

17.40

$$\left\{ \begin{array}{l} f(x) = 2x_1^2 - 4x_2 - x_1 \rightarrow \min, \quad x \in \mathbb{R}^2 \\ g_1(x) = 3x_1 - x_2 + 1 \leq 0 \\ g_2(x) = x_2^2 - 2 \leq 0 \end{array} \right\} Q \quad (1)$$

**Функция Лагранжа:**

$$\begin{aligned} F(x, \lambda) &= 2x_1^2 - 4x_2 - x_1 + \lambda_1(3x_1 - x_2 + 1) + \lambda_2(x_2^2 - 2) \\ \lambda_1 &\geq 0, \quad \lambda_2 \geq 0 \end{aligned} \quad (2)$$

**Стационарность**

$$\frac{\partial F}{\partial x}(x^0, \lambda^0) = 0 \quad (3)$$

$$\left\{ \begin{array}{l} 4x_1 - 1 + 3\lambda_1 = 0 \\ -4 - \lambda_1 + 2\lambda_2 x_2 = 0 \end{array} \right. \quad (4)$$

**Дополняющая нежесткость**

$$\langle \lambda_i^0, g_i(x^0) \rangle = 0, \quad i = 1, 2 \quad (5)$$

$$\left\{ \begin{array}{l} \lambda_1(3x_1 - x_2 + 1) = 0 \\ \lambda_2(x_2^2 - 2) = 0 \end{array} \right. \quad (6)$$

Пусть  $3x_1 - x_2 + 1 = 0$  и  $x_2^2 - 2 = 0$ .

Из (4) получаем 2 точки  $A(\frac{\sqrt{2}-1}{3}, \sqrt{2})$ ,  $B(\frac{-\sqrt{2}-1}{3}, -\sqrt{2})$

Для точки  $A$  имеем  $\lambda_1 = \frac{7-4\sqrt{2}}{9} > 0$ ,  $\lambda_2 = \frac{43-4\sqrt{2}}{18\sqrt{2}} > 0$

Для точки  $B$  имеем  $\lambda_1 = \frac{7+4\sqrt{2}}{9} > 0$ ,  $\lambda_2 = -\frac{43+4\sqrt{2}}{18\sqrt{2}} < 0$

$$\min_{x \in Q} f(x) = 1 - \frac{43\sqrt{2}}{9}$$