

Worksheet on Nonlinear Programming

Example NLP problem

minimize $f(x)$
subject to $h(x) > 0$
 $g(x) = 0$

$f(x) = x_1 \cdot x_4 \cdot (x_1 + x_2 + x_3) + x_3$
 $h(x) = x_1 \cdot x_2 \cdot x_3 \cdot x_4 - 25$
 $g(x) = x_1^2 + x_2^2 + x_3^2 + x_4^2 - 40$

For this problem determine:

1. A potential feasible solution
2. Identify the constraints on the contour plot
3. Mark the set of feasible solutions on the contour plot
4. The minimum feasible solution on the contour plot
5. The maximum feasible solution on the contour plot

Variables

$x_1 = 1$, ≥ 1 , ≤ 5
 $x_2 = 5$, ≥ 1 , ≤ 5
 $x_3 = 5$, ≥ 1 , ≤ 5
 $x_4 = 1$, ≥ 1 , ≤ 5

End Variables

Equations

minimize $x_1 \cdot x_4 \cdot (x_1 + x_2 + x_3) + x_3$

$x_1 \cdot x_2 \cdot x_3 \cdot x_4 > 25$

$x_1^2 + x_2^2 + x_3^2 + x_4^2 = 40$

End Equations

