

$$L = \sum_{i=1}^n \frac{V_i}{x_i} + \sum_{i=1}^n \mu (B - x_i w_i) + \sum_{i=1}^n \lambda_i (0 + x_i)$$

$$x_i \geq 0 \\ -x_i \leq 0$$

$$\frac{\partial L}{\partial x_i} = -\frac{V_i}{x_i^2} + \mu w_i + \lambda_i = 0 \quad (1)$$

$$\sum_{i=1}^n x_i w_i \leq B \quad (2)$$

$$-x_i \leq 0 \quad (3)$$

$$\mu (B - x_i w_i) = 0 \quad (4)$$

$$\lambda_i x_i = 0 \quad (5)$$

$$\mu \geq 0 \quad (6)$$

$$\lambda_i \geq 0 \quad (7)$$

from (1)  $\Rightarrow x_i \neq 0$ . and (7)  $\lambda_i \geq 0$ , ii from (5)  $\Rightarrow \lambda_i = 0$ .  
(division by zero)

$$ii \quad \lambda_i = 0$$

$$\left\{ \begin{array}{l} -\frac{V_i}{x_i^2} + \mu w_i = 0 \end{array} \right. \quad (1)$$

$$\left\{ \begin{array}{l} \sum_{i=1}^n \lambda_i w_i \leq B \end{array} \right. \quad (2)$$

$$\left\{ \begin{array}{l} \lambda_i \geq 0 \end{array} \right. \quad (3)$$

$$\left\{ \begin{array}{l} \mu(B - \sum \lambda_i w_i) = 0 \end{array} \right. \quad (4)$$

$$\left\{ \begin{array}{l} \mu \geq 0 \end{array} \right. \quad (5)$$

Case 1.  $\mu = 0$ .

$$\frac{V_i}{x_i^2} = 0. \quad \text{Not possible.}$$

$$\text{Case 2. } \mu > 0. \quad \frac{V_i}{x_i^2} = \mu w_i. \Rightarrow x_i^2 = \frac{V_i}{\mu w_i} \Rightarrow x_i = \frac{1}{\sqrt{\mu}} \cdot \sqrt{\frac{V_i}{w_i}}.$$

(from (2) and (4))

let  $x_K$  a possible point  $\Rightarrow x_i = 0$  for  $\begin{cases} i=1, \dots, n \\ i \neq K. \end{cases}$

$$\text{i. } \begin{cases} x_K = \frac{1}{\mu} \cdot \sqrt{\frac{V_K}{W_K}} \\ x_K = \frac{B}{W_K}. \end{cases}$$

$$\frac{1}{\mu} \cdot \frac{V_K}{W_K} = \frac{B}{W_K}$$

$$\frac{1}{\mu} = \frac{B}{W_K} \cdot \frac{W_K}{V_K} = \frac{B}{V_K}.$$

$$\Rightarrow \mu = \frac{V_K}{B}.$$

$$\text{i. } x_K = \frac{B}{W_K} = \frac{V_K}{B} \cdot \sqrt{\frac{V_K}{W_K}}.$$

obj.

there is only one point  $x_K$ , minimizes original function.