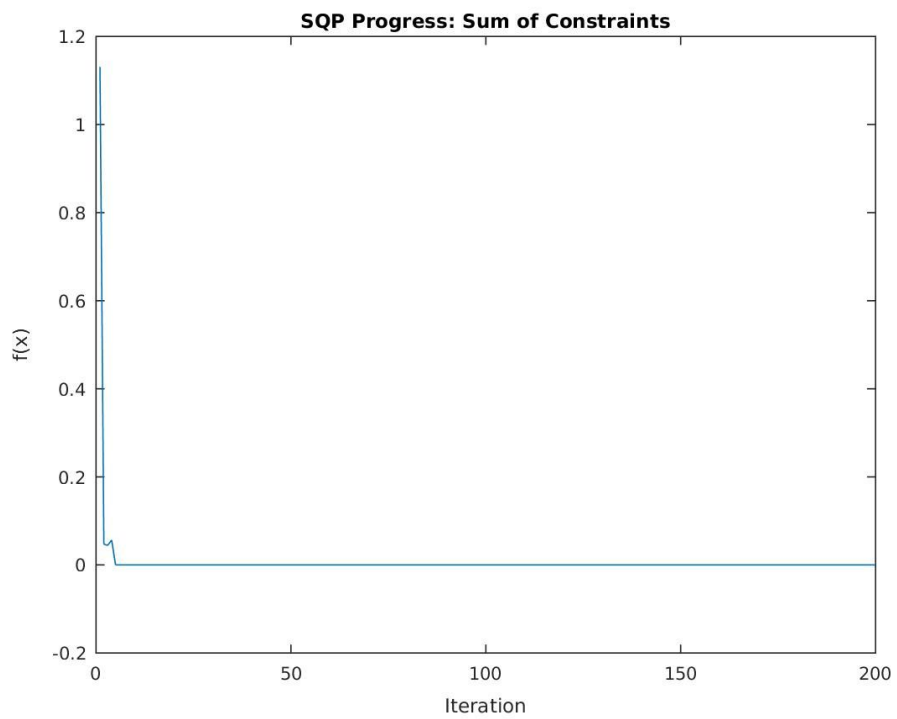
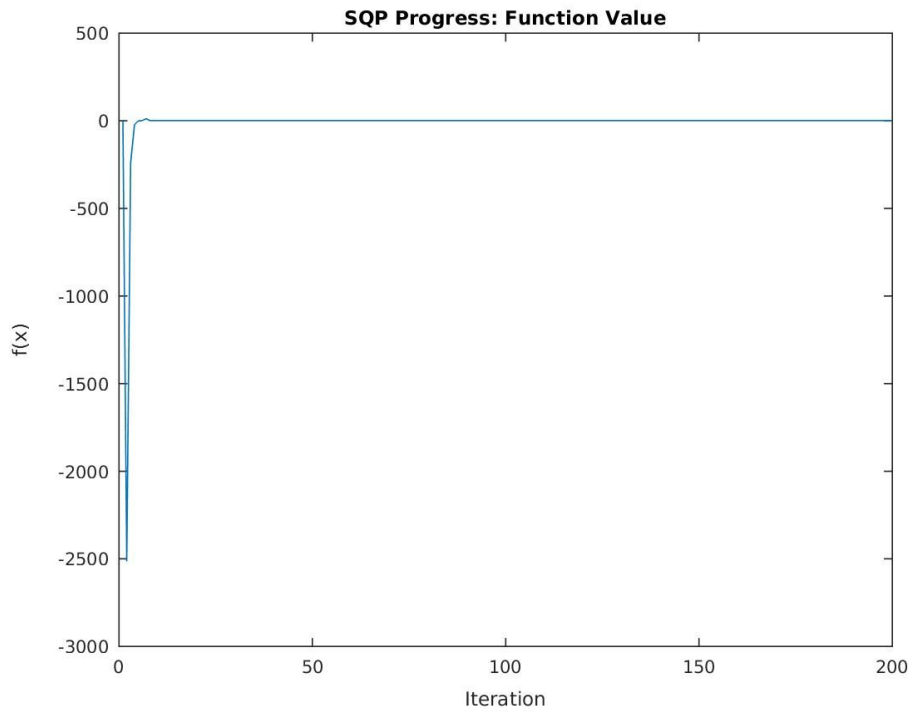


Analysis:

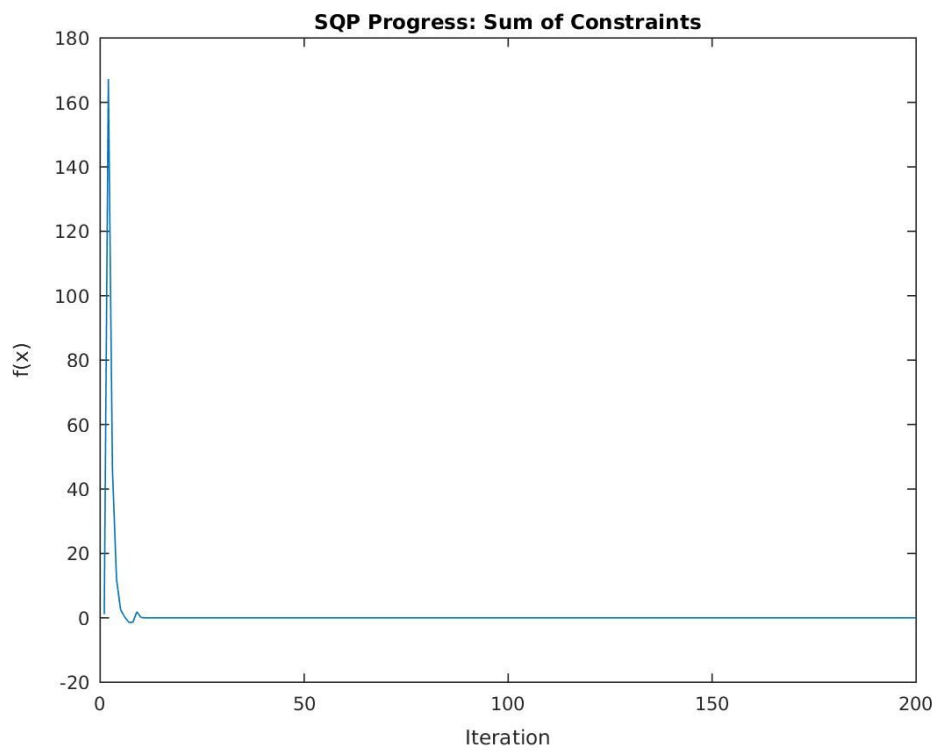
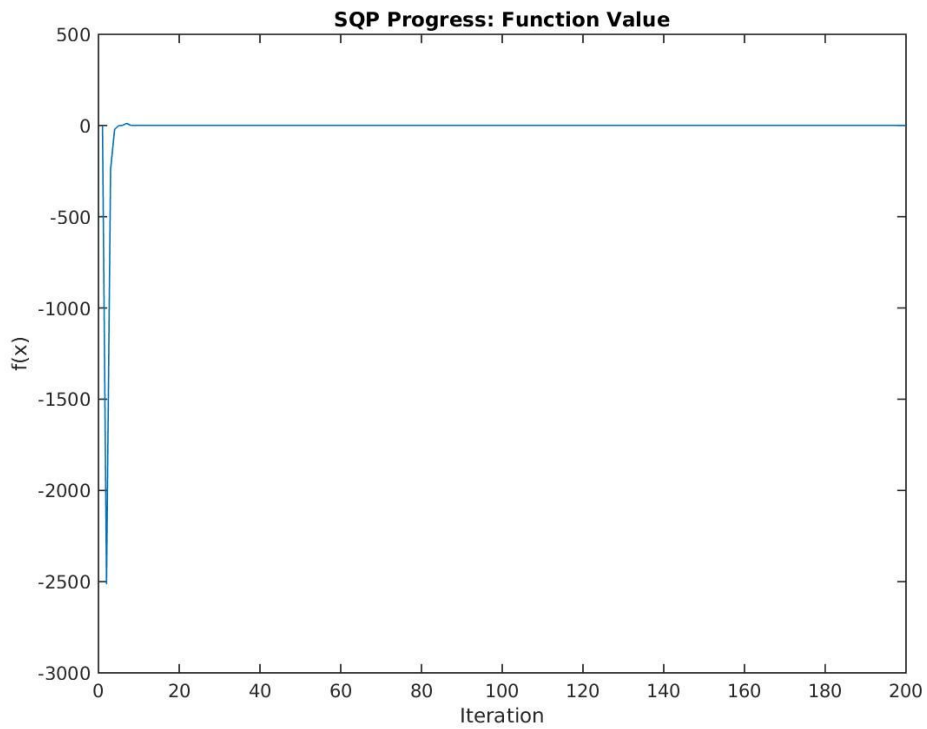
- Sequential Quadratic Programming is initialized with vector $[-1.8, 1.7, 1.9, -0.8, -0.8]$
- The method converges to $[-1.7171 \quad 1.5957 \quad 1.8272 \quad -0.7636 \quad -0.7636]$ and all the constraints to zero.
- The Lagrange Multipliers reach convergent value of $[-0.0402 \quad 0.0380 \quad -0.0052]$
- Convergence of SQP is negatively affected if the initialization of lagrange multipliers is set to all 0s. It converges to $[-2.2692 \quad 2.2025 \quad 0 \quad -0.0000 \quad -0.0000]$ in the specific case.

Plots:

Case 1: Lagrange Multipliers= [1 1 1]



Case 2: Lagrange Multipliers=[0 0 0]



Code:

hw9func.m - Contains the code for function , gradient, Hessian of L, Equality constraints, equality constraints derivatives.

main.m - Main entry point

sqp.m - Sequential Quadratic Programming Method For Equality Constraints