Introduction to Constrained Optimization
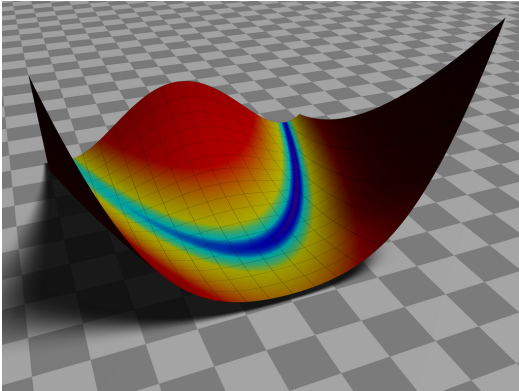
Lecture 14
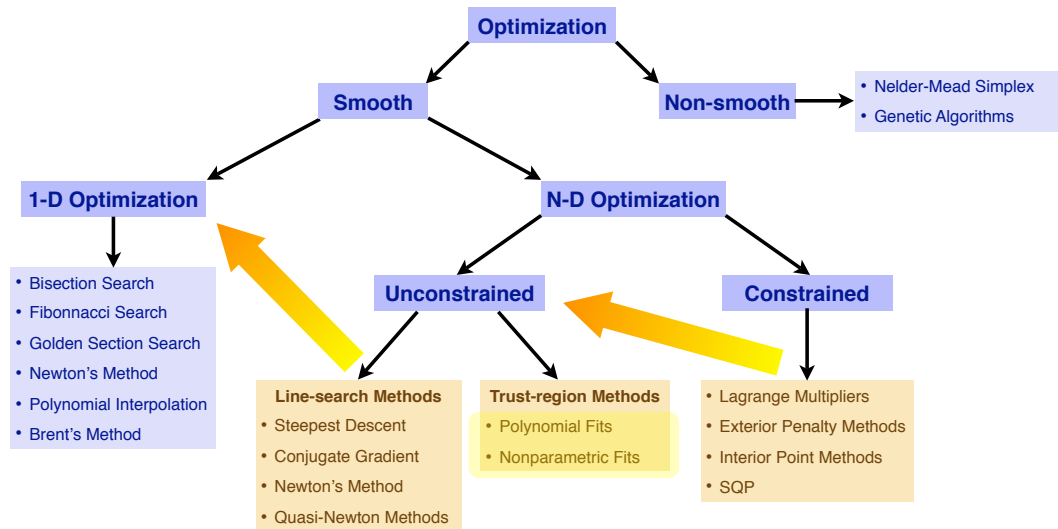
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Outline

Constrained Optimization

Example

$$\text{minimize} \quad f(x)$$

$$\text{with respect to} \quad x \in \mathbb{R}^n$$

$$\text{subject to} \quad \hat{c}_j(x) = 0, \quad j = 1, \ldots, \hat{m}$$

$$c_k(x) \geq 0, \quad k = 1, \ldots, m$$

Example: Barnes Problem in Matlab and Python.