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Olga Brezhneva* (brezhnoa@muohio.edu), 123 Bachelor Hall, Department of Mathematics and Statistics, Oxford, OH 45056, and Alexey Tret'yakov, 3 Maja 54, 08-110 Siedlce, Poland. Methods for Degenerate Optimization Problems with Rapid Local Convergence.

We describe and analyze new methods for degenerate nonlinear optimization problems. For the problems with inequality constraints, we do not assume the strict complementarity condition, constraint qualifications and second-order sufficient conditions for optimality. In this case, the system of optimality conditions might be singular at the solution. In a local neighborhood of the solution, we construct a modified Lagrange system that has a locally unique regular solution. By applying Newton's method to the Lagrange system, we get a method with a superlinear rate of convergence to the solution of the nonlinear optimization problem. The proposed approach can be applied to solving a variety of problems and requires weaker assumptions for local superlinear convergence than other existing methods. (Received February 14, 2006)