

```
library(nloptr)
```

```
# Problem 1
```

```
f1 <- function(x) {
```

```
  return(-x[1] * x[2]) # Objective function: -xy
```

```
}
```

```
constraints1 <- function(x) {
```

```
  return(c(x[1] + x[2]^2 - 2, -x[1], -x[2])) # Constraints:  $x + y^2 \leq 2$ ,  $x \geq 0$ ,  $y \geq 0$ 
```

```
}
```

```
result1 <- nloptr(x0 = c(1, 1), eval_f = f1, eval_g_ineq = constraints1,
```

```
  opts = list(algorithm = "NLOPT_GN_ISRES", xtol_rel = 1e-6))
```

```
print(result1)
```

```
# Problem 2
```

```
f2 <- function(x) {
```

```
  return(2 * x[1] + x[2]) # Objective function: 2x + y
```

```
}
```

```
constraints2 <- function(x) {
```

```
  return(c(sqrt(x[1]^2 + x[2]^2) - 2, -x[1], (0.5 * x[1] - 1) - x[2])) # Corrected Constraints:  $\sqrt{x^2 + y^2} \leq 2$ ,  $x \geq 0$ ,  $y \leq 0.5x - 1$ 
```

```
}
```

```
result2 <- nloptr(x0 = c(1, 1), eval_f = f2, eval_g_ineq = constraints2,
```

```
  opts = list(algorithm = "NLOPT_GN_ISRES", xtol_rel = 1e-6))
```

```
print(result2)
```

```
# Problem 3
```

```
f3 <- function(x) {
```

```
  return(sum(x^2)) # Objective function:  $x_1^2 + x_2^2 + x_3^2 + x_4^2$ 
```

```
}
```

```
constraints3 <- function(x, A) {
```

```
  return(c(sum(x) - 1, A - x[4])) # Corrected Constraints:  $x_1 + x_2 + x_3 + x_4 = 1$ , only  $x_4 \geq A$ 
```

```
}
```

```
A_values <- c(0.25, 0.25, 0.5) # Cases for A:  $< 1/4$  ( $A=0.25$ ),  $= 1/4$  ( $A=0.25$ ),  $> 1/4$  ( $A=0.5$ )
```

```
results3 <- list()
```

```
for (A in A_values) {
```

```
  result <- nloptr(x0 = rep(0.25, 4), eval_f = f3,
```

```
    eval_g_eq = function(x) { return(sum(x) - 1) }, # Equality constraint: sum of variables equals 1
```

```
    eval_g_ineq = function(x) { return(A - x[4]) }, # Corrected inequality constraint: only x4 >= A
```

```
    opts = list(algorithm = "NLOPT_GN_ISRES", xtol_rel = 1e-6))
```

```
  results3[[paste("A =", A)]] <- result
```

```
}
```

```
print(results3)
```