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# A Brief Overview Why Optimization? Of Optimization Problems

Global Vs. Local Optimization" •!For General Nonlinear Functions, Most Algorithms Only Guarantee A Local Optimum" -!that Is, A Feasible X O Such That F 0(x O) # F 0(x) For All Feasible X Within Some Neighborhood ||x-x O||

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The Global Optimization Of High-dimensional Black-box Functions—where Closed Form Expressions And Derivatives Are Unavailable—is A Ubiquitous Task Arising In Hyperparameter Tuning [36]; In Reinforcement Learning, When Searching For An Optimal Parametrized Policy [7]; In Simulation, When Feb 14th, 2024

# 3.7 Optimization Problems 215 3.7 Optimization Problems

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In Contrast To This, In Continuous Optimization We Will Focus On, X Is A \continuum" Set Like The Entire Rn, A Box Fx : A X Bg, Or Simplex Fx 0 : P J Xj = 1g, Etc., And The Objective And The Constraints Are (at Least) Continuous On X. |In L Apr 17th, 2024

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