

# General procedures in optimization

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## **Abstract**

This note contains my naive thought on the general procedure tackling an optimization problem.

## **1 Procedure**

1. Formulate the problem in optimization language
2. Choose a method
  - (a) Line Search
    - i. Newton/Quasi-Newton/Gauss-Newton/Steepest Descent
    - ii. Step size control
    - iii. Stopping criteria