ENCE 724/BMGT 832
Nonlinear Programming
Spring 2005
Dr. Gabriel

Homework #3

Given out: February 10, 2005
Due at start of class: February 17, 2005

Note:
Homeworks will be collected at the start of the class and each week several students will
be selected to present their homeworks to the class during the first 15 minutes. Five
minutes (or less) will be devoted for each question.

Reading:
Chapter 4 in course text
Section: 4.1
Section 4.2 pp. 138-145 (just before Fritz John conditions)
Section 4.3: pp.156-158 (just before Fritz John conditions)

Text Problems:
4.1, 4.4
Solve 4.1 and 4.1 using MATLAB. For example, consider the two unconstrained
optimization functions:
fminsearch - Multidimensional unconstrained nonlinear minimization,
            by Nelder-Mead direct search method.
   fminunc   - Multidimensional unconstrained nonlinear minimization

Supply all code and output.