SUMT Sequential Unconstrained Minimization Technique

(Fiacco & McCormick)

$$F(x) \to \min \; ; \; G_j(x) \geq 0 \; ; \; H_k(x) = 0$$

$$j = 1(1)m \qquad k = 1(1)l$$

$$F'(x) = F(x) + r \sum_{j=1}^{m} \frac{w_j}{G_j(x)} + \frac{1}{r} \sum_{k=1}^{l} v_k H_k^2(x)$$