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internet at the book 's www page ... For any $x \in X$ such that $f(x) - (x - x^*) = 0$, we have by the second order expansion of Prop.

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Excel can solve nonlinear programming problems by using the "Solver" option from the "Tools" menu that we used previously in this text to solve linear programming problems. Exhibit 10.1 shows an Excel spreadsheet set up to solve our initial Western Clothing Company example. The demand function contained in cell C4 is = 1500-24.6*C5 . The ...

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Chapter 16: Introduction to Nonlinear Programming A nonlinear program (NLP) is similar to a linear program in that it is composed of an objective function, general constraints, and variable bounds. The difference is that a nonlinear program includes at least one nonlinear function, which could be the objective function, or some or all of

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Nonlinear Programming and Process Optimization. 3 Introduction Optimization: given a system or process, find the best solution to this process within constraints. ... •A local solution to the NLP is also a global solution under the following sufficient conditions based on convexity.

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Consider the following nonlinear programming problem. Maximize $Z = x_1(1 - x_2)x_3$, subject to. $x_1 - x_2 + x_3 = 1$. and. $x_1 \geq 0, x_2 \geq 0, x_3 \geq 0$. Use dynamic programming to solve this problem.

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