

ECE 580, Optimization by Vector Space Methods Assignment # 4

Issued: February 20

Due: March 3, 2008

Reading Assignment:

Luenberger, Chapter 5.

Problems:

15 *Duality* Luenberger Prob. 5.2

16 *Optimal control* Luenberger Prob. 5.7 and 5.9

17 *Lagrange multiplier theory* Luenberger Prob. 5.15 and 5.16