

# Nonlinear programming: Homework 5

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## 1 Duality

Please do the following exercises from the book “Convex optimization” of Boyd and Vandenberghe:

- 5.1 (duality and sensitivity analysis)
- 5.12 (analytic centering)

## 2 Unconstrained optimization (preparation)

- Have a working MATLAB
- Check the code `armijo.m` for backtracking line search
- Start playing with the different optimization functions.