

## Application of KKT Conditions

For a problem in the following form,

$$\text{Min } f(\mathbf{x}) \quad (1)$$

$$\text{s.t. } g_i(\mathbf{x}) - b_i \geq 0 \quad i = 1, \dots, k \quad (2)$$

$$g_i(\mathbf{x}) - b_i = 0 \quad i = k+1, \dots, m \quad (3)$$

A) Give the KKT necessary conditions, explaining each equation.

Equation	Explanation
----------	-------------

B) A cylindrical storage tank is to be constructed for which the following costs apply:

Metal for sides	\$30.00/sq. ft.
Concrete base and metal bottom	\$37.50/sq. ft.
Top	\$7.50/sq. ft.

The tank is to be constructed with dimensions such that the cost is a minimum for whatever capacity is selected. One possible approach to selecting the capacity is to build the tank such that an additional cubic foot of capacity costs \$8. (Note this does not mean \$8 per cubic foot average for the entire tank.) Find the optimal diameter and height of the tank.