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Fundamentals of Optimization 1 Overview of Numerical Optimization 1.1 Problem and Classification 1. Problem: $\arg \min z \in \mathbb{R}^n f(z) : (c_i(z) = 0 \quad i \in E \quad c_i(z) \leq 0 \quad i \in I)$ (a) $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is known as the objective function (b) E are equality constraints (c) I are inequality constraints 2. Classifications (a) Unconstrained vs. Constrained. If $E=I=\emptyset$; then it is an unconstrained problem.

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These are notes for a one-semester graduate course on numerical optimisation given by Prof. Miguel A. Carreira-Perpin~'an at the University of California, Merced. T´ he notes are largely based on the book "Numerical Optimization" by Jorge Nocedal and Stephen J. Wright (Springer, 2nd ed., 2006), with some additions.

Numerical Optimization Lecture notes

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