1025-49-186Igor Griva\* (igriva@gmu.edu), Department of Mathematical Sciences, George Mason University,<br/>4400 University Drive, Fairfax, VA 22030, and Roman Polyak, Department of Mathematical<br/>Sciences, George Mason University, 4400 University Drive, Fairfax, VA 22030. Convergence<br/>analysis of an exterior-point method.

This talk presents some theoretical aspects of an exterior-point method for continuous nonlinear programming problem with both inequality and equality constraints. In particular, we show 1.5-Q-superlinear convergence of the method corroborated by numerical results. (Received January 22, 2007)