

Exercise session 8

19/12

① Let $a_j, j=1, \dots, n$ and b be given positive constants. Solve the following problem using Lagrangean relaxation

$$(P) \quad \min \sum_{j=1}^n x_j^2$$
$$\text{s.t.} \quad \sum_{j=1}^n a_j x_j \geq b$$
$$x_j \geq 0 \quad j=1, \dots, n$$

Does the obtained (\hat{x}, \hat{y}) satisfy GOC?

② We did Example 22.10 on page 161 in ASKS