

Semi-Definite Programming SKETCH

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1 Fert-Simplex

$$\text{Min} \quad \frac{\sum_{i=1}^n a_{i1}x_1}{p_1} + \frac{\sum_{i=1}^n a_{i2}x_2}{p_2} + \frac{\sum_{i=1}^n a_{i3}x_3}{p_3} \quad (1)$$

$$\text{s.t.} \quad (2)$$

$$2x_1 + x_3 \geq 1 \quad (3)$$

$$x_2 + x_3 \geq 5 \quad (4)$$

$$x_1 + 3x_2 \geq 3 \quad (5)$$

$$x_2 \geq 11 \quad (6)$$

$$x_3 \geq 8 \quad (7)$$

$$(8)$$