

What about

$$\begin{aligned} \min & \frac{1}{2} x^T Q x + c^T x \\ \text{subj. to } & Ax = b \\ & Cx \geq d \\ & x \geq 0 \end{aligned}$$

Can change to

$$\min \frac{1}{2} x^T Q x + c^T x - \mu \sum \ln x_i - \mu \sum \ln(r_i x - d_i)$$

where  $C = \begin{bmatrix} r_1 \\ r_2 \\ \vdots \\ r_n \end{bmatrix}$   $\leftarrow$  row vector

Using IP on  $\min -10x_1 - 9x_2$

$$\begin{aligned} \text{subj. to } & 7x_1 + 10x_2 \leq 6300 \\ & 3x_1 + 5x_2 \leq 3600 \\ & 3x_1 + 2x_2 \leq 2124 \\ & 2x_1 + 5x_2 \leq 2700 \end{aligned} \quad x_1, x_2 \geq 0$$

$$-7x_1 - 10x_2 \geq -6300 \Rightarrow -7x_1 - 10x_2 + 6300 \geq 0$$

Use surplus variable:  $s_1$  s.t.  $-7x_1 - 10x_2 + 6300 - s_1 = 0$   $\forall s_1 \geq 0$

$$\begin{aligned} s_2 \text{ s.t. } & -3x_1 - 5x_2 + 3600 - s_2 = 0 \\ s_3 \text{ s.t. } & -3x_1 - 2x_2 + 2124 - s_3 = 0 \\ s_4 \text{ s.t. } & -2x_1 - 5x_2 + 2700 - s_4 = 0 \end{aligned}$$

min

Now  $-10x_1 - 9x_2 - \mu \sum x_i - \mu \sum s_i$

$$\begin{aligned} \text{subj. to } & -7x_1 - 10x_2 + 6300 - s_1 = 0 \\ & -3x_1 - 5x_2 + 3600 - s_2 = 0 \\ & -3x_1 - 2x_2 + 2124 - s_3 = 0 \\ & -2x_1 - 5x_2 + 2700 - s_4 = 0 \end{aligned}$$

$$C = [-10 \ -9 \ 0 \ 0 \ 0 \ 0]$$

so if  $y = \begin{bmatrix} x_1 \\ x_2 \\ s_1 \\ s_2 \\ s_3 \\ s_4 \end{bmatrix}$  Then above is  $\begin{bmatrix} -7 & -10 & -1 & 0 & 0 & 0 \\ -3 & -5 & 0 & -1 & 0 & 0 \\ -3 & -2 & 0 & 0 & -1 & 0 \\ -2 & -5 & 0 & 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ s_1 \\ s_2 \\ s_3 \\ s_4 \end{bmatrix} = \begin{bmatrix} -6300 \\ -3600 \\ -2124 \\ -2700 \end{bmatrix}$

$A \quad x \quad b = 0$