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NONLINEAR PROGRAMMING IN BANACH SPACE*

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1. Introduction. The usual nonlinear programming problem is the following:

(1.1) maximize $\{f(x) \mid g(x) \ge 0, x \ge 0\},\$

where $x \in \mathbb{R}^n$, $g: \mathbb{R}^n \to \mathbb{R}^m$ is a differentiable mapping and $x \geq 0$, $g(x) \geq 0$ means each coordinate of x, respectively g(x), is nonnegative; f is a real-valued differentiable function which represents the performance index. The first satisfactory necessary conditions that a solution of (1.1) has to satisfy were given by Kuhn and Tucker [1]. Subsequent generalizations include the papers by Arrow et al. [2], [3]. The model that we shall consider is the following generalization:

(1.2) maximize $\{f(x) \mid g(x) \in A_r, x \in A\},\$

where X, Y are real B-spaces, $x \in X$, $g: X \to Y$ is a differentiable function, A_Y is a convex set in Y and A is an arbitrary subset of X. f is a real-valued differentiable function. In §2 we introduce some notation and give some useful preliminary results. In §3 we discuss the Kuhn-Tucker constraint qualification [1] and the weak constraint qualification of Arrow, Hurwicz, and Uzawa [6]. In §4 we give the main results. These are similar to the Kuhn-Tucker necessary conditions. We also exhibit a saddle-value problem related to (1.2) when A_Y is a cone.

2. Preliminary results. We introduce some terminology and define a pair of sets which we call the local cone (LC) and the local polar (LP) which are essential to our study. The relevance of these sets to (1.2) is given by Theorem 2.1.

Let X be a real B-space and X^* its topological dual. Let A be a non-empty subset of X and let $\bar{x} \in A$.

DEFINITION 2.1. By the closed cone of A at \bar{x} we mean the intersection of all closed cones³ containing the set $A - \bar{x} \triangleq \{a - \bar{x} \mid a \in A\}$. We denote this set by $C(A, \bar{x})$.

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A B-space means a Banach space.

² Differentiable means Fréchet-differentiable; see [4], [5].

³ A set C is a cone if and only if for all $\alpha \geq 0$, $\alpha C \subseteq C$.

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- 1. Understanding the eBook Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - The Rise of Digital Reading Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9

- User-Friendly Interface
- 4. Exploring eBook Recommendations from Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - Personalized Recommendations
 - Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9 User Reviews and Ratings
 - Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9 and Bestseller Lists
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 - Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
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 - Interactive Elements Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol
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 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
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 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - Setting Reading Goals Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975
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 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - Fact-Checking eBook Content of Nonlinear Programming Proceedings Of The Siam Ams Symposia New York March 1975 Vol 9
 - Distinguishing Credible Sources
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 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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