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# nonlinear programming wikipedia

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in mathematics nonlinear programming nlp is the process of solving an optimization problem where some of the constraints are not linear equalities or the objective function is not a linear function

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what is non linear programming mathematical optimization problem is one in which a given function is either maximized or minimized relative to a given set of alternatives the function to be minimized or maximized is called the objective function

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there are several applications for nonlinear programming some of the most common are engineering design control data fitting and economic planning these applications usually share some attributes regarding problem structure that make convex optimization algorithms very effective

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introduce slack variables start with an optimization problem for now the simplest nlp minimize f x subject to hi x 0 i 1 m introduce slack variables to make all inequality constraints into nonnegativities minimize

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strained optimization including both derivations of the appropriate optimality conditions and an introduction to basic algorithms this part of the book explores the general properties of algorithms and defines various notions of convergence part iii extends the concepts developed in the second part to constrained optimization 11

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an optimization problem is nonlinear if the objective function $f(x)$ or any of the inequality constraints $c_i(x) = 0, i = 1, 2, \ldots, m$ or equality constraints $d_j(x) = 0, j = 1, 2, \ldots, n$ are nonlinear functions of the vector of variables $x$

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