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In mathematics, nonlinear programming is the process of solving an optimization problem where some of the constraints or the objective function are nonlinear. An optimization problem is one of calculation of the extrema of an objective function over a set of unknown real variables and conditional to the satisfaction of a system of equalities and inequalities, collectively termed constraints. It is the sub-field of mathematical optimization that deals with problems that are not linear.

Nonlinear programming - Wikipedia
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Another useful distinction is between problems that are computationally "expensive" to evaluate and those that are relatively cheap, as is the case in linear programming. Nonlinear programming algorithms typically proceed by making a sequence of guesses of the variable vector x (known as iterates and distinguished by superscripts x 1, x 2, x 3, ...) with the goal of eventually identifying an optimal value of x. Often, it is not practical to identify the globally optimal value of x.

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Mathematically, the nonlinear programming problem may be expressed as below, where $x = (x_1, x_2, ..., x_n)$ are the variables of the problem, f is the objective function, $g_i(x)$ are the inequality constraints, and $h_j(x)$ are the equality constraints.

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$2^2 + (x_1 + x_2)^2]$, subject to: $g_1(x) = x_1 + x_2 \le 5$, $x_1 \ge 0$, $x_2 \ge 0$, (that is, $g_2(x) = -x_1$, $g_3(x) = -x_2$). The nonnegative constant θ reflects his tradeoff between risk and return. If $\theta = 0$, the model is a linear program, and he will invest completely in the investment with greatest expected return.

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Nonlinear Programming and Process Optimization. 3 Introduction Optimization: given a system or process, find the best solution to this process within constraints. ... corresponds to a mathematical programming problem x Rn y ny g x y st h x y f x y $\{0, 1\}$ $(,) 0$ $(,) 0$

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Fractional programming studies optimization of ratios of two nonlinear functions. The special class of concave fractional programs can be transformed to a convex optimization problem. Nonlinear programming studies the general case in which the objective function or the constraints or both contain nonlinear parts. This may or may not be a convex program.

Mathematical optimization - Wikipedia

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Mathematical Programming 161:1-2, 611-626. (2016) Smoothing projected Barzilai–Borwein method for constrained non-Lipschitz optimization. Computational Optimization and Applications 65 :3, 671-698.

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