

An Introduction To Optimization Solution Manual

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Therefore, $f(x) = [c_1, c_2]x > 6 = 0$ for all x . Thus, S by FONC, the optimal solution x cannot lie in the interior of the feasible set. Next, for all $x \in L_1 \cap L_2$, $d = [1, 1]^T$ is a feasible direction. Therefore, $d^T f(x) = c_1 c_2 < 0$. Hence, by FONC, the optimal solution x cannot lie in $L_1 \cap L_2$. Lastly, for all $x \in L_3$, $d = [1, 1]^T$ is a feasible direction.

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