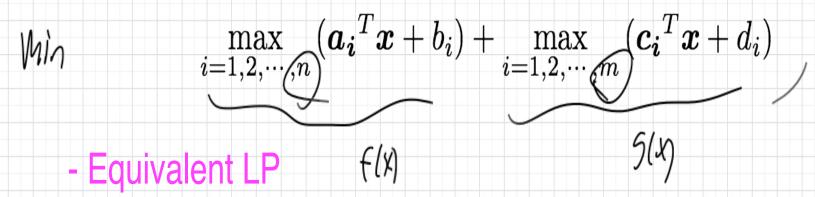
## Sum of Piecewise- Linear Functions



- Need to add 2 auxiliary variables  $t_1, t_2$ 

minimize 
$$\underbrace{t_1 + t_2}_{\text{subject to}}$$
 subject to  $\underbrace{\overline{a_i}^T x + b_i}_{\text{ci}^T x + d_i} \leq t_1$   $\underbrace{c_i}^T x + d_i \leq t_2$   $\underbrace{c_i}^T x + d_i \leq t_2$ 

## Sum of Piecewise- Linear Functions

