Lecture 8

- Lagrangian perspective on constrained opt.
- Equivalence between null-space and A^T lambda = g
- Why inequality constraints are so much harder
- The difference between eigenvalues and a closely related problem with inequality constraints
- A simple example of inequality constraints and how we can use that to understand the general setting for necessary conditions on an optimizer.
- The necessary conditions of a local min for an inequality constrained opt problem.
- The idea of descent directions
- The idea of an active set of constraints
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