

Constrained optimisation exercises

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Solve by means of a program that implements a penalty method the following two optimization programs.

$$\begin{aligned} & \min x \sin(x) + y \sin(y) \\ & \text{s.t.} \begin{cases} x \geq \frac{1}{3} \\ y \geq \frac{3}{4} \\ x - \sin(y) \geq 0 \\ x^2 + y^2 \leq 5 \end{cases} \end{aligned}$$

$$\begin{aligned} & \min (x + 1)^2 + \frac{1}{2}y^2 \\ & \text{s.t.} \begin{cases} x \leq 3 \\ y \geq 0 \\ \frac{1}{8}x^3 - y \geq 0 \end{cases} \end{aligned}$$