

**ON THE APPLICATION OF LYAPUNOV'S THEOREM OF STABILITY
TO THE CONVERGENCE OF THE REDUCED GRADIENT METHOD
FOR OPTIMIZATION PROBLEMS WITH EQUALITY CONSTRAINTS**

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ABSTRACT

In this paper, we shall look at the convergence result of the reduced gradient method using the Cauchy problem for the system of ordinary differential equation. Lyapunov's theorem of stability will be applied to the convergence theorem to show that any numerical method that solves the Cauchy problem can also solve the problem of the form

$$\text{Min}_{x \in G} f(x)$$

where $f(x)$ is the objective function, $G = \{x \in \mathbb{R}^n; h(x) = 0\}$ and $h(x)$ is the constraint function.

INTRODUCTION

Optimization might be defined as the science of determining the "best" solution to certain mathematically defined problems, which are often models of physical reality. It involves the determination of algorithmic methods of solution, the study of the structure of such methods. In constrained optimization, the objective function is subject to some certain constraints (inequality or equality constraints).

Various authors using different methods have discussed both inequality and equality constrained optimization problems. These include Armijo [1], Fletcher [6], Rosen [13] etc. Most of these authors in discussing constrained optimization problems employed the Gradient, Conditional Gradient and the Reduced Gradient methods.

In this paper we shall review the work of Bertseka [2], Evtushenko [5] and Rosen [14] to ascertain that any numerical method that solves the given optimization problem (1.1) will also solve problem (1.0) with the aid of Lyapunov's theorem of Stability using the Reduced Gradient Method.

The following lemma and theorem will be applied in the course of this study.

Lemma 0.1: The projection onto $G = \{x: Ax = b\}$ is given by $P = I - A^T(AA^T)^{-1}A$.

Theorem 0.1: $\|y - A^T(AA^T)^{-1}Ay\|^2 = \|y\|^2 - (y, A^T(AA^T)^{-1}Ay)$

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