

EQUALITY CONSTRAINED SPACE OPTIMIZATION PROBLEMS

Definition

An optimization problem (X, f) is an equality constrained space optimization problem if $X \subset \mathbf{R}^n$, $f: \mathbf{R}^n \to \mathbf{R}$, and there exists $h: \mathbf{R}^n \to \mathbf{R}^m$ so that

$$X = \{x \in \mathbf{R}^n \mid h(x) = 0\}$$

For this reason, (f,h) is sometimes called the *problem data* (abstract problem data) of the problem.

Notation

We often write such problems as: given $f: \mathbb{R}^n \to \mathbb{R}$ and $h: \mathbb{R}^n \to \mathbb{R}^m$, find $x \in \mathbb{R}^n$ to

minimize
$$f(x)$$

subject to $h(x) = 0$

Some authors abbreviate equality constrained space optimization problem as ECP.

