
Nonlinear Optimization

lecture slides on nonlinear programming based on lectures ... - nonlinear programming $\min_{x \in X} f(x)$, where $f: n \rightarrow \mathbb{R}$ is a continuous (and usually differentiable) function of n variables $X \subseteq \mathbb{R}^n$ is a subset of \mathbb{R}^n with a "contin-

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arxiv:1604.00169v3 [stat] 16 may 2017 - a sequential monte carlo approach to thompson sampling for bayesian optimization hildo bijl h.jjl@tudelft.nl center for systems and control

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