

Updated value  $x = x^{\text{low}} + yd$  .

Minimize  $f(\mathbf{x})$   
Subject to  $g_i(\mathbf{x}) \leq 0; \quad i = 1, \dots, m$   
 $h_k(\mathbf{x}) = 0; \quad k = 1, \dots, p$   
 $x_j \geq 0; \quad j = 1, \dots, n$