



UNIVERSITAT<sub>DE</sub>  
BARCELONA

NUMERICAL LINEAR ALGEBRA

MASTER IN FUNDAMENTAL PRINCIPLES OF DATA SCIENCE

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## PROJECT 1

DIRECT METHODS IN OPTIMIZATION WITH CONSTRAINTS

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## 1 Introduction

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## 3 Solving the general KKT system

### 3.1 $LU$ factorization

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## References

- [1] Texto referencia  
<https://url.referencia.com>