

# Nonlinear Programming Bertsekas

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'Subgradient method Wikipedia

June 21st, 2018 - Classical subgradient rules Let  $f$  be a convex function with domain  $A$  classical subgradient method iterates  $x_k$  where  $g_k$  denotes a subgradient of  $f$  at  $x_k$  and  $x_k$  is the iterate of'

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'Frank?Wolfe algorithm Wikipedia

June 24th, 2018 - The Frank?Wolfe algorithm is an iterative first order optimization algorithm for constrained convex optimization Also known as the conditional gradient method reduced gradient algorithm and the convex combination algorithm the method was originally proposed by Marguerite Frank and Philip Wolfe in 1956'

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