A GLOBALLY CONVERGENT LINEARLY CONSTRAINED LAGRANGIAN METHOD FOR NONLINEAR OPTIMIZATION

A DISSERTATION
SUBMITTED TO THE DEPARTMENT OF
MANAGEMENT SCIENCE AND ENGINEERING
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OF STANFORD UNIVERSITY
IN PARTIAL FULFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF
DOCTOR OF PHILOSOPHY
IN
OPERATIONS RESEARCH

Michael P. Friedlander
August 2002

I certify that I have read this dissertation and that, in my opinion, it is fully adequate in scope and quality as a dissertation for the degree of Doctor of Philosophy.

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Gene H. Golub

Approved for the University Committee on Graduate Studies:

Abstract

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Acknowledgments

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