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## 0.1 Slater's condition

## 0.1.1 Strong duality

Strong duality is where the duality gap is 0.

## 0.1.2 Slater's condition

Slater's condition says that strong duality holds if there is an input where the inequality constraints are satisified strictly.

That is they are g(x) < 0, not  $g(x) \le 0$ 

This means that the conditions are slack.

This only applies if the problem is convex. That is, if Slater's condition holds, and the problem is convex, then strong duality holds.