Assignment #3 (*corrected and updated*)

Due Wednesday, 25 September 2024, at the start of class

From the textbook

> Griva, Nash, and Sofer, *Linear and Nonlinear Optimization*, 2nd ed., SIAM Press 2009.

please read sections 2.4 and 2.6, and then 3.1 and 3.2. Also read Appendices B.1 through B.8, noting you should have already read B.4 and B.5. We will get back to sections 2.5 and 2.7 when they are in suitable context.

DO THE FOLLOWING EXERCISE from section 2.4, page 58:

- Exercise 4.2
- Exercise 4.3

DO THE FOLLOWING EXERCISES from section 2.6, page 66:

- Exercise 6.4 (*"First three terms" means the terms which are constant, linear, and quadratic in p. Do not go to 3rd order or 3rd derivatives.*)
- Exercise 6.5 (*Ditto.*)
- Exercise 6.6

DO THE FOLLOWING EXERCISES from section 3.1, page 82:

- Exercise 1.2
- Exercise 1.3