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I taught both Linear and Nonlinear Programming to our Math/CS majors at Francis Marion University over the past several years. The course in nonlinear has grown in popularity. Our projects have been the source of many of our own student's undergraduate research presentations at our NSF/MAA undergraduate conferences at Francis Marion University. In this talk, I will briefly discuss the courses and present several of the projects used in each course. We covered topics such as dynamic programming and constrained nonlinear optimization. (Received September 19, 2006)