

8. Show that  $(0, -1)^T$  is a local minimizer for the problem

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

$$\begin{array}{ll} \text{active} & x_2 \geq x_1^2 - 1 \\ \text{inactive } (\lambda_2 = 0) & x_1 \geq x_2 \end{array} \quad \begin{array}{l} -x_1^2 + x_2 + 1 \geq 0 \\ x_1 - x_2 \geq 0 \end{array}$$

by demonstrating that  $(0, -1)^T$  satisfies the sufficient conditions presented in the course.

$$\mathcal{L}(x, \lambda) = 2x_1^2 + x_2 - \lambda_1(-x_1^2 + x_2 + 1) - \lambda_2(x_1 - x_2)$$

$$\nabla_x \mathcal{L}(x, \lambda) = \begin{bmatrix} 4x_1 + 2\lambda_1 x_1 \\ 1 - \lambda_1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \text{ so } \lambda_1 = 1 > 0$$

$$\nabla g_1(x) = \nabla(-x_1^2 + x_2 + 1) = \begin{bmatrix} -2x_1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \text{ at } (0, -1)$$

so  $(0, -1)^T$  is a regular point and  $\bar{z}_{(0,-1)} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

$$\nabla_{xx}^2 \mathcal{L}(x, \lambda) = \begin{bmatrix} 4 + 2\lambda_1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 6 & 0 \\ 0 & 0 \end{bmatrix} \text{ (at } (0, -1))$$

$$\bar{z}(0, -1)^T \nabla_{xx}^2 \mathcal{L}(0, -1, 1, 0) \bar{z}(0, -1) = 6 > 0$$