Title of the Presentation

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Outline

Enumerations

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Source: Google Scholar

Blocks

Regular Block

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Example Block

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Alert Block

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Mathematical Slides

We have an **objective function** $f : \mathbb{R}^k \to \mathbb{R}$

$$\max_x f(x)$$

$[x = (x_1, \ldots x_k)]$ subject to some **constraints** within $\mathbb{R}^k$:

$$
\begin{aligned}
g_i(x) = c_i \qquad &\leftrightarrow \qquad \lambda_i \qquad i = 1, \ldots n \\
h_j(x) \leq d_j \qquad &\leftrightarrow \qquad \mu_j \qquad j = 1, \ldots m
\end{aligned}
$$

λ_i and μ_j are the **KKT multipliers** (basically Lagrange multipliers) we introduce for each constraint equation; it measures the change in the objective value of the optimal solution obtained by relaxing the constraint (shadow price).