

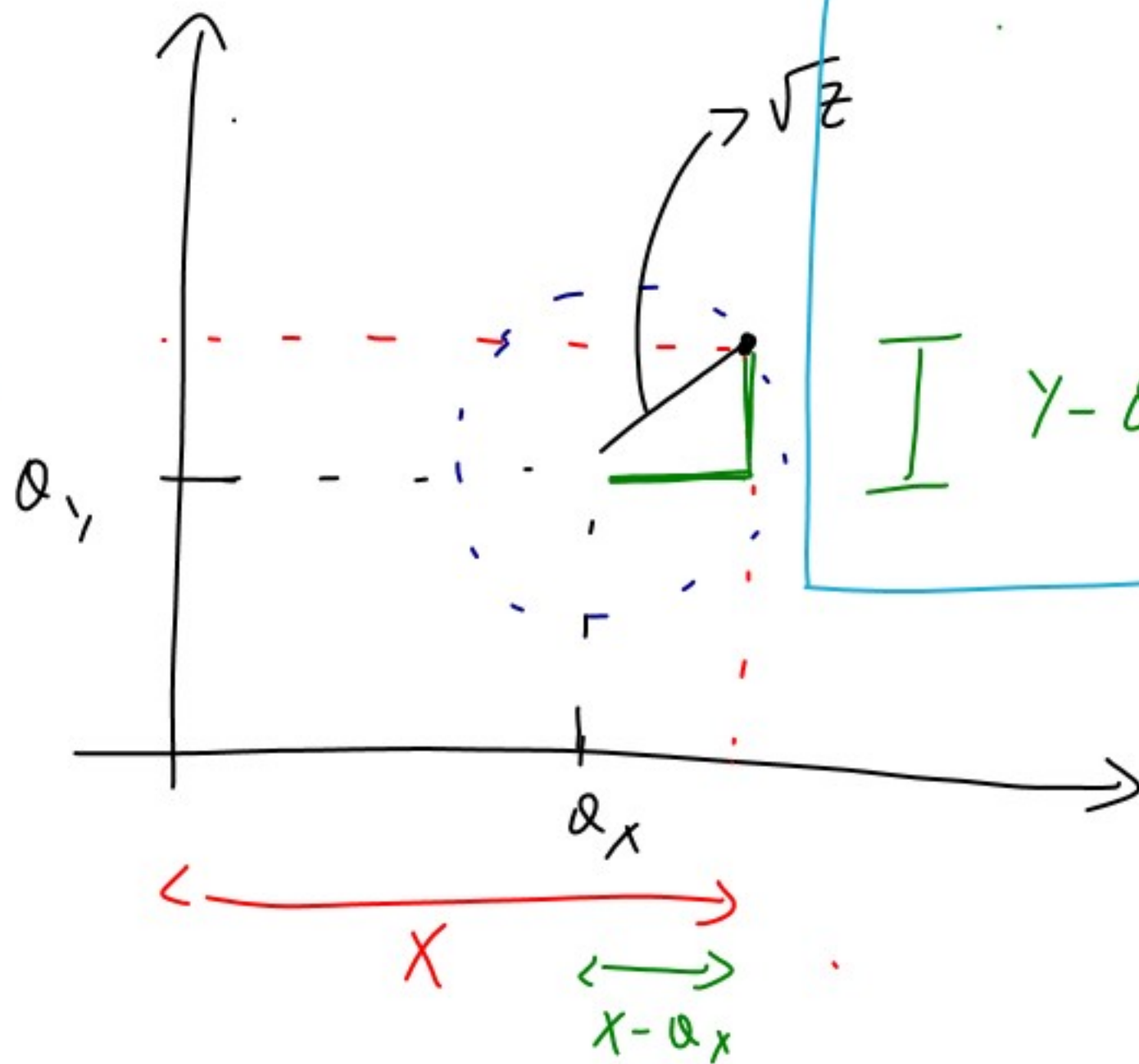
(3) $X \leq 10$

(4) $Y \leq 10$

(1) $X \geq 4$

(2) $Y \geq 4$

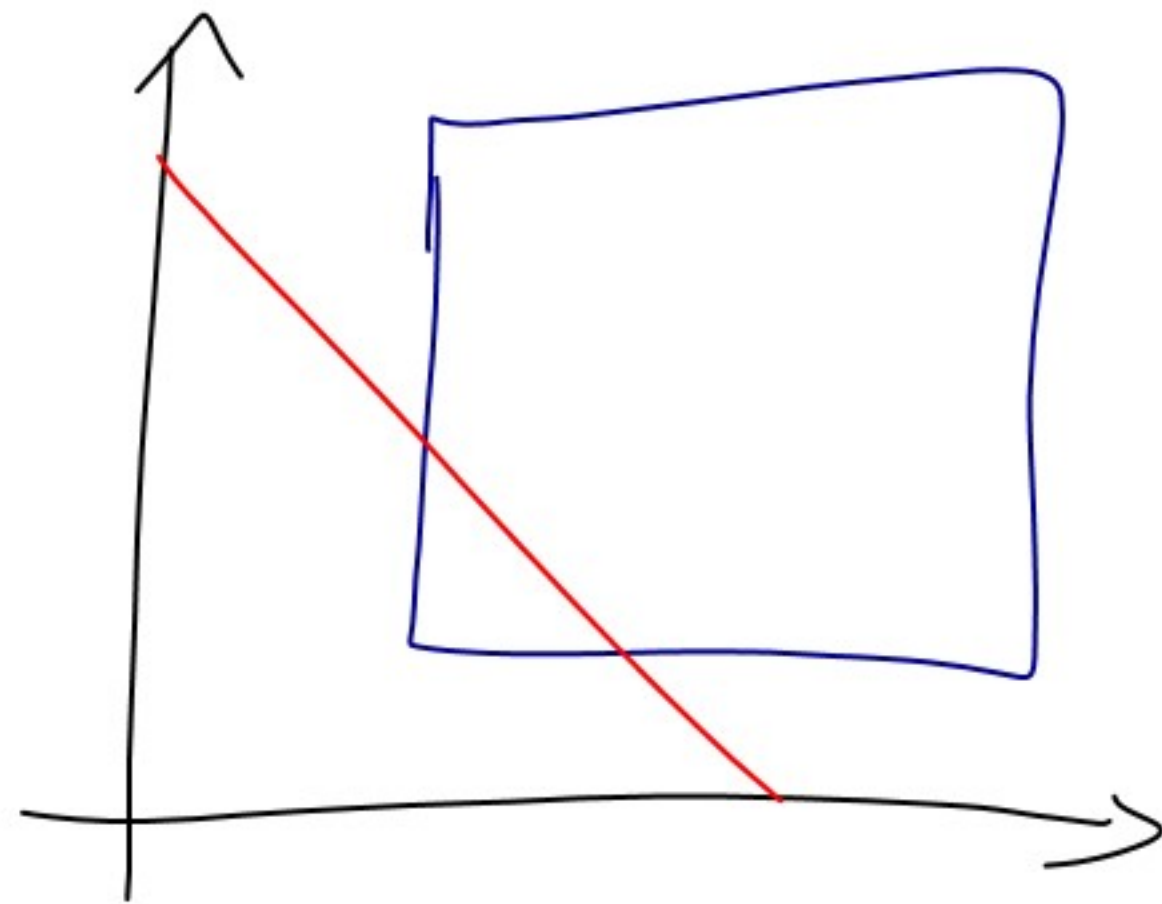
Y



$$z = (x - a_x)^2 + (y - a_y)^2$$

$y - a_y$

$$\begin{array}{lcl}
 & x \geq 4 & f(x^*, y^*) \\
 & x \geq 3.9 \longrightarrow & f(x^*, y^*) - 1.5(\Delta) \\
 \searrow & & \\
 \gamma = -1.5 & &
 \end{array}$$



$$\text{MAX } aX + bY$$

$$\{X, Y\} \quad \text{s.t.} \quad p_x X + p_y Y = I$$

$$-X \leq 0$$

$$-Y \leq 0$$

$$\textcircled{1} a = \lambda p_x - \delta_1$$

$$\textcircled{2} b = \lambda p_y - \delta_2$$

$$\textcircled{3} \delta_1 \geq 0, \delta_2 \geq 0 \quad \textcircled{4}$$

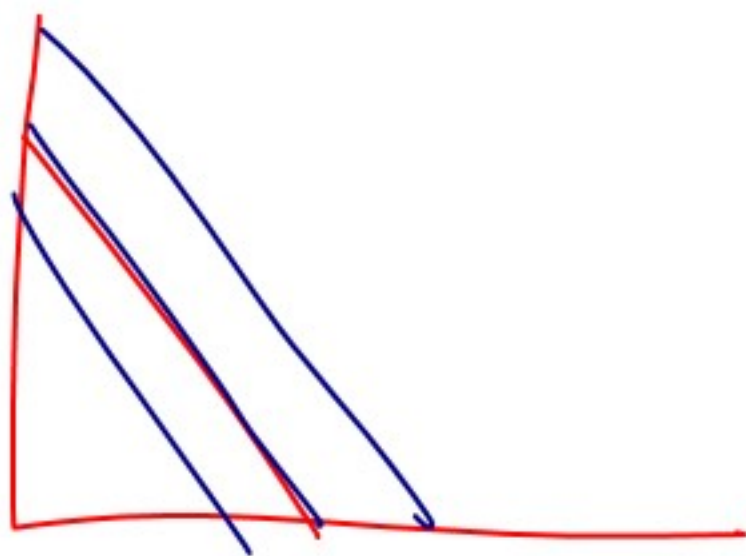
$$\textcircled{5} \delta_1 X = 0 \quad \textcircled{6} \delta_2 Y = 0$$

$$\textcircled{7} X \geq 0 \quad \textcircled{8} Y \geq 0$$

$$\textcircled{9} I = p_x X + p_y Y$$

$$\frac{\partial (aX + bY)}{\partial Y} = \frac{\lambda \frac{\partial (p_x X + p_y Y - I)}{\partial Y}}{\partial Y} + \delta_1 \frac{\partial (-X)}{\partial Y} + \delta_2 \frac{\partial (-Y)}{\partial Y}$$

(A) $\gamma_1 > 0, \gamma_2 > 0$
 \downarrow \downarrow
 $x=0, y=0$
 $\Rightarrow \leq$ (1)



(B) $\delta_1 = 0, \delta_2 = 0$
 $x > 0, y > 0$

(1) $Q = \lambda P_x$
 (2) $b = \lambda P_y$
 (4) $I = P_x x + P_y y$

$$\frac{Q}{b} = \frac{P_x}{P_y}$$

$$\frac{1}{\frac{Q}{P_x}} = \frac{1}{\frac{b}{P_y}}$$

(1) $Q = \lambda P_x - \delta_1$
 (2) $b = \lambda P_y - \delta_2$
 (3) $\gamma_1 \geq 0, \gamma_2 \geq 0$ (4)
 (5) $\delta_1 x = 0$ (6) $\delta_2 y = 0$
 (7) $x \geq 0$ (8) $y \geq 0$
 (9) $I = P_x x + P_y y$

$$\frac{\partial f(x^*, y^*)}{\partial h} = \gamma$$

$$\begin{aligned} \Delta f &\approx \Delta h \cdot \frac{\partial f}{\partial h} \\ &\approx \Delta h \cdot \gamma \end{aligned}$$

