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Solution methods. For general problems a variety of methods are commonly used, including interior point, active set, augmented Lagrangian, conjugate gradient, gradient projection, extensions of the simplex algorithm. In the case in which  $Q$  is positive definite, the problem is a special case of the more general field of convex optimization.

Practical Augmented Lagrangian Methods For

E. G. Birgin and J. M. Martínez, "Improving ultimate convergence of an augmented Lagrangian method," Optimization Methods and Software vol. 23, no. 2, p. 177-195 (2008). This method combines the objective function and the nonlinear inequality/equality constraints (if any) in to a single function: essentially, the objective plus a "penalty" for ...

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These methods also add a penalty-like term to the objective function, but in this case the iterates are forced to remain interior to the feasible domain and the barrier is in place to bias the iterates to remain away from the boundary of the feasible region. See also. Barrier function; Interior point method; Augmented

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Yiguang Bai currently studies at the School of mathematics and statistics, Xidian University. Yiguang does research in Mathematical Physics and Applied Mathematics. Their current project is ...

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