

# Contents

<b>Chapter 1. Introduction and Preliminaries</b> .....	1
1.1. Introduction .....	1
1.2. Basic Notations and Terminologies .....	5
1.3. Optimality Conditions .....	6
1.4. Line Search .....	10
1.5. A Remark .....	14
<b>Chapter 2. Slope Lemmas</b> .....	16
2.1. The First Slope Lemma .....	16
2.2. An Example.....	19
2.3. Gradient Projection on Tangent Plane.....	21
2.4. The Second Slope Lemma .....	23
<b>Chapter 3. Rosen's Method and Its Convergence</b> .....	26
3.1. Rosen's Method .....	26
3.2. Choice of Parameter .....	30
3.3. Global Convergence.....	32
3.4. Rate of Convergence .....	34
3.5. Kantorovich Inequality .....	38
3.6. Degeneracy .....	40
<b>Chapter 4. Combining with Variable Metric Methods</b> .....	43
4.1. A Variation of Goldfarb's Method .....	43
4.2. Pu-Yu's Theorem .....	49

<b>Chapter 5. <math>\varepsilon</math>-Active Set Strategy</b> .....	56
5.1. Decomposition of Polyhedron .....	56
5.2. Stability of Regularity (I) .....	58
5.3. An Example .....	60
5.4. Stability of Regularity (II) .....	63
5.5. Rotating Tangent Plane .....	64
<b>Chapter 6. Reduced Gradient Methods</b> .....	70
6.1. Wolfe's Method .....	70
6.2. Nondegeneracy Assumption .....	72
6.3. Yue-Han's Pivot .....	75
6.4. Convergence of Wolfe's Method .....	77
6.5. Luenberger's and Wang's Variations .....	80
6.6. Improving Rosen's Method .....	82
<b>Chapter 7. Point-to-Set Mapping</b> .....	84
7.1. Zangwill's Theorem .....	84
7.2. Consequences of Slope Lemmas .....	88
7.3. Comparison .....	92
<b>Chapter 8. On Other Topics</b> .....	95
8.1. The Third Slope Lemma .....	95
8.2. Ritter's Rule and Its Extension .....	98
8.3. Global Convergence Rate .....	101
8.4. Karmarkar's Algorithm .....	103
8.5. Nonsmooth Optimization .....	108
<b>References</b> .....	110