

Name:

Consider the following constrained minimization problem.

$$\min_{x_1, x_2} f = x_1^4 - x_1^2 + x_2^2$$

Subject to

$$h = x_1^2 - 1 = 0$$

Solve it by following the steps below to see if this problem has strong duality or not.

1. Write the Lagrangian.

$$L =$$

2. KKT conditions.

Write the gradient of the Lagrangian and equate to zero (the first of KKT conditions)

$$\nabla L = \left\{ \begin{array}{l} \partial L / \partial x_1 = \\ \partial L / \partial x_2 = \end{array} \right\} = \left\{ \begin{array}{l} 0 \\ 0 \end{array} \right\} \Rightarrow x_2 =$$

and x_1 has two possibilities. Write them here by expressing x_1 in terms of λ .

$$x_1 =$$

or

$$x_1 =$$

Of course, the feasibility must hold.

$$h = x_1^2 - 1 = 0$$

Now, what are the feasible values of x_1 ?

$$x_1 =$$

or

$$x_1 =$$

Now, write optimum values of all these.

$$x_1^* =$$

$$x_2^* =$$

$$\lambda^* =$$

$$f^* = p^* = \text{minimum for the primal problem} =$$

3. Now, write the dual problem by expressing the Lagrangian in terms of only λ .
Notice that there are two expressions, one for $\lambda \leq 1$ and another for $\lambda > 1$.

$$\max_{\lambda} L(\lambda) =$$

4. What is the maximizing value of λ ? And what is the maximum value of $L^* = d^* = ?$

5. Is this duality strong or weak?