

## CONVEXITY AND DUALITY IN OPTIMIZATION%0A

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### KKT conditions and Duality

KKT conditions and Duality March 23, In these cases it often leads to a simpler optimization problem, convexity conditions are satisfied.

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By convexity of feasible set,  $z^*$  is feasible. By convexity of  $f$   
 $0$ , we have  $f^*(z) \leq f^*(x) + f^*(y)$