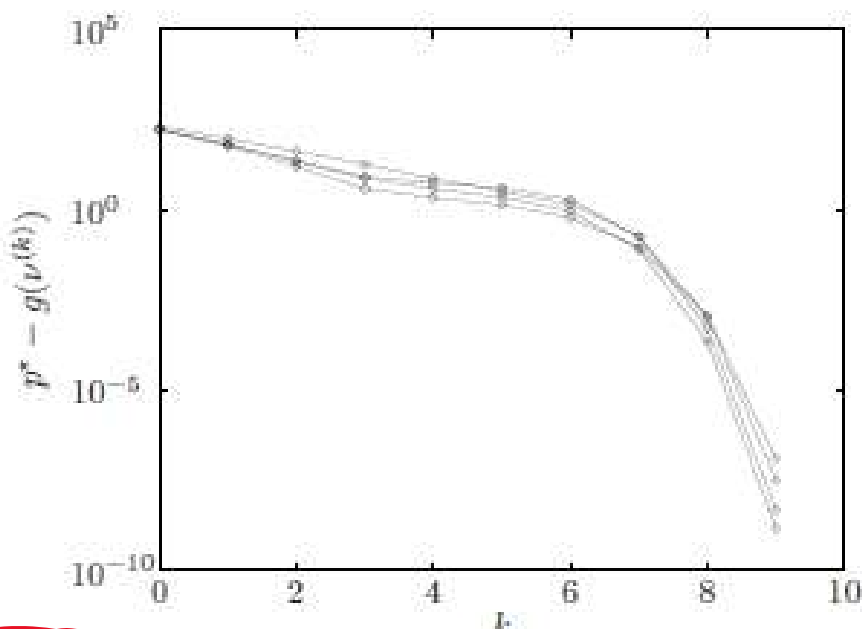


Figure 10.6 Error $f(x^{(k)}) - p^*$ in Newton's method, applied to an equality constrained analytic centering problem of size $p = 100$, $n = 500$. The different curves correspond to four different starting points. Final quadratic convergence is clearly evident.



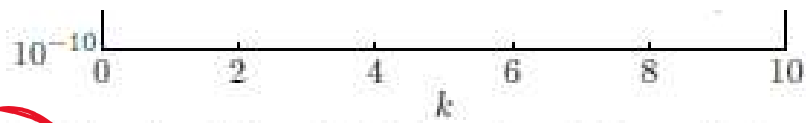


Figure 10.7 Error $|g(v^{(k)}) - p^*|$ in Newton's method, applied to the dual of the equality constrained analytic centering problem.

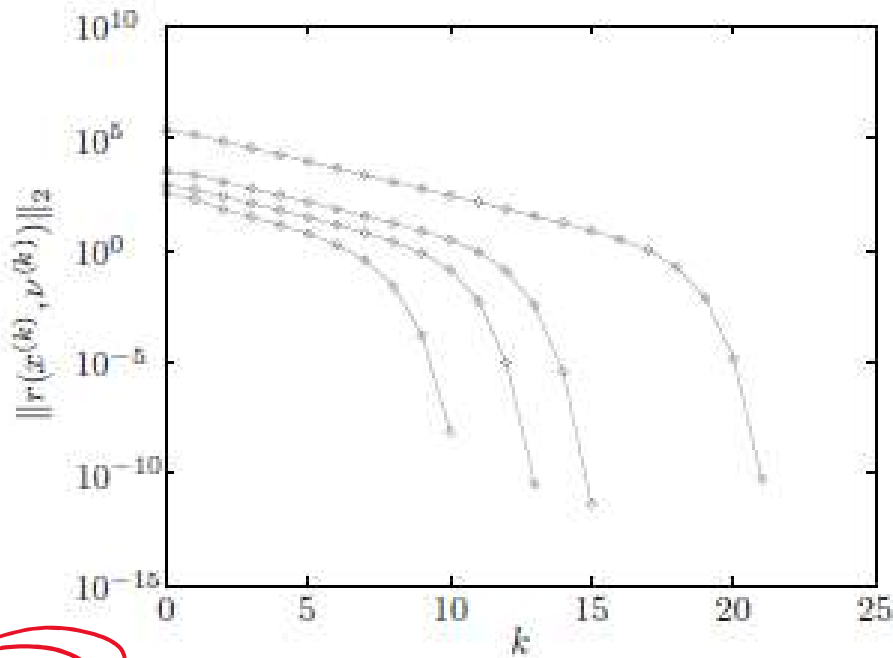


Figure 10.8 Residual $\|r(x^{(k)}, v^{(k)})\|_2$ in the infeasible start Newton method, applied to the equality constrained analytic centering problem.