

作业 (7)

1. 给定非线性规划问题:

$$\begin{aligned} \min & \left(x_1 - \frac{9}{4}\right)^2 + (x_2 - 2)^2 \\ \text{s.t.} \quad & -x_1^2 + x_2 \geq 0 \\ & x_1 + x_2 \leq 6 \\ & x_1, x_2 \geq 0 \end{aligned}$$

判断下列各点是否为最优解:

$$x^{(1)} = \begin{bmatrix} \frac{3}{2} \\ \frac{9}{4} \end{bmatrix}, \quad x^{(2)} = \begin{bmatrix} \frac{9}{4} \\ 2 \end{bmatrix}, \quad x^{(3)} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}.$$

2. 求原点 $x^{(0)} = (0, 0)^T$ 到凸集

$$S = \{x \mid x_1 + x_2 \geq 4, 2x_1 + x_2 \geq 5\}$$

的最小距离。

3. 求解下列问题

$$\begin{aligned} \max & 14x_1 - x_1^2 + 6x_2 - x_2^2 + 7 \\ \text{s.t.} \quad & x_1 + x_2 \leq 2 \\ & x_1 + 2x_2 \leq 3 \end{aligned}$$