

## 1 Example 6

$$\begin{aligned}
min. \quad & \frac{1}{4} \sum_{i=1}^n (x_i - 1)^4 \\
s.t. \quad & 4x_1 + 2x_2 = 10 \\
& 5 \leq 2x_1 + x_3 \\
& 1 \leq 2x_1 + 0.5x_i \leq 2n, \quad \forall i = 4, \dots, n \\
& x_1 \quad free \\
& 0.0 \leq x_2 \\
& 1.5 \leq x_3 \leq 10 \\
& x_i \geq 0.5, \quad \forall i = 4, \dots, n
\end{aligned}$$

The problem is convex.

$$\begin{aligned}
[\nabla f(x)]_i &= (x_i - 1)^3 \\
[\nabla^2 f(x)]_{ij} &= \begin{cases} 3(x_i - 1)^2 & i = j \\ 0 & i \neq j \end{cases}
\end{aligned}$$

## 2 Example 7

$$\begin{aligned}
min. \quad & (2\alpha - 1) \frac{1}{4} \sum_{i=1}^n (x_i - 1)^4 + \frac{1}{2} x^T x \\
s.t. \quad & 4x_1 + 2x_2 = 10 \\
& 5 \leq 2x_1 + x_3 \\
& 1 \leq 2x_1 + 0.5x_i \leq 2n, \quad \forall i = 4, \dots, n \\
& x_1 \quad free \\
& 0.0 \leq x_2 \\
& 1.5 \leq x_3 \leq 10 \\
& x_i \geq 0.5, \quad \forall i = 4, \dots, n
\end{aligned}$$

For  $\alpha < 0.5$ , the problem is not convex, for  $\alpha \geq 0.5$  it is convex. Optionally the constraints

$$\begin{aligned}
-\infty &\leq 4x_1 + 2x_3 \leq 19 \\
4x_1 + 2x_2 &= 10
\end{aligned}$$

can be added to make the problem rank deficient.

$$\begin{aligned} [\nabla f(x)]_i &= (2\alpha - 1)(x_i - 1)^3 + x_i \\ [\nabla^2 f(x)]_{ij} &\begin{cases} (2\alpha - 1)3(x_i - 1)^2 + 1 & i = j \\ 0 & i \neq j \end{cases} \end{aligned}$$