

Exercise 2.1: Consider the feasible region defined by the constraints,

$$1 - x_1^2 - x_2^2 \geq 0, \sqrt{2} - x_1 - x_2 \geq 0, \text{ and } x_2 \geq 0.$$

For each of the following points, determine whether the point is feasible or infeasible and (if it is feasible) whether it is interior to or on the boundary of each of the constraints:

1. $x_a = (\frac{1}{2}, \frac{1}{2})^T$.

Solution:

Checking constraints,

$$1 - \left(\frac{1}{2}\right)^2 - \left(\frac{1}{2}\right)^2 = 1 - \frac{2}{4} = \frac{1}{2} > 0$$

$$\sqrt{2} - \left(\frac{1}{2}\right) - \left(\frac{1}{2}\right) = \sqrt{2} - 1 > 0$$

and clearly $\frac{1}{2} > 0$. Thus x_a is a feasible point, and since we have strict inequalities on all the constraints we know that x_a is interior to all constraints (Defined in Chapter 2 p.44).

2. $x_b = (1, 0)^T$

Solution:

Checking all constraints,

$$1 - 1^2 - 0^2 = 1 - 1 = 0$$

$$\sqrt{2} - (1) - (0) = \sqrt{2} - 1 > 0$$

and since $x_2 = 0$ we know that x_b is a feasible point. Note that x_b is on the boundary of $1 - x_1^2 - x_2^2 \geq 0$ and $x_2 \geq 0$, and interior to $\sqrt{2} - x_1 - x_2 \geq 0$.

3. $x_c = (-1, 0)^T$

Solution:

Checking all constraints,

$$1 - (-1)^2 - 0^2 = 1 - 1 = 0$$

$$\sqrt{2} - (-1) - (0) = \sqrt{2} + 1 > 0$$

and since $x_2 = 0$ we know that x_b is a feasible point. Note that x_c is on the boundary of $1 - x_1^2 - x_2^2 \geq 0$ and $x_2 \geq 0$, and interior to $\sqrt{2} - x_1 - x_2 \geq 0$.

4. $x_d = (-\frac{1}{2}, 0)^T$