Dataset 1

```
x2
          х3
x1
                У
     0.1
          0.7
                1
0.5
8.0
     0.2
          0.3
                1
           0.4 -1
0.1
     0.3
           0.2
0.7
     0.4
                1
          0.5
0.2
                1
     0.5
          0.6 -1
0.4
     0.6
0.1
     0.7
          0.9 -1
          0.1 -1
0.9
     8.0
                1
0.6
     0.9
           8.0
8.0
     0.1
           0.4
                1
```

1. Primal Formulation:

C++ code file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset1\Primal.cpp LINGO file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset1\Primal.lg4

C++ code output (including LINGO code script):

```
// Dataset:
x1
    x2 x3 y
0.5 0.1 0.7 1
0.8 0.2 0.3 1
0.1 0.3 0.4 -1
0.7 0.4 0.2 1
0.2 0.5 0.5 1
0.4 0.6 0.6 -1
0.1 0.7 0.9 -1
0.9 0.8 0.1 -1
0.6 0.9 0.8 1
0.8 0.1 0.4 1
c = 5
// LINGO input code script:
q9 + q10);
1 * (w1 * 0.5 + w2 * 0.1 + w3 * 0.7 + b) + q1 >= 1;
1*(w1*0.8+w2*0.2+w3*0.3+b)+q2>=1;
-1*(w1*0.1+w2*0.3+w3*0.4+b)+q3>=1;
1 * (w1 * 0.7 + w2 * 0.4 + w3 * 0.2 + b) + q4 >= 1;
1 * (w1 * 0.2 + w2 * 0.5 + w3 * 0.5 + b) + q5 >= 1;
-1 * (w1 * 0.4 + w2 * 0.6 + w3 * 0.6 + b) + q6 >= 1;
-1 * (w1 * 0.1 + w2 * 0.7 + w3 * 0.9 + b) + q7 >= 1;
-1 * (w1 * 0.9 + w2 * 0.8 + w3 * 0.1 + b) + q8 >= 1;
1 * (w1 * 0.6 + w2 * 0.9 + w3 * 0.8 + b) + q9 >= 1;
1 * (w1 * 0.8 + w2 * 0.1 + w3 * 0.4 + b) + q10 >= 1;
@FREE(w1);
@FREE(w2);
@FREE(w3);
@FREE(b);
```

// LINGO result:

- w1 = 2.28571
- w2 = -2.17857
- w3 = 1.10714
- b = -0.7
- q1 = 0
- q2 = 0
- q4 = 0.75
- q5 = 1.77857
- q6 = 0.571429
- q7 = 0
- q8 = 0.725
- q9 = 1.40357
- q10 = 0

2. Dual Formulation:

C++ code file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset1\Dual.cpp LINGO file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset1\Dual.lg4

C++ code output (including LINGO code script):

```
// Dataset:
х1
    х2
        х3
             У
0.5
    0.1 0.7 1
0.8 0.2 0.3
             1
   0.3
0.1
        0.4 -1
0.7
    0.4
        0.2 1
0.2 0.5
         0.5 1
   0.6 0.6 -1
0.4
0.1 0.7
        0.9 -1
0.9
    8.0
        0.1 -1
0.6
    0.9
        0.8 1
8.0
    0.1
        0.4 1
c = 5
```

// LINGO input code script:

```
MIN = 0.5 * (lambda 1 * lambda 1 * 0.75 + lambda 1 * lambda 2 * 0.63 + lambda 1 *
lambda 3 * -0.36 + lambda 1 * lambda 4 * 0.53 + lambda 1 * lambda 5 * 0.5 + lambda 1
* lambda 6 * -0.68 + lambda 1 * lambda 7 * -0.75 + lambda 1 * lambda 8 * -0.6 +
lambda 1 * lambda 9 * 0.95 + lambda 1 * lambda 10 * 0.69 + lambda 2 * lambda 1 *
0.63 + lambda 2 * lambda 2 * 0.77 + lambda 2 * lambda 3 * -0.26 + lambda 2 * lambda 4
* 0.7 + lambda_2 * lambda_5 * 0.41 + lambda_2 * lambda_6 * -0.62 + lambda_2 *
lambda 7 * -0.49 + lambda 2 * lambda 8 * -0.91 + lambda 2 * lambda 9 * 0.9 + lambda 2
* lambda 10 * 0.78 + lambda 3 * lambda 1 * -0.36 + lambda 3 * lambda 2 * -0.26 +
lambda 3 * lambda 3 * 0.26 + lambda 3 * lambda 4 * -0.27 + lambda 3 * lambda 5 * -
0.37 + lambda_3 * lambda_6 * 0.46 + lambda_3 * lambda_7 * 0.58 + lambda_3 * lambda_8
* 0.37 + lambda_3 * lambda_9 * -0.65 + lambda_3 * lambda_10 * -0.27 + lambda_4 *
lambda 1 * 0.53 + lambda 4 * lambda 2 * 0.7 + lambda 4 * lambda 3 * -0.27 + lambda 4
* lambda 4 * 0.69 + lambda 4 * lambda 5 * 0.44 + lambda 4 * lambda 6 * -0.64 +
lambda 4 * lambda 7 * -0.53 + lambda 4 * lambda 8 * -0.97 + lambda 4 * lambda 9 *
0.94 + lambda 4 * lambda 10 * 0.68 + lambda 5 * lambda 1 * 0.5 + lambda 5 * lambda 2
* 0.41 + lambda_5 * lambda_3 * -0.37 + lambda_5 * lambda_4 * 0.44 + lambda_5 *
lambda 5 * 0.54 + lambda 5 * lambda 6 * -0.68 + lambda 5 * lambda 7 * -0.82 +
lambda 5 * lambda 8 * -0.63 + lambda 5 * lambda 9 * 0.97 + lambda 5 * lambda 10 *
```

```
0.41 + lambda 6 * lambda 1 * -0.68 + lambda 6 * lambda 2 * -0.62 + lambda 6 *
lambda 3 * 0.46 + lambda 6 * lambda 4 * -0.64 + lambda 6 * lambda 5 * -0.68 +
lambda_6 * lambda_6 * 0.88 + lambda_6 * lambda_7 * 1 + lambda_6 * lambda_8 * 0.9 +
lambda 6 * lambda 9 * -1.26 + lambda 6 * lambda 10 * -0.62 + lambda 7 * lambda 1 * -
0.75 + lambda 7 * lambda 2 * -0.49 + lambda 7 * lambda 3 * 0.58 + lambda 7 * lambda 4
* -0.53 + lambda 7 * lambda 5 * -0.82 + lambda 7 * lambda 6 * 1 + lambda 7 * lambda 7
* 1.31 + lambda 7 * lambda 8 * 0.74 + lambda 7 * lambda 9 * -1.41 + lambda 7 *
lambda 10 * -0.51 + lambda 8 * lambda 1 * -0.6 + lambda 8 * lambda 2 * -0.91 +
lambda 8 * lambda 3 * 0.37 + lambda 8 * lambda 4 * -0.97 + lambda 8 * lambda 5 * -
0.63 + lambda_8 * lambda_6 * 0.9 + lambda_8 * lambda_7 * 0.74 + lambda_8 * lambda_8 *
1.46 + lambda 8 * lambda 9 * -1.34 + lambda 8 * lambda 10 * -0.84 + lambda 9 *
lambda 1 * 0.95 + lambda 9 * lambda 2 * 0.9 + lambda 9 * lambda 3 * -0.65 + lambda 9
* lambda_4 * 0.94 + lambda_9 * lambda_5 * 0.97 + lambda_9 * lambda_6 * -1.26 +
lambda 9 * lambda 7 * -1.41 + lambda 9 * lambda 8 * -1.34 + lambda 9 * lambda 9 *
1.81 + lambda 9 * lambda 10 * 0.89 + lambda 10 * lambda 1 * 0.69 + lambda 10 *
lambda 2 * 0.78 + lambda 10 * lambda 3 * -0.27 + lambda 10 * lambda 4 * 0.68 +
lambda 10 * lambda 5 * 0.41 + lambda 10 * lambda 6 * -0.62 + lambda 10 * lambda 7 * -
0.51 + lambda 10 * lambda 8 * -0.84 + lambda 10 * lambda 9 * 0.89 + lambda 10 *
lambda 10 * 0.81) - (lambda 1 + lambda 2 + lambda 3 + lambda 4 + lambda 5 +
lambda_6 + lambda_7 + lambda_8 + lambda_9 + lambda_10 );
lambda 1 * 1 + lambda 2 * 1 + lambda 3 * -1 + lambda 4 * 1 + lambda 5 * 1 + lambda 6 *
-1 + lambda 7 * -1 + lambda 8 * -1 + lambda 9 * 1 + lambda 10 * 1 = 0;
@BND(0, lambda 1, 5);
@BND(0, lambda 2, 5);
@BND(0, lambda 3, 5);
@BND(0, lambda 4, 5);
@BND(0, lambda 5, 5);
@BND(0, lambda_6, 5);
@BND(0, lambda_7, 5);
@BND(0, lambda 8, 5);
@BND(0, lambda 9, 5);
@BND(0, lambda 10, 5);
// LINGO result:
lambda 1 = 4.46428
lambda 2 = 7.16208e-07
lambda 3 = 5
lambda 4 = 5
lambda 5 = 5
lambda 6 = 5
lambda 7 = 4.46428
lambda 8 = 5
```

```
lambda_9 = 5
lambda_10 = 2.81948e-08
```

$\label{lem:continuous} \parbox{\ensuremath{//}{Post-processing of LINGO result:}} \\$

w1 = 2.28571

w2 = -2.17857

w3 = 1.10714

b = -0.7

q1 = 0

q2 = 0

q3 = 0.317857

q4 = 0.75

q5 = 1.77857

q6 = 0.571429

q7 = 0

q8 = 0.725

q9 = 1.40357

q10 = 0

Dataset 2

```
x1 x2 x3
           У
    2
        3
            1
1
        2
5
            1
    4
        2
    6
            1
8
    5
        7
            1
9
    8
6
        6
            1
    4
          -1
5
        5
        4 -1
2
    6
          -1
4
    7
        1
3
    5
          -1
        8
8
    1
            -1
        6
```

1. Primal Formulation:

C++ code file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset2\Primal.cpp LINGO file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset2\Primal.lg4

C++ code output (including LINGO code script):

```
// Dataset:
  x2 x3 y
x1
1
   2
      3
         1
5
  4
     2
         1
8
  6 2
         1
9
  5 7
         1
6
  8 6
         1
5
  4 5 -1
2 6 4 -1
4 7 1 -1
3 5
     8 -1
8
   1
        -1
c = 5
// LINGO input code script:
q9 + q10);
1*(w1*1+w2*2+w3*3+b)+q1>=1;
1*(w1*5+w2*4+w3*2+b)+q2>=1;
1*(w1*8+w2*6+w3*2+b)+q3>=1;
1*(w1*9+w2*5+w3*7+b)+q4>=1;
1*(w1*6+w2*8+w3*6+b)+q5 >= 1;
-1*(w1*5+w2*4+w3*5+b)+q6>=1;
-1*(w1*2+w2*6+w3*4+b)+q7>=1;
-1*(w1*4+w2*7+w3*1+b)+q8>=1;
-1*(w1*3+w2*5+w3*8+b)+a9>=1;
-1*(w1*8+w2*1+w3*6+b)+q10>=1;
@FREE(w1);
@FREE(w2);
@FREE(w3);
@FREE(b);
```

// LINGO result:

- w1 = 0.333333
- w2 = 0.333333
- w3 = 0
- b = -3.66667
- q1 = 3.66667
- q2 = 1.66667
- q3 = 0
- q4 = 0
- q5 = 0
- q6 = 0.333333
- q7 = 0
- q8 = 1
- q9 = 0
- q10 = 0.333333

2. Dual Formulation:

C++ code file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset2\Dual.cpp LINGO file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset2\Dual.lg4

C++ code output (including LINGO code script):

```
// Dataset:
    x2
х1
        х3
             У
1
    2
        3
            1
5
    4
        2
            1
8
        2
    6
            1
9
    5
        7
            1
6
    8
        6
            1
5
    4
        5
            -1
2
    6
        4
            -1
4
    7
        1
            -1
3
    5
        8
            -1
8
    1
            -1
```

c = 5

// LINGO input code script:

```
MIN = 0.5 * (lambda 1 * lambda 1 * 14 + lambda 1 * lambda 2 * 19 + lambda 1 *
lambda_3 * 26 + lambda_1 * lambda_4 * 40 + lambda_1 * lambda_5 * 40 + lambda_1 *
lambda 6 * -28 + lambda 1 * lambda 7 * -26 + lambda 1 * lambda 8 * -21 + lambda 1 *
lambda 9 * -37 + lambda 1 * lambda 10 * -28 + lambda 2 * lambda 1 * 19 + lambda 2 *
lambda 2 * 45 + lambda 2 * lambda 3 * 68 + lambda 2 * lambda 4 * 79 + lambda 2 *
lambda_5 * 74 + lambda_2 * lambda_6 * -51 + lambda_2 * lambda_7 * -42 + lambda_2 *
lambda 8 * -50 + lambda 2 * lambda 9 * -51 + lambda 2 * lambda 10 * -56 + lambda 3 *
lambda 1 * 26 + lambda 3 * lambda 2 * 68 + lambda 3 * lambda 3 * 104 + lambda 3 *
lambda 4 * 116 + lambda 3 * lambda 5 * 108 + lambda 3 * lambda 6 * -74 + lambda 3 *
lambda_7 * -60 + lambda_3 * lambda_8 * -76 + lambda_3 * lambda_9 * -70 + lambda_3 *
lambda_10 * -82 + lambda_4 * lambda_1 * 40 + lambda_4 * lambda_2 * 79 + lambda_4 *
lambda 3 * 116 + lambda 4 * lambda 4 * 155 + lambda 4 * lambda 5 * 136 + lambda 4 *
lambda 6 * -100 + lambda 4 * lambda 7 * -76 + lambda 4 * lambda 8 * -78 + lambda 4 *
lambda 9 * -108 + lambda 4 * lambda 10 * -119 + lambda 5 * lambda 1 * 40 + lambda 5
* lambda 2 * 74 + lambda 5 * lambda 3 * 108 + lambda 5 * lambda 4 * 136 + lambda 5 *
lambda_5 * 136 + lambda_5 * lambda_6 * -92 + lambda_5 * lambda_7 * -84 + lambda_5 *
lambda 8 * -86 + lambda 5 * lambda 9 * -106 + lambda 5 * lambda 10 * -92 + lambda 6 *
lambda 1 * -28 + lambda 6 * lambda 2 * -51 + lambda 6 * lambda 3 * -74 + lambda 6 *
```

```
lambda 4 * -100 + lambda 6 * lambda 5 * -92 + lambda 6 * lambda 6 * 66 + lambda 6 *
lambda 7 * 54 + lambda 6 * lambda 8 * 53 + lambda 6 * lambda 9 * 75 + lambda 6 *
lambda_10 * 74 + lambda_7 * lambda_1 * -26 + lambda_7 * lambda_2 * -42 + lambda_7 *
lambda 3 * -60 + lambda 7 * lambda 4 * -76 + lambda 7 * lambda 5 * -84 + lambda 7 *
lambda 6 * 54 + lambda 7 * lambda 7 * 56 + lambda 7 * lambda 8 * 54 + lambda 7 *
lambda 9 * 68 + lambda 7 * lambda 10 * 46 + lambda 8 * lambda 1 * -21 + lambda 8 *
lambda_2 * -50 + lambda_8 * lambda_3 * -76 + lambda_8 * lambda_4 * -78 + lambda_8 *
lambda 5 * -86 + lambda 8 * lambda 6 * 53 + lambda 8 * lambda 7 * 54 + lambda 8 *
lambda 8 * 66 + lambda 8 * lambda 9 * 55 + lambda 8 * lambda 10 * 45 + lambda 9 *
lambda_1 * -37 + lambda_9 * lambda_2 * -51 + lambda_9 * lambda_3 * -70 + lambda_9 *
lambda 4 * -108 + lambda 9 * lambda 5 * -106 + lambda 9 * lambda 6 * 75 + lambda 9 *
lambda 7 * 68 + lambda 9 * lambda 8 * 55 + lambda 9 * lambda 9 * 98 + lambda 9 *
lambda_10 * 77 + lambda_10 * lambda_1 * -28 + lambda_10 * lambda_2 * -56 + lambda_10
* lambda_3 * -82 + lambda_10 * lambda_4 * -119 + lambda_10 * lambda_5 * -92 +
lambda_10 * lambda_6 * 74 + lambda_10 * lambda_7 * 46 + lambda_10 * lambda_8 * 45 +
lambda 10 * lambda 9 * 77 + lambda 10 * lambda 10 * 101) - (lambda 1 + lambda 2 +
lambda 3 + lambda 4 + lambda 5 + lambda 6 + lambda 7 + lambda 8 + lambda 9 +
lambda 10);
lambda_1 * 1 + lambda_2 * 1 + lambda_3 * 1 + lambda_4 * 1 + lambda_5 * 1 + lambda_6 * -
1 + lambda 7 * -1 + lambda 8 * -1 + lambda 9 * -1 + lambda 10 * -1 = 0;
@BND(0, lambda 1, 5);
@BND(0, lambda 2, 5);
@BND(0, lambda_3, 5);
@BND(0, lambda 4, 5);
@BND(0, lambda 5, 5);
@BND(0, lambda 6, 5);
@BND(0, lambda 7, 5);
@BND(0, lambda_8, 5);
@BND(0, lambda_9, 5);
@BND(0, lambda 10, 5);
// LINGO result:
lambda 1 = 5
lambda 2 = 5
lambda_3 = 0.796425
lambda 4 = 4.56552
lambda 5 = 2.24917
lambda 6 = 5
lambda 7 = 2.2106
lambda 8 = 5
lambda 9 = 0.40051
lambda 10 = 5
```

```
// Post-processing of LINGO result:
```

- w1 = 0.333328
- w2 = 0.33333
- w3 = -5.72205e-06
- b = -3.66659
- q1 = 3.66662
- q2 = 1.66664
- q3 = 0
- q4 = 0
- q5 = 0
- q6 = 0.333344
- q7 = 0
- q8 = 1.00003
- q9 = 0
- q10 = 0.333332

Dataset 3

```
x2
        х3
x1
             У
    47
        92
14
            1
         24
            -1
29
    65
            1
63
    92
         14
            -1
         85
85
    24
    59
         37
            1
54
         12
            -1
56
    77
43
    18
         68
            1
74
    66
         79 -1
         51
37
    83
            1
    34
99
         47
            -1
```

1. Primal Formulation:

C++ code file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset3\Primal.cpp LINGO file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset3\Primal.lg4

C++ code output (including LINGO code script):

```
// Dataset:
х1
   x2
       х3
          У
14
    47
       92
           1
29
    65
       24 -1
63
    92
       14 1
85
       85 -1
    24
54
    59
        37
           1
56
   77
       12 -1
43
    18
       68 1
74
    66 79 -1
37
    83
       51 1
99
       47 -1
    34
c = 5
// LINGO input code script:
q9 + q10);
1*(w1*14+w2*47+w3*92+b)+q1>=1;
-1*(w1*29+w2*65+w3*24+b)+q2>=1;
1 * (w1 * 63 + w2 * 92 + w3 * 14 + b) + q3 >= 1;
-1*(w1*85+w2*24+w3*85+b)+q4>=1;
1 * (w1 * 54 + w2 * 59 + w3 * 37 + b) + q5 >= 1;
-1*(w1*56+w2*77+w3*12+b)+q6>=1;
1 * (w1 * 43 + w2 * 18 + w3 * 68 + b) + q7 >= 1;
-1*(w1*74+w2*66+w3*79+b)+q8>=1;
1*(w1*37+w2*83+w3*51+b)+q9>=1;
-1*(w1*99+w2*34+w3*47+b)+q10>=1;
@FREE(w1);
@FREE(w2);
@FREE(w3);
@FREE(b);
```

// LINGO result:

- w1 = -0.0414132
- w2 = -0.00973778
- w3 = -0.0226163
- b = 4.49395
- q1 = 0
- q2 = 3.11722
- q3 = 0.327581
- q4 = 0
- q5 = 0.15369
- q6 = 2.15361
- q7 = 0
- q8 = 0
- q9 = 0
- q10 = 0

2. Dual Formulation:

C++ code file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset3\Dual.cpp LINGO file: \Pulkit_Singal_2023AIB2064\Using_LINGO_and_cpp\Dataset3\Dual.lg4

C++ code output (including LINGO code script):

```
// Dataset:
х1
    х2
         х3
              У
14
     47
          92
              1
29
     65
          24
              -1
     92
63
          14
               1
85
     24
          85
              -1
    59
54
          37
               1
56
    77
          12
              -1
43
     18
          68
               1
74
     66
         79
              -1
37
     83
          51
               1
99
     34
          47
               -1
```

c = 5

// LINGO input code script:

```
MIN = 0.5 * (lambda 1 * lambda 1 * 10869 + lambda 1 * lambda 2 * -5669 + lambda 1 *
lambda 3 * 6494 + lambda 1 * lambda 4 * -10138 + lambda 1 * lambda 5 * 6933 +
lambda_1 * lambda_6 * -5507 + lambda_1 * lambda_7 * 7704 + lambda_1 * lambda_8 * -
11406 + lambda 1 * lambda 9 * 9111 + lambda 1 * lambda 10 * -7308 + lambda 2 *
lambda 1 * -5669 + lambda 2 * lambda 2 * 5642 + lambda 2 * lambda 3 * -8143 +
lambda_2 * lambda_4 * 6065 + lambda_2 * lambda_5 * -6289 + lambda_2 * lambda_6 *
6917 + lambda 2 * lambda 7 * -4049 + lambda 2 * lambda 8 * 8332 + lambda 2 *
lambda 9 * -7692 + lambda 2 * lambda 10 * 6209 + lambda 3 * lambda 1 * 6494 +
lambda 3 * lambda 2 * -8143 + lambda 3 * lambda 3 * 12629 + lambda 3 * lambda 4 * -
8753 + lambda_3 * lambda_5 * 9348 + lambda_3 * lambda_6 * -10780 + lambda_3 *
lambda_7 * 5317 + lambda_3 * lambda_8 * -11840 + lambda_3 * lambda_9 * 10681 +
lambda 3 * lambda 10 * -10023 + lambda 4 * lambda 1 * -10138 + lambda 4 * lambda 2
* 6065 + lambda 4 * lambda 3 * -8753 + lambda 4 * lambda 4 * 15026 + lambda 4 *
lambda 5 * -9151 + lambda 4 * lambda 6 * 7628 + lambda 4 * lambda 7 * -9867 +
lambda 4 * lambda 8 * 14589 + lambda 4 * lambda 9 * -9472 + lambda 4 * lambda 10 *
13226 + lambda_5 * lambda_1 * 6933 + lambda_5 * lambda_2 * -6289 + lambda_5 *
lambda_3 * 9348 + lambda_5 * lambda_4 * -9151 + lambda_5 * lambda_5 * 7766 +
lambda 5 * lambda 6 * -8011 + lambda 5 * lambda 7 * 5900 + lambda 5 * lambda 8 * -
```

```
10813 + lambda 5 * lambda 9 * 8782 + lambda 5 * lambda 10 * -9091 + lambda 6 *
lambda 1 * -5507 + lambda 6 * lambda 2 * 6917 + lambda 6 * lambda 3 * -10780 +
lambda_6 * lambda_4 * 7628 + lambda_6 * lambda_5 * -8011 + lambda_6 * lambda_6 *
9209 + lambda_6 * lambda_7 * -4610 + lambda_6 * lambda_8 * 10174 + lambda_6 *
lambda 9 * -9075 + lambda 6 * lambda 10 * 8726 + lambda 7 * lambda 1 * 7704 +
lambda 7 * lambda 2 * -4049 + lambda 7 * lambda 3 * 5317 + lambda 7 * lambda 4 * -
9867 + lambda_7 * lambda_5 * 5900 + lambda_7 * lambda_6 * -4610 + lambda_7 *
lambda 7 * 6797 + lambda 7 * lambda 8 * -9742 + lambda 7 * lambda 9 * 6553 +
lambda 7 * lambda 10 * -8065 + lambda 8 * lambda 1 * -11406 + lambda 8 * lambda 2 *
8332 + lambda_8 * lambda_3 * -11840 + lambda_8 * lambda_4 * 14589 + lambda_8 *
lambda 5 * -10813 + lambda 8 * lambda 6 * 10174 + lambda 8 * lambda 7 * -9742 +
lambda 8 * lambda 8 * 16073 + lambda 8 * lambda 9 * -12245 + lambda 8 * lambda 10 *
13283 + lambda_9 * lambda_1 * 9111 + lambda_9 * lambda_2 * -7692 + lambda_9 *
lambda_3 * 10681 + lambda_9 * lambda_4 * -9472 + lambda_9 * lambda_5 * 8782 +
lambda 9 * lambda_6 * -9075 + lambda_9 * lambda_7 * 6553 + lambda_9 * lambda_8 * -
12245 + lambda 9 * lambda 9 * 10859 + lambda 9 * lambda 10 * -8882 + lambda 10 *
lambda 1 * -7308 + lambda 10 * lambda 2 * 6209 + lambda 10 * lambda 3 * -10023 +
lambda 10 * lambda 4 * 13226 + lambda_10 * lambda_5 * -9091 + lambda_10 * lambda_6
* 8726 + lambda 10 * lambda 7 * -8065 + lambda 10 * lambda 8 * 13283 + lambda 10 *
lambda_9 * -8882 + lambda_10 * lambda_10 * 13166 ) - ( lambda_1 + lambda_2 +
lambda_3 + lambda_4 + lambda_5 + lambda_6 + lambda_7 + lambda_8 + lambda_9 +
lambda 10);
lambda 1 * 1 + lambda 2 * -1 + lambda 3 * 1 + lambda 4 * -1 + lambda 5 * 1 + lambda 6
* -1 + lambda_7 * 1 + lambda_8 * -1 + lambda_9 * 1 + lambda_10 * -1 = 0;
@BND(0, lambda 1, 5);
@BND(0, lambda 2, 5);
@BND(0, lambda 3, 5);
@BND(0, lambda_4, 5);
@BND(0, lambda_5, 5);
@BND(0, lambda 6, 5);
@BND(0, lambda 7, 5);
@BND(0, lambda 8, 5);
@BND(0, lambda 9, 5);
@BND(0, lambda 10, 5);
// LINGO result:
lambda 1 = 7.88398e-08
lambda 2 = 5
lambda 3 = 5
lambda 4 = 7.76932e-07
lambda 5 = 5
lambda 6 = 5
```

```
lambda_7 = 2.03843
lambda_8 = 3.97505
lambda_9 = 2.34299
lambda_10 = 0.406372
// Post-processing of LINGO result:
w1 = -0.0412827
w2 = -0.00965118
w3 = -0.022541
b = 4.47715
q1 = 0
q2 = 3.11164
q3 = 0.327139
q4 = 0
```

q5 = 0.15555 q6 = 2.15169

q7 = 0 q8 = 0 q9 = 0 q10 = 0