QUIZ # 5 Ahmad F. Taha

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Find a solution (or solutions) that satisfies the KKT conditions for the following optimization problem:

$$\underset{x}{\text{minimize}} \qquad f(x) = 2x_1 + x_2 \tag{1}$$

subject to
$$h(x) = x_1 + x_2 - 1 = 0$$
 (2)

$$g(x) = x_1 + 2x_2 - 2 \le 0 (3)$$

The KKT conditions are given by:

1.
$$\nabla_x \mathcal{L}(x^*, \lambda^*, \mu^*) = \nabla_x f(x) + \lambda^* \nabla_x h(x^*) + \mu^* \nabla_x g(x^*) = 0$$

2.
$$\mu^* \ge 0$$

3.
$$\mu^* g(x^*) = 0$$

4.
$$g(x^*) \le 0$$

5.
$$h(x^*) = 0$$