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- All $f, g_i : \mathbb{R}^n \rightarrow \mathbb{R}$.
- f and the constraint functions g_i may not be linear functions.
- $S = \text{Fea}(P) = \{\mathbf{x} \in \mathbb{R}^n : g_i(\mathbf{x}) \leq 0, \text{ for } i = 1, \dots, m\}$.

- The set **D** of **feasible directions** at $\mathbf{x}^* \in \text{Fea}(P)$ is given by,

$$\mathbf{D}_{\mathbf{x}^*} = \{\mathbf{d} \in \mathbb{R}^n : \exists \ c > 0 \text{ such that } g_i(\mathbf{x}^* + t\mathbf{d}) \leq 0, \text{ for all } i = 1, \dots, m, \text{ and for all } 0 \leq t \leq c\}.$$

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$$u_0 \nabla f(\mathbf{x}^*) + \sum_{i \in I} u_i \nabla g_i(\mathbf{x}^*) = \mathbf{0}. \quad (*)$$

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- $u_i g_i(\mathbf{x}^*) = 0$, for all $i = 1, \dots, m$, is called the **complementary slackness condition**.
- The above conditions are called the **FJ (Fritz John)** conditions and the point $(\mathbf{x}^*, \mathbf{u})$ (or \mathbf{x}^*) is called a **Fritz John**, or an **FJ**, point.
- \mathbf{x}^* is said to satisfy **KKT** condition if there exists non negative constants u_i , $i \in I$, such that
$$\nabla f(\mathbf{x}^*) + \sum_{i \in I} u_i \nabla g_i(\mathbf{x}^*) = \mathbf{0}. \quad (***)$$

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- **Remark:** Hence from **Theorem 8** it is clear that if $(\mathbf{x}^*, \mathbf{u})$ (or \mathbf{x}^*) is an **FJ** point and if $\nabla g_i(\mathbf{x}^*)$'s for $i \in I$ are **LI** then $(\mathbf{x}^*, \mathbf{u})$ (or \mathbf{x}^*) is a **KKT** point.

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Hence $[2, 1]^T$ satisfies the KKT condition.

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- So **KKT** condition is **not** a necessary condition for a **local minimum**, although FJ conditions are **necessary conditions** for a **local minimum**.

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- $\nabla g_i(\mathbf{x}^*)$'s, $i \in I$ are **LD** at $\mathbf{x}^* = [0, 0]^T$ but $G_0 \neq \phi$.
- Remark:** If $\nabla g_i(\mathbf{x}^*)$'s, $i \in I$ are **LI** then $G_0 \neq \phi$ but the converse is **not** true.

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