

Integration of bound constraints in a recursive multilevel trust-region algorithm

Mélodie Mouffe (CERFACS)

joint work with

Serge Gratton (CNES), Philippe L. Toint (FUNDP, Belgium)

In this talk we will describe a way to adapt the unconstrained multilevel trust-region algorithm (S. Gratton, A. Sartenaer and Ph. L. Toint) to bound constrained optimization.