



$$a) \quad A = 2x_1 \cdot x_2 + 2x_3 \cdot x_2 + x_1 \cdot x_3$$

min A

subject to

$$x_1 \geq 30 \text{ cm}$$

$$x_2 \geq 20 \text{ cm}$$

$$x_1 \cdot x_2 \cdot x_3 = 25000 \text{ cm}^3$$

$$x_3 > 0 \text{ cm}$$

$$A \in \mathbb{R}^2;$$

$$x_1, x_2, x_3 \in \mathbb{R}.$$

$$b) \quad x_3 = \frac{25000}{x_1 \cdot x_2}$$

$$\Rightarrow A = 2 \cdot x_1 \cdot x_2 + \frac{2 \cdot 25000}{x_1} + \frac{25000}{x_2}$$

$$A = 2x_1 x_2 + 25000 \left(\frac{2}{x_1} + \frac{1}{x_2} \right)$$

$$\left[A = 2x_1 x_2 + 25000 \left(\frac{2x_2 + x_1}{x_1 x_2} \right) \right]$$

$$\Rightarrow \frac{25000}{x_1 x_2} > 0$$

New problem:

$$\min A \in \mathbb{R}^2$$

$$\text{subject to: } x_1 \geq 30 \text{ cm} \in \mathbb{R}$$

$$x_2 \geq 20 \text{ cm} \in \mathbb{R}$$

$$\frac{25000}{x_1 x_2} > 0 \Rightarrow \text{already satisfied!}$$

$$c) F(x) = A \in \mathbb{R}^2$$

$$g_1(x) = 30 - x_1 \leq 0 \in \mathbb{R}$$

$$g_2(x) = 20 - x_2 \leq 0 \in \mathbb{R}$$

Inserting quadratic penalty functions:

$$\tilde{F}(x, \sigma) = F(x) + \sum_{i=1}^m \frac{\sigma_{h,i}}{2} ((h_i(x))^2 + \sum_{i=1}^p \frac{\sigma_{g,i}}{2} (\max\{g_i(x), 0\})^2; \sigma_i > 0$$

$$\begin{aligned} \tilde{F}(x, \sigma) = F(x) &+ \frac{\sqrt{\sigma_1}}{2} (\max\{30 - x_1, 0\})^2 \\ &+ \frac{\sqrt{\sigma_2}}{2} (\max\{20 - x_2, 0\})^2 \end{aligned}$$

$$\sqrt{\sigma_1}, \sqrt{\sigma_2} > 0.$$

New problem:

$$\min \tilde{F}(x) \in \mathbb{R}^2$$

$$\begin{aligned} \tilde{F}(x) = 2x_1x_2 + 25000 \left(\frac{2x_2 + x_1}{x_2x_1} \right) + \\ \frac{\sqrt{\sigma_1}}{2} (\max\{30 - x_1, 0\})^2 + \frac{\sqrt{\sigma_2}}{2} (\max\{20 - x_2, 0\})^2 \end{aligned}$$

