

Exercise session 3

19/11

① We did exercise 6.6 on p.58 of ASKS

② a) We did exercise 5.8 on p.49 of ASKS

b) Formulate the dual problem of (P) on 5.8. Does it have any feasible solutions? Explain your answer

③ LDL^T-factorization of

$$H = \begin{pmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{pmatrix}$$