

1. Section 3.8 Problem 12

x_i demonstrates the investment percentage on Stocks, Gold and T-Bills.

Objective Function:

$$\max \quad 10.9x_1 + 16.9x_2 + 7.4x_3$$

s.t.

$$0.2 \leq x_i \leq 0.5 \quad \forall i \in [1, \dots, 3]$$

$$0.17x_1 + 0.27x_2 + 0.07x_3 = 0.15$$

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