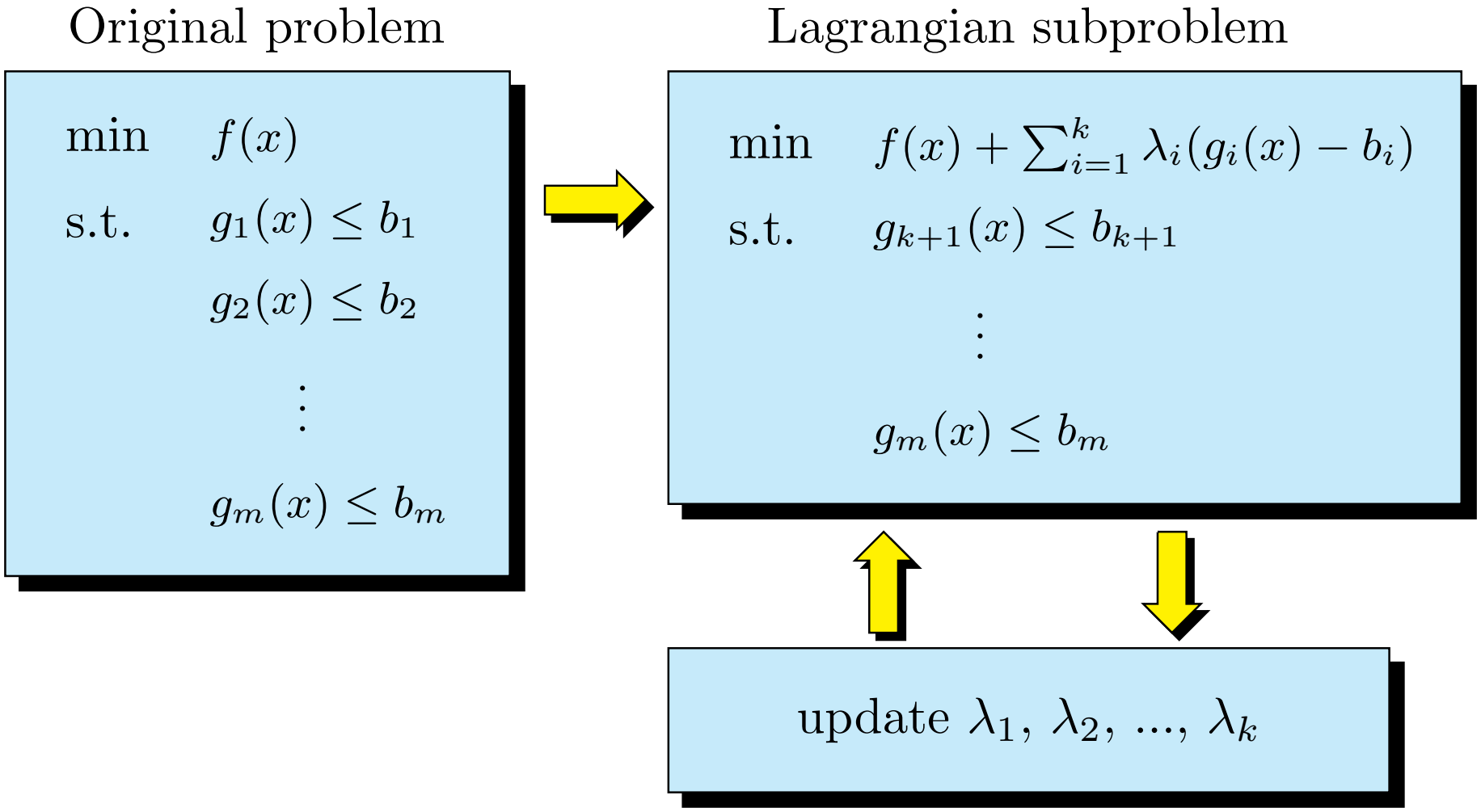
Original problem
min $f(x)$
s.t. $g_1(x) \le b_1$
$g_2(x) \le b_2$
$\vdots$
$g_m(x) \le b_m$
Lagrangian subproblem
min $f(x) + \sum_{i=1}^{k} \lambda_i (g_i(x) - b_i)$
s.t. $g_{k+1}(x) \le b_{k+1}$
$\vdots$
$g_m(x) \le b_m$
update λ_1, λ_2, ..., λ_k