Prove: Y=U4 是该问题 最优解
y' = u4 + N
问题描述: min    Dy    3 , s.t.    y  =1
可題機能: min    Dy    2 , s.t.    y   = イ DTD = 美 6 元 Unig T
DTD= [ U1-U2, U3, U4] 67 62 U2 U2
$D = \begin{bmatrix} u_1 - u_2 \cdot u_3 \cdot u_4 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \begin{bmatrix} u_2 \\ u_3 \end{bmatrix}$
$U_{4}^{T}D^{T}DU_{4} = N_{4}^{T} \left[ u_{1}, u_{2}, u_{3}, u_{4} \right] \left[ \begin{array}{c} 6_{1}^{2} \\ 6_{2}^{2} \\ \end{array} \right] \left[ \begin{array}{c} U_{3}^{T} \\ u_{2}^{T} \\ \end{array} \right] U_{4}$
63 L UZĪ 64 UYT
= 64 <sup>2</sup>
Let U'= on Un+ dolp + dolp + dolp + dolp ( U' ) =   Un  = 1
Let U'= 21 U1+ 2212 +23 U3 + 2444   U'  =   U   = 1 UDT DU'= = 2 22 62 = = = 2 23 62 + 2464 > (1-2) 647 2464
- U'TDTDU' > U4 DT DU4