

Linear Taylor Expansion

$$\tilde{f}_L(x) = f(x^{(k)}) + \left. \frac{\partial f}{\partial x} \right|_{x^{(k)}} \cdot (x - x^{(k)})$$

$$y = T^{-1}(x) = x$$



$$x = T(y) = y$$

Reciprocal Taylor Expansion

$$\tilde{f}_R(x) = f(x^{(k)}) + \left. \frac{\partial f}{\partial x} \right|_{x^{(k)}} \cdot (-x^{(k)})^2 \cdot \left(\frac{1}{x} - \frac{1}{x^{(k)}} \right)$$

$$y = T^{-1}(x) = \frac{1}{x}$$



$$x = T(y) = \frac{1}{y}$$

CONLIN Expansion

$$\tilde{f}_{\text{CONLIN}}(x) = f(x^{(k)}) + \underbrace{\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}}}_{\max\{\phi, \left. \frac{\partial f}{\partial x} \right|_{x^{(k)}}\}} (x - x^{(k)}) + \underbrace{\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}}}_{\max\{\phi, -\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}}\}} \cdot ((x^{(k)})^2 \cdot \left(\frac{1}{x} - \frac{1}{x^{(k)}} \right))$$

$$y = T^{-1}(x) = \begin{cases} x, & \text{if } \frac{\partial f}{\partial x} \geq 0 \\ \frac{1}{x}, & \text{if } \frac{\partial f}{\partial x} < 0 \end{cases}$$



$$x = T(y) = \begin{cases} y, & \text{if } \frac{\partial f}{\partial x} \geq 0 \\ \frac{1}{y}, & \text{if } \frac{\partial f}{\partial x} < 0 \end{cases}$$

MMA Expansion

$$\tilde{f}_{\text{MMA}}(x) = f(x^{(k)}) + \underbrace{\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}} \cdot (U - x^{(k)})^2}_{P_{ij}^{(k)}} \cdot \left(\frac{1}{U - x} - \frac{1}{U - x^{(k)}} \right) + \underbrace{\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}} \cdot (x^{(k)} - L)^2}_{q_{ij}^{(k)}} \cdot \left(\frac{1}{x - L} - \frac{1}{x^{(k)} - L} \right)$$

$$y = T^{-1}(x) = \begin{cases} \frac{1}{U - x}, & \text{if } \frac{\partial f}{\partial x} \geq 0 \\ \frac{1}{x - L}, & \text{if } \frac{\partial f}{\partial x} < 0 \end{cases}$$



$$x = T(y) = \begin{cases} U - \frac{1}{y}, & \text{if } \frac{\partial f}{\partial x} \geq 0 \\ \frac{1}{y} - L, & \text{if } \frac{\partial f}{\partial x} < 0 \end{cases}$$

Generalized Expansion

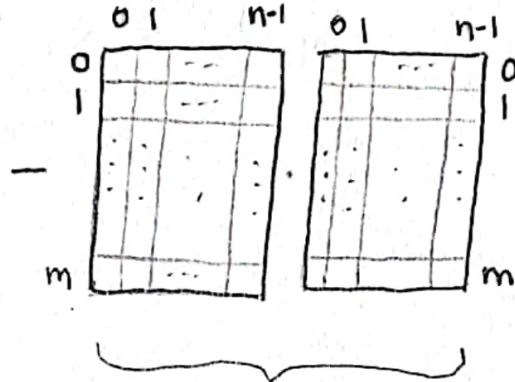
$$\tilde{f}_{\text{gen}}(x) = \tilde{f}(T(y)) = \underbrace{f(T(y^{(k)}))}_{f(x^{(k)})} + \underbrace{\left. \frac{\partial f}{\partial T} \right|_{T(y^{(k)})}}_{\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}}} \cdot \underbrace{\left. \frac{\partial T}{\partial y} \right|_{y^{(k)}}}_{\left. \frac{\partial T}{\partial y} \right|_{y^{(k)}}} \cdot (y - y^{(k)}) \Rightarrow$$

$$y = T^{-1}(x)$$

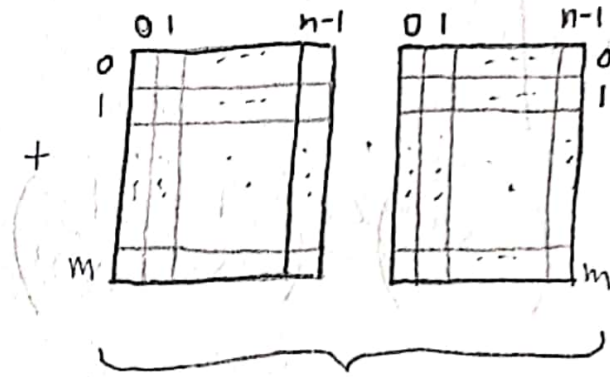
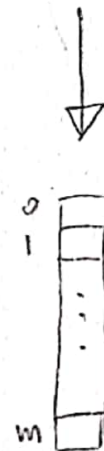
$$x = T(y)$$

$$\tilde{f}_{\text{gen}}(x) = f(x^{(k)}) + \underbrace{\left. \frac{\partial f}{\partial x} \right|_{x^{(k)}} \cdot \left. \frac{\partial T}{\partial y} \right|_{y^{(k)}}}_{P^{(k)}} \cdot (y - y^{(k)}) = \underbrace{f(x^{(k)}) - P^{(k)} \cdot y^{(k)}}_{\text{Zero-order term}} + \underbrace{P^{(k)} \cdot y}_{\text{first-order term}}$$

$$\tilde{g}_j(\underline{x}) = g_j(\underline{x}^{(k)}) - \underbrace{P_{ji}^{(k)} \cdot y_{ij}^{(k)}}_{\text{Dot product of } j^{\text{th}} \text{ row of } P_{ij}^{(k)} \text{ with } j^{\text{th}} \text{ column of } y_{ij}^{(k)}} + \underbrace{P_{ji}^{(k)} \cdot y_{ij}}_{\text{Dot product of } j^{\text{th}} \text{ row of } P_{ij}^{(k)} \text{ with } j^{\text{th}} \text{ column of } y_{ij}}$$



Dot product of
 j^{th} row of $P_{ij}^{(k)}$
 with j^{th} column of $y_{ij}^{(k)}$



Dot product of
 j^{th} row of $P_{ij}^{(k)}$
 with j^{th} column of y_{ij}

