Notes for Part 4: Active-set methods for linearly-constrained optimization

Nick Gould, CSED, RAL, Chilton, OX11 0QX, England (n.gould@rl.ac.uk)

January 11, 2006

4 Sketches of proofs for Part 4

4.1 Proof of Theorem 4.1

4.2 Proof of Theorem 4.2