

Exact Penalty Function

$$Q(x; \mu) = x + \mu \max(0, -x)$$

letting  $\mu > 1$

$$\text{if } x > 0 \Rightarrow Q(x) = x$$

$$\text{if } x < 0 \Rightarrow Q(x) = x - \mu x > 0$$

$$\text{if } x = 0 \Rightarrow Q(x) = 0$$

$\therefore$  the minimizer of  $Q$  is  $x=0$ , which is feasible in the constrained problem (3)

$\therefore$  the non-squared penalty function is exact