

Updated value $x = x^{\text{low}} + yd$.

Minimize $f(\mathbf{x})$
Subject to $g_i(\mathbf{x}) \leq 0; \quad i = 1, \dots, m$
 $h_k(\mathbf{x}) = 0; \quad k = 1, \dots, p$
 $x_j \geq 0; \quad j = 1, \dots, n$