

Minimise $(x_1 - 2)^2 + (x_2 - 3)^2$

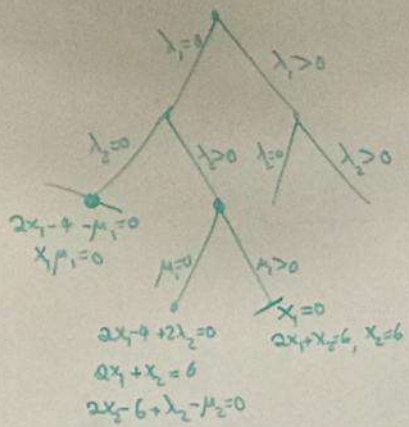
s.t. $x_1 + x_2 \leq 4 \quad \lambda_1$
 $2x_1 + x_2 \leq 6 \quad \lambda_2$
 $x_1, x_2 \geq 0 \quad \mu_1, \mu_2$

QNT

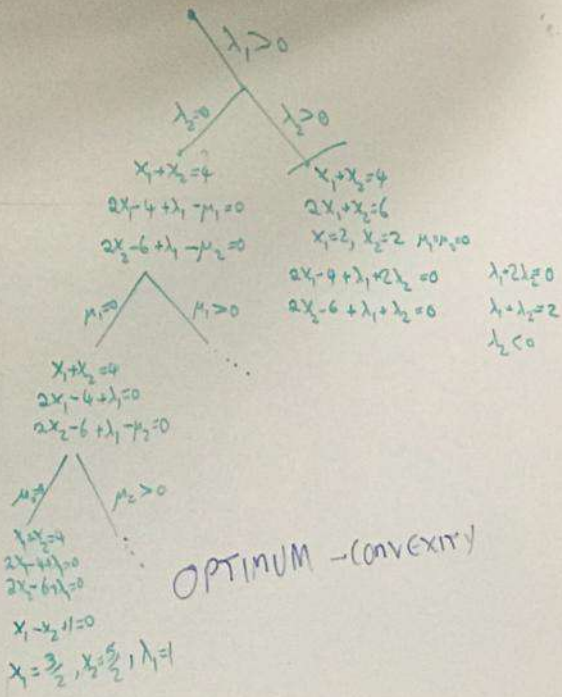
$$2(x_1 - 2) + \lambda_1 + 2\lambda_2 - \mu_1 = 0$$
$$2(x_2 - 3) + \lambda_1 + \lambda_2 - \mu_2 = 0$$

$\frac{\partial L}{\partial x_1} = 0$
 $\frac{\partial L}{\partial x_2} = 0$





$\mu_2 = 0$ / $\mu_2 > 0$
 $2x_1 - 4 + 2\lambda_2 = 0$
 $2x_1 + x_2 = 6$
 $2x_2 - 6 + \lambda_2 = 0$
 $2x_1 - 4x_2 + 8 = 0$
 $2x_1 + x_2 - 6 = 0$
 $x_2 = 10/5, x_1 = 8/5$



$x_1 + x_2 = 4$
 $2x_1 + x_2 = 6$
 $x_1 = 2, x_2 = 2, \mu_1 \mu_2 = 0$
 $2x_1 - 4 + \lambda_1 + 2\lambda_2 = 0$ / $\lambda_1 + 2\lambda_2 \leq 0$
 $2x_2 - 6 + \lambda_1 + \lambda_2 = 0$ / $\lambda_1 + \lambda_2 = 2$
 $\lambda_2 \leq 0$

OPTIMUM (convexity)