

An Introduction To Optimization Solution Manual

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Therefore, $f(x) = [c1, c2]x \geq 0$ for all x . Thus, S by FONC, the optimal solution x cannot lie in the interior of the feasible set. Next, for all $x \in L1, L2, d = [1, 1]^T$ is a feasible direction. Therefore, $d^T f(x) = c1 \cdot c2 < 0$. Hence, by FONC, the optimal solution x cannot lie in $L1, L2$. Lastly, for all $x \in L3, d = [1, 1]^T$ is a feasible direction.

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