

1. Section 3.8 Problem 9

x_i demonstrates the investment percentage on i th bond.

Objective Function:

$$\max \quad 13x_1 + 8x_2 + 12x_3 + 14x_4$$

s.t.

$$0 \leq x_i \leq 0.4 \quad \forall i \in [1, \dots, 4]$$

$$6x_1 + 8x_2 + 10x_3 + 9x_4 \geq 8$$

$$3x_1 + 4x_2 + 7x_3 + 9x_4 \leq 6$$

$$x_1 + x_2 + x_3 + x_4 \leq 1$$