

Algorithm for asymptotically exact minimizations in Karush-Kuhn-Tucker methods

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Abstract: We have improved two new algorithms with applications to asymptotically exact minimizations with inequalities constraints. These results generalize and improve the works of Andreani, Birgin, Martinez and Schuverdt on minimization with equality constraints. Numerical examples show that our proposed analysis gives convergence results.

Keyword: Nonlinear programming, augmented lagrangian methods, numerical experiments, approximate KKT point.