

Test Examples for Nonlinear Programming Codes

- All Problems from the Hock-Schittkowski-Collection -

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Abstract

The test problems of the Hock and Schittkowski-collection¹ became quite popular in the past for developing and testing nonlinear programming codes. Since this first collection is out of print, we present a short review and the original scanned test problem documentation. We provide optimal solutions, program organization, and some numerical test results.

¹Test Examples for Nonlinear Programming Codes, Willi Hock, Klaus Schittkowski, Springer, Lecture Notes in Economics and Mathematical Systems, Vol. 187

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W. Hock, Klaus Schittkowski



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