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The second derivative of $f(x)$, for $x = 0$, is given by $f''(x) = 2\sqrt{2} - 2\cos(2\sqrt{3}\ln x) + 4\sqrt{3}\sin(2\sqrt{3}\ln x)$. Thus: $f''(x_k) = 2\sqrt{2} - 2\cos \pi/4 + 4\sqrt{3}\sin \pi/4 = 2\sqrt{2} - 2\sqrt{2} + 4\sqrt{3} = 4\sqrt{3}$. Similarly $f''(y_k) = 2\sqrt{2} - 2\cos -\pi/4 + 4\sqrt{3}\sin -\pi/4 = 2\sqrt{2} - 2\sqrt{2} - 4\sqrt{3} = -4\sqrt{3}$. Hence, $\{x_k \mid k \geq 0\}$ is a sequence of nonsingular local minima, which evidently converges to x^* ,

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This is a substantially expanded (by 130 pages) and improved edition of the best-selling nonlinear programming book by Bertsekas. The treatment focuses on iterative algorithms for constrained and unconstrained optimization, Lagrange multipliers and duality, large scale problems, and on the interface between continuous and discrete optimization.

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Nonlinear Programming 2nd Edition Solutions Manual Dimitri P. Bertsekas Massachusetts Institute of Technology Athena Scientific, Belmont, Massachusetts 1. NOTE This solutions manual is continuously updated and improved. Portions of the manual, involving primarily theoretical exercises, have been posted on the internet at the book's www page Many thanks are due to several people who have contributed solutions, and particularly to Angelia Nedic, Asuman Ozdaglar, and Cynara Wu.

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1.2. Linear Programming: A Graphical Perspective in \mathbb{R}^2 13 The feasible region is shown in Figure 1.4. The LP has alternative optimal solutions that fall on the segment connecting $x = \begin{pmatrix} 3 \\ 1 \end{pmatrix}$ to $x = \begin{pmatrix} 6 \\ 0 \end{pmatrix}$. Each such solution has an objective value of $z = 12$, and the parametric representation of the segment is given by $x = \begin{pmatrix} 3t+6(1-t) \\ t+0(1-t) \end{pmatrix}$...

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