

4. Show that $(1, 1)^T$ is a local minimizer for the problem

Minimize $f(x) = f(x_1, x_2) = x_1^2 + 2x_2^2 - x_1x_2$
subject to

$$\begin{array}{lll} \text{active} & x_1 + x_2 \geq 2 & g_1(x) = x_1 + x_2 - 2 \\ \text{active} & x_2 \geq x_1 & g_2(x) = -x_1 + x_2 \\ \text{inactive} & x_2 \leq 2 & g_3(x) = -x_2 + 2 \end{array}$$

by demonstrating that $(1, 1)^T$ satisfies the sufficient conditions presented in the course.

$$\lambda_3 = 0 \quad A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ 0 & -1 \end{bmatrix} \quad \nabla f(x) = \begin{bmatrix} 2x_1 - x_2 \\ 4x_2 - x_1 \end{bmatrix}$$

$$\nabla f(1, 1) = \begin{bmatrix} 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 & -1 & 0 \\ 1 & 1 & -1 \end{bmatrix} \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ 0 \end{bmatrix} = \begin{bmatrix} \lambda_1 - \lambda_2 \\ \lambda_1 + \lambda_2 \end{bmatrix}$$

$$\lambda_1 = 2, \lambda_2 = 1, \lambda_1, \lambda_2 > 0$$

$$\nabla^2 f(x) = \begin{bmatrix} 2 & -1 \\ -1 & 4 \end{bmatrix} \longrightarrow \begin{bmatrix} 2 & -1 \\ 0 & 7/2 \end{bmatrix} \text{ pos. def.}$$

Note $\hat{A} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$ is non-singular so

there is no Z.