

Brief Explanation of the Code

Libraries Used:

- `sympy` (imported as `sp`): A symbolic mathematics library used for differentiation, simplification, and symbolic computation.

Function: `verify_kkt(f, g, x_star, lambda_star)`

This function checks the **Karush-Kuhn-Tucker (KKT) conditions** for optimality in constrained optimization problems.

1. **Stationarity**: Computes the gradient of the objective function (∇f) and constraints (∇g), then verifies if $\nabla f + \lambda * \nabla g = 0$ at x_star .
2. **Primal Feasibility**: Checks if all constraints are satisfied ($g(x^*) \leq 0$).
3. **Dual Feasibility**: Ensures that all Lagrange multipliers (λ) are non-negative.
4. **Complementary Slackness**: Verifies that $\lambda_i * g_i(x^*) = 0$, meaning that active constraints have nonzero multipliers.

Each condition is evaluated using symbolic manipulation (`subs()`, `simplify()`, `evalf()`) to ensure numerical correctness. Finally, the function prints whether each condition holds and returns `True` if all are satisfied.

Example Usage:

The script tests KKT conditions on a simple quadratic minimization problem ($f = x_1^2 + x_2^2$) subject to a constraint ($x_1 + x_2 - 1 \leq 0$). It verifies whether $(x_1=0.5, x_2=0.5)$ is an optimal solution.

Results:

Stationarity holds: False

Primal Feasibility holds: True

Dual Feasibility holds: True

Complementary Slackness holds: True