An Efficient Method for Nonlinear Programming Problems

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Abstract

In this paper, an efficient method for nonlinear programming problems was studied. Preliminaries to Karush-Kuhn-Tucker method were introduced and then characterization of this method was mentioned. Some practical problems were also solved by this method. These problems were related to minimization or maximization of non-affine C^1-functions with convex constraint sets.

Key words: Non-affine C^1-function, convex constraint set, Karush-Kuhn-Tucker method.

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