

Semi-Definite Programming SKETCH

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December 2023

1 Fert-Simplex

$$\begin{array}{ll}\text{Min} & \frac{\sum_{i=1}^n a_{i1}x_1}{p_1} + \frac{\sum_{i=1}^n a_{i2}x_2}{p_2} + \frac{\sum_{i=1}^n a_{i3}x_3}{p_3} \\ & \text{s.t.} \\ & 2x_1 + x_3 \geq 1 \\ & x_2 + x_3 \geq 5 \\ & x_1 + 3x_2 \geq 3 \\ & x_2 \geq 11 \\ & x_3 \geq 8\end{array}$$