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/* KKT.mac
Maxima software for Economic Analysis
Ted Woollett, Aug. 5, 2021
http://web.csulb.edu/~woollett/
http://web.csulb.edu/~woollett/eam.html

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*/

/* KKT (f,max, g) calls KKTmax(f,g)
KKT (f,min, g) calls KKTmin(f,g)
KKT (f,max, g1,g2) calls KKTmax2(f,g1,g2)
KKT (f,min, g1,g2) calls KKTmin2(f,g1,g2)
*/

KKT([%v]) :=
  block([%lv, %lm, %lvr],

    %lv : length (%v),
    %lm : %v[2],
    %lvr : cons (%v[1], rest (%v,2)),
    /* display (%v, %lv,%v[1],rest(%v,2), %lm, %lvr), */

    if (%lv = 3 or %lv = 4) and (%lm = min or %lm = max) then
      (if %lv = 3 then
        if %lm = max then apply ('KKTmax, %lvr)
        else apply ('KKTmin, %lvr)
      else if %lv = 4 then
        if %lm = max then apply ('KKTmax2, %lvr)
        else apply ('KKTmin2, %lvr))
    else (print ("KKT(f,minmax,g) or KKT (f,minmax,g1,g2)",
      print (" where minmax is either max, with g's >= 0"),
      print (" or minmax = min, with g's <= 0"),
      done))$

/*****/

/* multiple, Dsingle, and single help distinguish different types of lists
returned by solve */

multiple(%X) :=
  (if length(%X) > 1 and part(%X,1,0) = "[" then true else false)$

Dsingle(%X) := (if length(%X) = 1 and part(%X, 1, 0) = "[" then true else false)$

single (%X) :=
  ( if length(%X) > 1 and part(%X, 1,0) = "=" then true else false)$

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/*
KKTmax(f, g) , both args assumed to depend on (x,y),
assumes f(x,y) is the objective function to be maximized
such that g(x,y) >= 0
*/

KKTmax(func, %g) :=
block ([%n:0, lam, LF, LF1, LF2,LF3, solns, objsub, fx0, fy0,
F10, F20, F30, F10x, F20x,F10y, F20y,asoln, gsoln,
lam0 : [lam = 0],lvf],

lvf :listofvars(func),
/* print("lvf = ",lvf), */
if (lfreeof(lvf,x) and lfreeof(lvf,y)) then
( print (" the objective and constraint expressions should
depend only on (x,y)"),
return (done)),

fx0 : subst(0, x, func),
fy0 : subst(0, y, func),
/* display(fx0, fy0), */
LF : func + lam*%g,
/* display (LF), */
LF1 : diff(LF,x),
LF2 : diff(LF,y),
LF3 : diff(LF,lam),
/* display(LF1,LF2, LF3), */

/* lam = 0 cases */

/* print ("-----"),
print (" case lam = 0 "), */
F10 : subst(0,lam,LF1),
F20 : subst(0,lam,LF2),
/* display (F10, F20), */
if (numberp(F10) and F10 > 0) or (numberp(F20) and F20 > 0) then %n : %n + 1
else (
/* lam = 0, x = 0, y > 0 */
/* print ("case lam = 0, x = 0, y > 0"), */
if numberp(fx0) and abs(float (fx0)) < 1e-10 then %n : %n + 1
/* func close to zero at x = 0; no solution */

else (
F10x : subst(0, x, F10), /* both lam and x are zero here */
F20x : subst(0, x, F20),
if (numberp(F10x) and F10x > 0) or (numberp(F20x) and F20x > 0) then %n : %n + 1

else (
solns : solve (F20x, y), /* since y > 0, we enforce F20x = 0 */
/* display (solns), */

if multiple (solns) then
for j thru length(solns) do (
asoln : solns[j],
gsoln : at (at (%g, asoln), x = 0),
/* display (gsoln), */
if at(y, asoln) > 0 and gsoln >= 0 and at(F10x, asoln) <= 0 then (
asoln : flatten ([lam0,[x = 0], asoln]),
print ("constraint is non-binding"),
print ("soln = ", asoln," g(x,y) at soln =
",gsoln),
objsub : at( at(func,asoln), x = 0),
print ("objsub = ",objsub),
print ("soln = ", float (asoln)," objsub = ", float
(objsub))))),

if Dsingle (solns) or single (solns) then (

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        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        gsoln : at( at(%g,asoln), x = 0),
/*   display (gsoln), */
        if at(y, asoln) > 0 and gsoln >= 0 and at(F10x, asoln) <= 0 then
        (
            asoln : flatten ([lam0,[x = 0], asoln]),
            print ("constraint is non-binding"),
            print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
            objsub : at( at(func,asoln), x = 0),
            print ("objsub = ",objsub),
            print ("soln = ", float (asoln)," objsub = ",float
                (objsub))))),
/* lam = 0, x > 0, y = 0 */
/* print ("case lam = 0, x > 0, y = 0"), */
if numberp(fy0) and abs(float (fy0)) < 1e-10 then %n : %n + 1
/* func close to zero at y = 0; no solution */

else (
    F10y : subst(0, y, F10), /* both lam and y are zero here */
    F20y : subst(0, y, F20),
    if (numberp(F10y) and F10y > 0) or (numberp(F20y) and F20y > 0) then %n : %n + 1

    else (
        solns : solve (F10y, x), /* since x > 0, enforce F10y = 0 */
        /* display (solns), */

        if multiple (solns) then
            for j thru length(solns) do (
                asoln : solns[j],
                gsoln : at(at (%g, asoln), y = 0),
                /* display (gsoln), */
                if at(x,asoln) > 0 and gsoln >= 0 and at(F20y,asoln) <= 0 then (
                    asoln : flatten ([lam0,asoln, [y = 0]]),
                    print ("constraint is non-binding"),
                    print ("soln = ", asoln," g(x,y) at soln =
                        ",gsoln),
                    objsub : at( at(func,asoln), y = 0),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float
                        (objsub))))),

                if Dsingle (solns) or single (solns) then (
                    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
                    gsoln : at( at(%g,asoln), y = 0),
                    /* display (gsoln), */
                    if at(x,asoln) > 0 and gsoln >= 0 and at(F20y,asoln) <= 0 then (
                        asoln : flatten ([lam0,asoln, [y = 0]]),
                        print ("constraint is non-binding"),
                        print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
                        objsub : at( at(func,asoln), y = 0),
                        print ("objsub = ",objsub),
                        print ("soln = ", float (asoln)," objsub = ",float
                            (objsub))))),

/* lam = 0, x > 0, y > 0 */

/* print ("case lam = 0, x > 0, y > 0"), */
solns : solve ([F10,F20], [x, y]), /* since x>0,y>0, enforce F10=0,F20=0 */
/* display (solns), */

if multiple (solns) then
    for j thru length(solns) do (
        asoln : solns[j],
        gsoln : at (%g, asoln),

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        if gsoln >= 0 and at(x,asoln) > 0
            and at(y,asoln) > 0 then (
                asoln : flatten ([lam0,asoln]),
                print ("constraint is non-binding"),
                print ("soln = ", asoln," g(x,y) at soln =
                    ",gsoln),
                objsub : at (func, asoln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle (solns) or single (solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        gsoln : at (%g, asoln),
        if gsoln >= 0 and at(x,asoln) > 0
            and at (y,asoln) > 0 then (
                asoln : flatten ([lam0,asoln]),
                print ("constraint is non-binding"),
                print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
                objsub : at (func, asoln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub)))))

/* lam > 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam > 0, x = 0, y > 0 "), */
F10 : subst (0,x,LF1),
F20 : subst (0,x,LF2), /* only x is zero here, redefining F10, F20 */
F30 : subst (0,x,LF3),
/* display (F20, F30), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1

else (
    solns : solve ( [F20, F30], [y, lam]), /* since y>0,lam>0, enforce F20=0,F30=0
    */
    /* display (solns), */

    if multiple (solns) then
        for j thru length(solns) do (
            asoln : solns[j],
            gsoln : at ( at(%g, asoln), x = 0),
            if at(y,asoln) > 0 and at(lam, asoln) > 0 and gsoln >= 0
                and at(F10,asoln) <= 0 then (
                    asoln : flatten ([[x = 0],asoln]),
                    print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
                    objsub : at( at(func, asoln), x = 0),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float (objsub)))))

    if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        gsoln : at( at(%g, asoln), x = 0),
        if at(y,asoln) > 0 and at(lam,asoln) > 0 and gsoln >= 0
            and at(F10,asoln) <= 0 then (
                asoln : flatten ([[x = 0],asoln]),
                objsub : at(at(func, asoln), x = 0),
                print ("soln = ", asoln," g(x,y) at soln =
                    ",gsoln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub)))))

/* lam > 0, x > 0, y = 0 */

/* print ("-----"), */

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/* print (" case lam > 0, x > 0, y = 0 "), */
F10 : subst (0,y,LF1),
F20 : subst (0,y,LF2), /* only y is zero here, redefining F10,F20,F30 */
F30 : subst (0,y,LF3),
/* display (F10, F30), */

if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1

else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1

else if numberp (F30) and F30 < 0 then %n : %n + 1

else (
  solns : solve ( [F10, F30], [x, lam]), /*x>0,lam>0, enforce F10=0,F30=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      gsoln : at(at(%g,asoln), y = 0),
      if at(x,asoln) > 0 and at(lam,asoln) > 0 and gsoln >= 0
      and at(F20,asoln) <= 0 then(
        asoln : flatten ([asoln, [y = 0]]),
        objsub : at( at(func,asoln), y = 0),
        print ("soln = ", asoln," g(x,y) at soln =
          ",gsoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float
          (objsub))),

    if Dsingle(solns) or single(solns) then (
      if Dsingle(solns) then asoln : solns[1] else asoln : solns,
      gsoln : at( at(%g, asoln), y =
        0),
      if at(x,asoln) > 0 and at(lam,asoln) > 0 and gsoln >= 0
      and at(F20,asoln) <= 0 then (
        asoln : flatten ([asoln, [y = 0]]),
        objsub : at( at(func,asoln), y = 0),
        print ("soln = ", asoln," g(x,y) at soln =
          ",gsoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam > 0, x > 0, y > 0 */

/* print ("-----"), */
/* print (" case lam > 0, x > 0, y > 0 "), */
solns : solve ([LF1, LF2, LF3],[x, y, lam]),
/* display (solns), */

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    gsoln : at (%g, asoln),
    if gsoln >= 0 and at(x, asoln) > 0 and at(y,asoln) > 0 and
      at(lam,asoln) > 0 then
      (
        objsub : at (func, asoln),
        print ("soln = ", asoln," g(x,y) at soln =
          ",gsoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

if Dsingle(solns) or single(solns) then (
  if Dsingle (solns) then asoln : solns[1] else asoln : solns,
  gsoln : at (%g,asoln),

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        if gsoln >= 0 and at(x,asoln) >0 and at(y,asoln) > 0 and
            at(lam,asoln) > 0 then (
                objsub : at (func,asoln),
                print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
                print ("objsub = ", objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    done )$

/* end of KKTmax (f,g) */

/*
KKTmin(f, g) , both args assumed to depend on (x,y),
assumes f(x,y) is the objective function to be minimized
such that g(x,y) <= 0
*/

KKTmin(func, %g) :=
    block ([%n:0, lam, LF, LF1, LF2,LF3, solns, objsub, fx0, fy0,
        F10, F20, F30, F10x, F20x,F10y, F20y,asoln, gsoln,
        lam0 : [lam = 0]],

        if listofvars(func) # [x,y] or listofvars(%g) # [x,y] then
            (print (" the objective and constraint expressions should
                depend only on (x,y)"),
            return (done)),

        fx0 : subst(0, x, func),
        fy0 : subst(0, y, func),
        /* display(fx0, fy0), */
        LF : func + lam*%g,
        /* display (LF), */
        LF1 : diff(LF,x),
        LF2 : diff(LF,y),
        LF3 : diff(LF,lam),
        /* display(LF1,LF2, LF3), */

/* lam = 0 cases */

        /* print ("-----"),
        print (" case lam = 0 "), */
        F10 : subst(0,lam,LF1),
        F20 : subst(0,lam,LF2),
        /* display (F10, F20), */
        if (numberp(F10) and F10 < 0) or (numberp(F20) and F20 < 0) then %n : %n + 1
        else (
/* lam = 0, x = 0, y > 0 */
            /* print ("case lam = 0, x = 0, y > 0"), */
            if numberp(fx0) and abs(float (fx0)) < 1e-10 then %n : %n + 1
            /* func close to zero at x = 0; no solution */

            else (
                F10x : subst(0, x, F10), /* both lam and x are zero here */
                F20x : subst(0, x, F20),
                if (numberp(F10x) and F10x < 0) or (numberp(F20x) and F20x < 0) then %n : %n + 1

                else (
                    solns : solve (F20x, y), /* since y > 0, we enforce F20x = 0 */
                    /* display (solns), */

                    if multiple (solns) then
                        for j thru length(solns) do (
                            asoln : solns[j],
                            gsoln : at (at (%g, asoln), x = 0),
                            /* display (gsoln), */

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if at(y, asoln) > 0 and gsoln <= 0 and at(F10x, asoln) >= 0 then (
  asoln : flatten ([lam0,[x = 0], asoln]),
  print ("constraint is non-binding"),
  print ("soln = ", asoln," g(x,y) at soln =
    ",gsoln),
  objsub : at( at(func,asoln), x = 0),
  print ("objsub = ",objsub),
  print ("soln = ", float (asoln)," objsub = ", float
    (objsub))))),

if Dsingle (solns) or single (solns) then (
  if Dsingle (solns) then asoln : solns[1] else asoln : solns,
  gsoln : at( at(%g,asoln), x = 0),
  /* display (gsoln), */
  if at(y, asoln) > 0 and gsoln <= 0 and at(F10x, asoln) >= 0 then
  (
    asoln : flatten ([lam0,[x = 0], asoln]),
    print ("constraint is non-binding"),
    print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
    objsub : at( at(func,asoln), x = 0),
    print ("objsub = ",objsub),
    print ("soln = ", float (asoln)," objsub = ",float
      (objsub))))),

/* lam = 0, x > 0, y = 0 */
/* print ("case lam = 0, x > 0, y = 0"), */
if numberp(fy0) and abs(float (fy0)) < 1e-10 then %n : %n + 1
  /* func close to zero at y = 0; no solution */

else (
  F10y : subst(0, y, F10), /* both lam and y are zero here */
  F20y : subst(0, y, F20),
  if (numberp(F10y) and F10y < 0) or (numberp(F20y) and F20y < 0) then %n : %n + 1

  else (
    solns : solve (F10y, x), /* since x > 0, enforce F10y = 0 */
    /* display (solns), */

    if multiple (solns) then
      for j thru length(solns) do (
        asoln : solns[j],
        gsoln : at(at (%g, asoln), y = 0),
        /* display (gsoln), */
        if at(x,asoln) > 0 and gsoln <= 0 and at(F20y,asoln) >= 0 then (
          asoln : flatten ([lam0,asoln, [y = 0]]),
          print ("constraint is non-binding"),
          print ("soln = ", asoln," g(x,y) at soln =
            ",gsoln),
          objsub : at( at(func,asoln), y = 0),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float
            (objsub))))),

    if Dsingle (solns) or single (solns) then (
      if Dsingle (solns) then asoln : solns[1] else asoln : solns,
      gsoln : at( at(%g,asoln), y = 0),
      /* display (gsoln), */
      if at(x,asoln) > 0 and gsoln <= 0 and at(F20y,asoln) >= 0 then (
        asoln : flatten ([lam0,asoln, [y = 0]]),
        print ("constraint is non-binding"),
        print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
        objsub : at( at(func,asoln), y = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ",float
          (objsub))))),

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/* lam = 0, x > 0, y > 0 */

/* print ("case lam = 0, x > 0, y > 0"), */
solns : solve ([F10,F20], [x, y]), /* since x>0,y>0, enforce F10=0,F20=0 */
/* display (solns), */

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    gsoln : at (%g, asoln),
    if gsoln <= 0 and at(x,asoln) > 0
      and at(y,asoln) > 0 then (
        asoln : flatten ([lam0,asoln]),
        print ("constraint is non-binding"),
        print ("soln = ", asoln," g(x,y) at soln =
",gsoln),
        objsub : at (func, asoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle (solns) or single (solns) then (
      if Dsingle (solns) then asoln : solns[1] else asoln : solns,
      gsoln : at (%g, asoln),
      if gsoln <= 0 and at(x,asoln) > 0
        and at (y,asoln) > 0 then (
          asoln : flatten ([lam0,asoln]),
          print ("constraint is non-binding"),
          print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
          objsub : at (func, asoln),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam > 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam > 0, x = 0, y > 0 "), */
F10 : subst (0,x,LF1),
F20 : subst (0,x,LF2), /* only x is zero here, redefining F10, F20 */
F30 : subst (0,x,LF3),
/* display (F10, F20, F30), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1

else (
  solns : solve ( [F20, F30], [y, lam]), /* since y>0,lam>0, enforce F20=0,F30=0
*/
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      gsoln : at ( at(%g, asoln), x = 0),
      if at(y,asoln) > 0 and at(lam, asoln) > 0 and gsoln <= 0
        and at(F10,asoln) >= 0 then (
          asoln : flatten ([x = 0],asoln),
          print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
          objsub : at( at(func, asoln), x = 0),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))),

  if Dsingle(solns) or single(solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    gsoln : at( at(%g, asoln), x = 0),
    if at(y,asoln) > 0 and at(lam,asoln) > 0 and gsoln <= 0

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        and at(F10,asoln) >= 0 then (
        asoln : flatten ([[x = 0],asoln]),
        objsub : at(at(func, asoln), x = 0),
        print ("soln = ", asoln," g(x,y) at soln =
        ",gsoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam > 0, x > 0, y = 0 */

/* print ("-----"), */
/* print (" case lam > 0, x > 0, y = 0 "), */
F10 : subst (0,y,LF1),
F20 : subst (0,y,LF2), /* only y is zero here, redefining F10,F20,F30 */
F30 : subst (0,y,LF3),
/* display (F10, F20, F30), */

if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1

else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1

else if numberp (F30) and F30 > 0 then %n : %n + 1

else (
  solns : solve ( [F10, F30], [x, lam]), /*x>0,lam>0, enforce F10=0,F30=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      gsoln : at(at(%g,asoln), y = 0),
      if at(x,asoln) > 0 and at(lam,asoln) > 0 and gsoln <= 0
      and at(F20,asoln) >= 0 then(
        asoln : flatten ([asoln, [y = 0]]),
        objsub : at( at(func,asoln), y = 0),
        print ("soln = ", asoln," g(x,y) at soln =
        ",gsoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float
        (objsub))))),

    if Dsingle(solns) or single(solns) then (
      if Dsingle(solns) then asoln : solns[1] else asoln : solns,
      gsoln : at( at(%g, asoln), y =
      0),
      if at(x,asoln) > 0 and at(lam,asoln) > 0 and gsoln <= 0
      and at(F20,asoln) >= 0 then (
        asoln : flatten ([asoln, [y = 0]]),
        objsub : at( at(func,asoln), y = 0),
        print ("soln = ", asoln," g(x,y) at soln =
        ",gsoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam > 0, x > 0, y > 0 */

/* print ("-----"), */
/* print (" case lam > 0, x > 0, y > 0 "), */
solns : solve ([LF1, LF2, LF3],[x, y, lam]),
/* display (solns), */

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    gsoln : at (%g, asoln),
    if gsoln <= 0 and at(x, asoln) > 0 and at(y,asoln) > 0 and

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                                at(lam,asoln) > 0 then
                                (
                                objsub : at (func, asoln),
                                print ("soln = ", asoln," g(x,y) at soln =
                                ",gsoln),
                                print ("objsub = ",objsub),
                                print ("soln = ", float (asoln)," objsub = ", float (objsub))),
if Dsingle(solns) or single(solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    gsoln : at (%g,asoln),
    if gsoln <= 0 and at(x,asoln) > 0 and at(y,asoln) > 0 and
        at(lam,asoln) > 0 then (
            objsub : at (func,asoln),
            print ("soln = ", asoln," g(x,y) at soln = ",gsoln),
            print ("objsub = ", objsub),
            print ("soln = ", float (asoln)," objsub = ", float (objsub))),
done )$

/* end of KKTmin (f,g) */

/*
KKTmax2(f,g1,g2)
    maximizes f(x,y) subject to g1(x,y) >=0 and g2(x,y) >= 0
*/

KKTmax2(func, %g1, %g2) :=

block ([%n:0, lam1,lam2, LF, LF1, LF2,LF3,LF4, solns, objsub, fx0, fy0,
    F10, F20, F30,F40, F10x, F20x,F10y, F20y,asoln, g1soln, g2soln,
    lam10 : [lam1 = 0], lam20 : [lam2 = 0],lvf ],

/* display (func, %g1, %g2), */

    lvf : listofvars (func),
    if lfreeof (lvf,x) and lfreeof(lvf,y) then
    ( print (" the objective and constraint expressions should
        depend only on (x,y)"),
    return (done)),

    fx0 : subst(0, x, func),
    fy0 : subst(0, y, func),
    /* display(fx0, fy0), */
    LF : func + lam1*%g1 + lam2*%g2,
/* display (LF), */
    LF1 : diff(LF,x),
    LF2 : diff(LF,y),
    LF3 : diff(LF,lam1),
    LF4 : diff(LF,lam2),
/* display(LF1,LF2, LF3, LF4), */

/* lam1 = 0, lam2 = 0 cases */

/* print ("-----"),
print (" case lam1 = 0, lam2 = 0 "), */
F10 : subst([lam1=0,lam2=0],LF1),
F20 : subst([lam1=0,lam2=0],LF2),
/* display (F10, F20), */
if (numberp(F10) and F10 > 0) or (numberp(F20) and F20 > 0) then %n : %n + 1
else (
/* lam1 = 0, lam2 = 0, x = 0, y > 0 */
/* print ("case lam1 = 0,lam2 = 0, x = 0, y > 0"), */
if numberp(fx0) and abs(float (fx0)) < 1e-10 then %n : %n + 1
/* func close to zero at x = 0; no solution */

    else (

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F10x : subst(0, x, F10), /* lam1, lam2, and x are zero here */
F20x : subst(0, x, F20),
if (numberp(F10x) and F10x > 0) or (numberp(F20x) and F20x > 0) then %n : %n + 1

else (
  solns : solve (F20x, y), /* since y > 0, we enforce F20x = 0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at (at (%g1, asoln), x = 0),
      g2soln : at (at (%g2, asoln), x = 0),
      /* display (g1soln, g2soln), */
      if at(y, asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F10x, asoln) <= 0 then (
          asoln : flatten ([lam10, lam20, [x = 0], asoln]),
          print ("constraint is non-binding"),
          print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
          objsub : at( at(func,asoln), x = 0),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float
            (objsub))))),

    if Dsingle (solns) or single (solns) then (
      if Dsingle (solns) then asoln : solns[1] else asoln : solns,
      g1soln : at (at (%g1, asoln), x = 0),
      g2soln : at (at (%g2, asoln), x = 0),
      /* display (g1soln, g2soln), */
      if at(y, asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F10x, asoln) <= 0 then (
          asoln : flatten ([lam10, lam20, [x = 0], asoln]),
          print ("constraint is non-binding"),
          print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
          objsub : at( at(func,asoln), x = 0),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ",float
            (objsub)))))),

/* lam1 = 0, lam2 = 0, x > 0, y = 0 */
/* print ("case lam1 = 0, lam2 = 0, x > 0, y = 0"), */
if numberp(fy0) and abs(float (fy0)) < 1e-10 then %n : %n + 1
/* func close to zero at y = 0; no solution */

else (
  F10y : subst(0, y, F10), /* lam1, lam2 and y are zero here */
  F20y : subst(0, y, F20),
  if (numberp(F10y) and F10y > 0) or (numberp(F20y) and F20y > 0) then %n : %n + 1

  else (
    solns : solve (F10y, x), /* since x > 0, enforce F10y = 0 */
    /* display (solns), */

    if multiple (solns) then
      for j thru length(solns) do (
        asoln : solns[j],
        g1soln : at(at (%g1, asoln), y = 0),
        g2soln : at(at (%g2, asoln), y = 0),
        /* display (g1soln, g2soln), */
        if at(x,asoln) > 0 and g1soln >= 0 and
          g2soln >= 0 and at(F20y,asoln) <= 0 then (
            asoln : flatten ([lam10,lam20,asoln, [y = 0]]),
            print ("constraint is non-binding"),
            print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),

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        objsub : at( at(func,asoln), y = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float
        (objsub))),

if Dsingle (solns) or single (solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    g1soln : at(at (%g1, asoln), y = 0),
    g2soln : at(at (%g2, asoln), y = 0),
    /* display (g1soln, g2soln), */
    if at(x,asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F20y,asoln) <= 0 then (
        asoln : flatten ([lam10,lam20, asoln, [y = 0]]),
        print ("constraint is non-binding"),
        print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
        objsub : at( at(func,asoln), y = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ",float
        (objsub))))),

/* lam1 = 0, lam2 = 0, x > 0, y > 0 */

/* print ("case lam1 = 0,lam2 = 0, x > 0, y > 0"), */
solns : solve ([F10,F20], [x, y]), /* since x>0,y>0, enforce F10=0,F20=0 */
/* display (solns), */

if multiple (solns) then
    for j thru length(solns) do (
        asoln : solns[j],
        g1soln : at (%g1, asoln),
        g2soln : at (%g2, asoln),
        if g1soln >= 0 and at(x,asoln) > 0 and g2soln >= 0
            and at(y,asoln) > 0 then (
                asoln : flatten ([lam10, lam20,asoln]),
                print ("constraint is non-binding"),
                print ("soln = ", asoln," g1= ",g1soln,
                    " g2 = ", g2soln),
                objsub : at (func, asoln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))),

if Dsingle (solns) or single (solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    g1soln : at (%g1, asoln),
    g2soln : at (%g2, asoln),
    if g1soln >= 0 and at(x,asoln) > 0 and g2soln >= 0
        and at (y,asoln) > 0 then (
            asoln : flatten ([lam10, lam20, asoln]),
            print ("constraint is non-binding"),
            print ("soln = ", asoln," g1= ",g1soln,
                " g2 = ", g2soln),
            objsub : at (func, asoln),
            print ("objsub = ",objsub),
            print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 = 0 section */

/* lam1 > 0, lam2 = 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 = 0, x = 0, y > 0 "), */
F10 : subst ([lam2=0,x=0],LF1),
F20 : subst ([lam2=0,x=0],LF2), /* lam2 and x are zero here, redefining F10,

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F20,F30,F40 */
F30 : subst ([lam2=0,x=0],LF3),
F40 : subst ([lam2=0,x=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1
else if numberp (F40) and F40 < 0 then %n : %n + 1

else (
  solns : solve ( [F20, F30], [y, lam1]), /* since y>0,lam1>0, enforce
  F20=0,F30=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), x = 0),
      g2soln : at(at (%g2, asoln), x = 0),
      if at(y,asoln) > 0 and at(lam1, asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F10,asoln) <= 0 then (
        asoln : flatten ([lam20,[x = 0],asoln]),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        objsub : at( at(func, asoln), x = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),

      if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at(at (%g1, asoln), x = 0),
        g2soln : at(at (%g2, asoln), x = 0),
        if at(y,asoln) > 0 and at(lam1, asoln) > 0 and g1soln >= 0 and
          g2soln >= 0 and at(F10,asoln) <= 0 then (
          asoln : flatten ([lam20,[x = 0],asoln]),
          objsub : at(at(func, asoln), x = 0),
          print ("soln = ", asoln," g1= ",g1soln,
                " g2 = ", g2soln),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 = 0, x > 0, y = 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 = 0 x > 0, y = 0 "), */
F10 : subst ([lam2=0,y=0],LF1),
F20 : subst ([lam2=0,y=0],LF2), /* lam2 and y zero here, redefining F10,F20,F30,F40 */
F30 : subst ([lam2=0,y=0],LF3),
F40 : subst ([lam2=0,y=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1
else if numberp (F40) and F40 < 0 then %n : %n + 1

else (
  solns : solve ( [F10, F30], [x, lam1]), /* since x>0,lam1>0, enforce
  F10=0,F30=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), y = 0),
      g2soln : at(at (%g2, asoln), y = 0),

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```

        if at(x,asoln) > 0 and at(lam1, asoln) > 0 and g1soln >= 0 and
            g2soln >= 0 and at(F20,asoln) <= 0 then (
                asoln : flatten ([lam20,[y = 0],asoln]),
                print ("soln = ", asoln," g1= ",g1soln,
                    "    g2 = ", g2soln),
                objsub : at( at(func, asoln), y = 0),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at(at (%g1, asoln), y = 0),
        g2soln : at(at (%g2, asoln), y = 0),
        if at(x,asoln) > 0 and at(lam1, asoln) > 0 and g1soln >= 0 and
            g2soln >= 0 and at(F20,asoln) <= 0 then (
                asoln : flatten ([lam20,[y = 0],asoln]),
                objsub : at(at(func, asoln), y = 0),
                print ("soln = ", asoln," g1= ",g1soln,
                    "    g2 = ", g2soln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))),
/* lam1 > 0, lam2 = 0, x > 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 = 0, x > 0, y > 0  "), */
F10 : subst (0,lam2,LF1),
F20 : subst (0,lam2,LF2), /* only lam2 is zero here, redefining F10,F20 */

/* display (F10, F20), */
if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1

else ( /* since x>0, y>0, lam1>0, enforce F10=0,F20=0, LF3=0 */
    solns : solve ( [F10,F20,LF3], [x,y,lam1]),
    /* display (solns), */

    if multiple (solns) then
        for j thru length(solns) do (
            asoln : solns[j],
            g1soln : at (%g1, asoln),
            g2soln : at (%g2, asoln),
            if at(x,asoln) > 0 and at(y,asoln) > 0 and
                at(lam1, asoln) > 0 and g1soln >= 0 and
                    g2soln >= 0 then (
                        asoln : flatten ([lam20,asoln]),
                        print ("soln = ", asoln," g1= ",g1soln,
                            "    g2 = ", g2soln),
                        objsub : at(func, asoln),
                        print ("objsub = ",objsub),
                        print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at (%g1, asoln),
        g2soln : at (%g2, asoln),
        if at(x,asoln) > 0 and at(y,asoln) > 0 and
            at(lam1, asoln) > 0 and g1soln >= 0 and
                g2soln >= 0 then (
                    asoln : flatten ([lam20,asoln]),
                    objsub : at(func, asoln),
                    print ("soln = ", asoln," g1= ",g1soln,
                        "    g2 = ", g2soln),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float (objsub))),

```

```

/* lam1 = 0, lam2 > 0 section */

/* lam1 = 0, lam2 > 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 = 0, lam2 > 0, x = 0, y > 0 "), */
F10 : subst ([lam1=0,x=0],LF1),
F20 : subst ([lam1=0,x=0],LF2), /* lam1 and x zero here, redefining F10, F20, F30,
F40 */
F30 : subst ([lam1=0,x=0],LF3),
F40 : subst ([lam1=0,x=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1
else if numberp (F40) and F40 < 0 then %n : %n + 1

else (
  solns : solve ( [F20, F40], [y, lam2]), /* since y>0,lam2>0, enforce
F20=0,F40=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), x = 0),
      g2soln : at(at (%g2, asoln), x = 0),
      if at(y,asoln) > 0 and at(lam2, asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F10,asoln) <= 0 then (
          asoln : flatten ([lam10,[x = 0],asoln]),
          print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
          objsub : at( at(func, asoln), x = 0),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))),

      if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at(at (%g1, asoln), x = 0),
        g2soln : at(at (%g2, asoln), x = 0),
        if at(y,asoln) > 0 and at(lam2, asoln) > 0 and g1soln >= 0 and
          g2soln >= 0 and at(F10,asoln) <= 0 then (
            asoln : flatten ([lam10,[x = 0],asoln]),
            objsub : at(at(func, asoln), x = 0),
            print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
            print ("objsub = ",objsub),
            print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 = 0, lam2 > 0, x > 0, y = 0 */

/* print ("-----"), */
/* print (" case lam1 = 0, lam2 > 0 x > 0, y = 0 "), */
F10 : subst ([lam1=0,y=0],LF1),
F20 : subst ([lam1=0,y=0],LF2), /* lam1 and y zero here, redefining F10,F20,F30,F40 */
F30 : subst ([lam1=0,y=0],LF3),
F40 : subst ([lam1=0,y=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1
else if numberp (F40) and F40 < 0 then %n : %n + 1

else (

```

```

solns : solve ( [F10, F40], [x, lam2]),      /* since x>0,lam2>0, enforce
F10=0,F40=0 */
/* display (solns),      */

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    g1soln : at(at (%g1, asoln), y = 0),
    g2soln : at(at (%g2, asoln), y = 0),
    if at(x,asoln) > 0 and at(lam2, asoln) > 0 and g1soln >= 0 and
      g2soln >= 0 and at(F20,asoln) <= 0 then (
        asoln : flatten ([lam10,[y = 0],asoln]),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        objsub : at( at(func, asoln), y = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle(solns) or single(solns) then (
      if Dsingle (solns) then asoln : solns[1] else asoln : solns,
      g1soln : at(at (%g1, asoln), y = 0),
      g2soln : at(at (%g2, asoln), y = 0),
      if at(x,asoln) > 0 and at(lam2, asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F20,asoln) <= 0 then (
          asoln : flatten ([lam10,[y = 0],asoln]),
          objsub : at(at(func, asoln), y = 0),
          print ("soln = ", asoln," g1= ",g1soln,
                " g2 = ", g2soln),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

```

```

/* lam1 = 0, lam2 > 0, x > 0, y > 0 */

```

```

/* print ("-----"), */
/* print (" case lam1 = 0, lam2 > 0, x > 0, y > 0 "), */
F10 : subst (0,lam1,LF1),
F20 : subst (0,lam1,LF2), /* only lam1 is zero here, redefining F10,F20 */

```

```

/* display (F10, F20),      */
if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1

```

```

else ( /* since x>0, y>0, lam2>0, enforce F10=0,F20=0,LF4=0 */
  solns : solve ( [F10,F20,LF4], [x,y,lam2]),
  /* display (solns),      */

```

```

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    g1soln : at (%g1, asoln),
    g2soln : at (%g2, asoln),
    if at(x,asoln) > 0 and at(y,asoln) > 0 and
      at(lam2, asoln) > 0 and g1soln >= 0 and
      g2soln >= 0 then (
        asoln : flatten ([lam10,asoln]),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        objsub : at(func, asoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle(solns) or single(solns) then (
      if Dsingle (solns) then asoln : solns[1] else asoln : solns,
      g1soln : at (%g1, asoln),
      g2soln : at (%g2, asoln),
      if at(x,asoln) > 0 and at(y,asoln) > 0 and
        at(lam2, asoln) > 0 and g1soln >= 0 and

```



```

                g2soln >= 0 then (
                    asoln : flatten ([lam10,asoln]),
                    objsub : at(func, asoln),
                    print ("soln = ", asoln," g1= ",g1soln,
                        " g2 = ", g2soln),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float (objsub))))),
/* lam1 > 0, lam2 > 0 section */
/* lam1 > 0, lam2 > 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 > 0, x = 0, y > 0 "), */
F10 : subst (0,x,LF1),
F20 : subst (0,x,LF2), /* only x is zero here, redefining F10, F20, F30, F40 */
F30 : subst (0,x,LF3),
F40 : subst (0,x,LF4),
/* display (F10, F20, F30,F40), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1
else if numberp (F40) and F40 < 0 then %n : %n + 1

else ( /* since y>0,lam1>0,lam2>0, enforce F20=0, F30=0, F40=0 */
    solns : solve ( [F20, F30, F40], [y,lam1,lam2]),
    /* display (solns), */

    if multiple (solns) then
        for j thru length(solns) do (
            asoln : solns[j],
            g1soln : at(at (%g1, asoln), x = 0),
            g2soln : at(at (%g2, asoln), x = 0),
            if at(y,asoln) > 0 and at(lam1, asoln) > 0
            and at(lam2, asoln) > 0 and g1soln >= 0 and
                g2soln >= 0 and at(F10,asoln) <= 0 then (
                    asoln : flatten ([[x = 0],asoln]),
                    print ("soln = ", asoln," g1= ",g1soln,
                        " g2 = ", g2soln),
                    objsub : at( at(func, asoln), x = 0),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

            if Dsingle(solns) or single(solns) then (
                if Dsingle (solns) then asoln : solns[1] else asoln : solns,
                g1soln : at(at (%g1, asoln), x = 0),
                g2soln : at(at (%g2, asoln), x = 0),
                if at(y,asoln) > 0 and at(lam1, asoln) > 0 and at(lam2,asoln) > 0
                and g1soln >= 0 and g2soln >= 0 and at(F10,asoln) <= 0 then (
                    asoln : flatten ([[x = 0],asoln]),
                    objsub : at(at(func, asoln), x = 0),
                    print ("soln = ", asoln," g1= ",g1soln,
                        " g2 = ", g2soln),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 > 0, x > 0, y = 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 > 0, x > 0, y = 0 "), */
F10 : subst (0,y,LF1),
F20 : subst (0,y,LF2), /* only y is zero here, redefining F10, F20, F30, F40 */
F30 : subst (0,y,LF3),
F40 : subst (0,y,LF4),
/* display (F10, F20, F30,F40), */
if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1

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else if numberp (F10) and F10 > 0 then %n : %n + 1
else if numberp (F20) and F20 > 0 then %n : %n + 1
else if numberp (F30) and F30 < 0 then %n : %n + 1
else if numberp (F40) and F40 < 0 then %n : %n + 1

else ( /* since x>0,lam1>0,lam2>0, enforce F10=0, F30=0, F40=0 */
  solns : solve ( [F10, F30, F40], [x,lam1,lam2]),
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), y = 0),
      g2soln : at(at (%g2, asoln), y = 0),
      if at(x,asoln) > 0 and at(lam1, asoln) > 0
      and at(lam2, asoln) > 0 and g1soln >= 0 and
        g2soln >= 0 and at(F20,asoln) <= 0 then (
          asoln : flatten ([[y = 0],asoln]),
          print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
          objsub : at( at(func, asoln), y = 0),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))),

  if Dsingle(solns) or single(solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    g1soln : at(at (%g1, asoln), y = 0),
    g2soln : at(at (%g2, asoln), y = 0),
    if at(x,asoln) > 0 and at(lam1, asoln) > 0 and at(lam2,asoln) > 0
    and g1soln >= 0 and g2soln >= 0 and at(F20,asoln) <= 0 then (
      asoln : flatten ([[y = 0],asoln]),
      objsub : at(at(func, asoln), y = 0),
      print ("soln = ", asoln," g1= ",g1soln,
        " g2 = ", g2soln),
      print ("objsub = ",objsub),
      print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 > 0, x > 0, y > 0
*/

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 > 0, x > 0, y > 0 "), */
solns : solve ([LF1, LF2, LF3, LF4],[x, y, lam1, lam2]),
  /* display (solns), */

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    g1soln : at(%g1, asoln),
    g2soln : at (%g2, asoln),
    if g1soln >= 0 and g2soln >= 0 and at(x, asoln) > 0
      and at(y,asoln) > 0 and at(lam1,asoln) > 0
      and at(lam2,asoln) > 0 then
      (
        objsub : at (func, asoln),
        print ("soln = ", asoln," g1= ",g1soln,
          " g2 = ", g2soln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),

if Dsingle(solns) or single(solns) then (
  if Dsingle (solns) then asoln : solns[1] else asoln : solns,
  g1soln : at(%g1, asoln),
  g2soln : at (%g2, asoln),
  if g1soln >= 0 and g2soln >= 0 and at(x, asoln) > 0
    and at(y,asoln) > 0 and at(lam1,asoln) > 0

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        and at(lam2,asoln) > 0 then (
objsub : at (func,asoln),
print ("soln = ", asoln," g1= ",g1soln,
      " g2 = ", g2soln),
print ("objsub = ", objsub),
print ("soln = ", float (asoln)," objsub = ", float (objsub))),
done )$

/* end of KKTmax2 (f,g1,g2) */

/*
KKTmin2(f,g1,g2)
minimizes f(x,y) subject to g1(x,y) <=0 and g2(x,y) <= 0
*/

KKTmin2(func, %g1, %g2) :=

block ([%n:0, lam1,lam2, LF, LF1, LF2,LF3,LF4, solns, objsub, fx0, fy0,
F10, F20, F30,F40, F10x, F20x,F10y, F20y,asoln, g1soln, g2soln,
lam10 : [lam1 = 0], lam20 : [lam2 = 0],lvf ],

lvf : listofvars (func),
if lfreeof (lvf,x) and lfreeof(lvf,y) then
( print (" the objective and constraint expressions should
depend only on (x,y)" ),
return (done)),

fx0 : subst(0, x, func),
fy0 : subst(0, y, func),
/* display (fx0, fy0), */
LF : func + lam1*%g1 + lam2*%g2,
/* display (LF), */
LF1 : diff(LF,x),
LF2 : diff(LF,y),
LF3 : diff(LF,lam1),
LF4 : diff(LF,lam2),
/* display(LF1,LF2, LF3, LF4), */

/* lam1 = 0, lam2 = 0 cases */

/* print ("-----"),
print (" case lam1 = 0, lam2 = 0 "), */
F10 : subst([lam1=0,lam2=0],LF1),
F20 : subst([lam1=0,lam2=0],LF2),
/* display (F10, F20), */
if (numberp(F10) and F10 < 0) or (numberp(F20) and F20 < 0) then %n : %n + 1
else (
/* lam1 = 0, lam2 = 0, x = 0, y > 0 */
/* print ("case lam1 = 0,lam2 = 0, x = 0, y > 0"), */
if numberp(fx0) and abs(float (fx0)) < 1e-10 then %n : %n + 1
/* func close to zero at x = 0; no solution */

else (
F10x : subst(0, x, F10), /* lam1, lam2, and x are zero here */
F20x : subst(0, x, F20),
if (numberp(F10x) and F10x < 0) or (numberp(F20x) and F20x < 0) then %n : %n + 1

else (
solns : solve (F20x, y), /* since y > 0, we enforce F20x = 0 */
/* display (solns), */

if multiple (solns) then
for j thru length(solns) do (
asoln : solns[j],

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    g1soln : at (at (%g1, asoln), x = 0),
    g2soln : at (at (%g2, asoln), x = 0),
    if at(y, asoln) > 0 and g1soln <= 0 and
        g2soln <= 0 and at(F10x, asoln) >= 0 then (
            asoln : flatten ([lam10, lam20, [x = 0], asoln]),
            print ("constraint is non-binding"),
            print ("soln = ", asoln, " g1= ", g1soln,
                " g2 = ", g2soln),
            objsub : at (at (func, asoln), x = 0),
            print ("objsub = ", objsub),
            print ("soln = ", float (asoln), " objsub = ", float
                (objsub))))),

    if Dsingle (solns) or single (solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at (at (%g1, asoln), x = 0),
        g2soln : at (at (%g2, asoln), x = 0),
        if at(y, asoln) > 0 and g1soln <= 0 and
            g2soln <= 0 and at(F10x, asoln) >= 0 then (
                asoln : flatten ([lam10, lam20, [x = 0], asoln]),
                print ("constraint is non-binding"),
                print ("soln = ", asoln, " g1= ", g1soln,
                    " g2 = ", g2soln),
                objsub : at (at (func, asoln), x = 0),
                print ("objsub = ", objsub),
                print ("soln = ", float (asoln), " objsub = ", float
                    (objsub))))),

/* lam1 = 0, lam2 = 0, x > 0, y = 0 */

/* print ("case lam1 = 0, lam2 = 0, x > 0, y = 0"), */
if numberp(fy0) and abs(float (fy0)) < 1e-10 then %n : %n + 1
    /* func close to zero at y = 0; no solution */

else (
    F10y : subst(0, y, F10), /* lam1, lam2 and y are zero here */
    F20y : subst(0, y, F20),
    if (numberp(F10y) and F10y < 0) or (numberp(F20y) and F20y < 0) then %n : %n + 1

    else (
        solns : solve (F10y, x), /* since x > 0, enforce F10y = 0 */
        /* display (solns), */

        if multiple (solns) then
            for j thru length(solns) do (
                asoln : solns[j],
                g1soln : at(at (%g1, asoln), y = 0),
                g2soln : at(at (%g2, asoln), y = 0),
                if at(x, asoln) > 0 and g1soln <= 0 and
                    g2soln <= 0 and at(F20y, asoln) >= 0 then (
                        asoln : flatten ([lam10, lam20, asoln, [y = 0]]),
                        print ("constraint is non-binding"),
                        print ("soln = ", asoln, " g1= ", g1soln,
                            " g2 = ", g2soln),
                        objsub : at (at (func, asoln), y = 0),
                        print ("objsub = ", objsub),
                        print ("soln = ", float (asoln), " objsub = ", float
                            (objsub))))),

            if Dsingle (solns) or single (solns) then (
                if Dsingle (solns) then asoln : solns[1] else asoln : solns,
                g1soln : at(at (%g1, asoln), y = 0),
                g2soln : at(at (%g2, asoln), y = 0),
                /* display (g1soln, g2soln), */
                if at(x, asoln) > 0 and g1soln <= 0 and
                    g2soln <= 0 and at(F20y, asoln) >= 0 then (

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asoln : flatten([lam10,lam20, asoln, [y = 0]]),
print ("constraint is non-binding"),
print ("soln = ", asoln," g1= ",g1soln,
      " g2 = ", g2soln),
objsub : at( at(func,asoln), y = 0),
print ("objsub = ",objsub),
print ("soln = ", float (asoln)," objsub = ",float
      (objsub))))),

/* lam1 = 0, lam2 = 0, x > 0, y > 0 */

/* print ("case lam1 = 0,lam2 = 0, x > 0, y > 0"), */
solns : solve ([F10,F20], [x, y]), /* since x>0,y>0, enforce F10=0,F20=0 */
/* display (solns), */

if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    g1soln : at (%g1, asoln),
    g2soln : at (%g2, asoln),
    if g1soln <= 0 and at(x,asoln) > 0 and g2soln <= 0
      and at(y,asoln) > 0 then (
        asoln : flatten ([lam10, lam20,asoln]),
        print ("constraint is non-binding"),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        objsub : at (func, asoln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

if Dsingle (solns) or single (solns) then (
  if Dsingle (solns) then asoln : solns[1] else asoln : solns,
  g1soln : at (%g1, asoln),
  g2soln : at (%g2, asoln),
  if g1soln <= 0 and at(x,asoln) > 0 and g2soln <= 0
    and at (y,asoln) > 0 then (
      asoln : flatten ([lam10, lam20, asoln]),
      print ("constraint is non-binding"),
      print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
      objsub : at (func, asoln),
      print ("objsub = ",objsub),
      print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 = 0 section */

/* lam1 > 0, lam2 = 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 = 0 x = 0, y > 0 "), */
F10 : subst ([lam2=0,x=0],LF1),
F20 : subst ([lam2=0,x=0],LF2), /* lam2 and x zero here, redefining F10, F20 */
F30 : subst ([lam2=0,x=0],LF3),
F40 : subst ([lam2=0,x=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1
else if numberp (F40) and F40 > 0 then %n : %n + 1

else (
  solns : solve ( [F20, F30], [y, lam1]), /* since y>0,lam1>0, enforce
  F20=0,F30=0 */
  /* display (solns), */

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if multiple (solns) then
  for j thru length(solns) do (
    asoln : solns[j],
    g1soln : at(at (%g1, asoln), x = 0),
    g2soln : at(at (%g2, asoln), x = 0),
    if at(y,asoln) > 0 and at(lam1, asoln) > 0 and g1soln <= 0 and
      g2soln <= 0 and at(F10,asoln) >= 0 then (
      asoln : flatten ([lam20,[x = 0],asoln]),
      print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
      objsub : at( at(func, asoln), x = 0),
      print ("objsub = ",objsub),
      print ("soln = ", float (asoln)," objsub = ", float (objsub))),

if Dsingle(solns) or single(solns) then (
  if Dsingle (solns) then asoln : solns[1] else asoln : solns,
  g1soln : at(at (%g1, asoln), x = 0),
  g2soln : at(at (%g2, asoln), x = 0),
  if at(y,asoln) > 0 and at(lam1, asoln) > 0 and g1soln <= 0 and
    g2soln <= 0 and at(F10,asoln) >= 0 then (
    asoln : flatten ([lam20,[x = 0],asoln]),
    objsub : at(at(func, asoln), x = 0),
    print ("soln = ", asoln," g1= ",g1soln,
          " g2 = ", g2soln),
    print ("objsub = ",objsub),
    print ("soln = ", float (asoln)," objsub = ", float (objsub)))))

/* lam1 > 0, lam2 = 0, x > 0, y = 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 = 0 x > 0, y = 0 "), */
F10 : subst ([lam2=0,y=0],LF1),
F20 : subst ([lam2=0,y=0],LF2), /* lam2 and y zero here, redefining F10,F20,F30,F40 */
F30 : subst ([lam2=0,y=0],LF3),
F40 : subst ([lam2=0,y=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1
else if numberp (F40) and F40 > 0 then %n : %n + 1

else (
  solns : solve ( [F10, F30], [x, lam1]), /* since x>0,lam1>0, enforce
  F10=0,F30=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), y = 0),
      g2soln : at(at (%g2, asoln), y = 0),
      if at(x,asoln) > 0 and at(lam1, asoln) > 0 and g1soln <= 0 and
        g2soln <= 0 and at(F20,asoln) >= 0 then (
        asoln : flatten ([lam20,[y = 0],asoln]),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        objsub : at( at(func, asoln), y = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),

if Dsingle(solns) or single(solns) then (
  if Dsingle (solns) then asoln : solns[1] else asoln : solns,
  g1soln : at(at (%g1, asoln), y = 0),
  g2soln : at(at (%g2, asoln), y = 0),
  if at(x,asoln) > 0 and at(lam1, asoln) > 0 and g1soln <= 0 and

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                g2soln <= 0 and at(F20,asoln) >= 0 then (
                asoln : flatten ([lam20,[y = 0],asoln]),
                objsub : at(at(func, asoln), y = 0),
                print ("soln = ", asoln," g1= ",g1soln,
                        " g2 = ", g2soln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))))),
/* lam1 > 0, lam2 = 0, x > 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 = 0, x > 0, y > 0 "), */
F10 : subst (0,lam2,LF1),
F20 : subst (0,lam2,LF2), /* only lam2 is zero here, redefining F10,F20 */

/* display (F10, F20), */
if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1

else ( /* since x>0, y>0, lam1>0, enforce F10=0,F20=0, LF3=0 */
solns : solve ( [F10,F20,LF3], [x,y,lam1]),
/* display (solns), */

if multiple (solns) then
for j thru length(solns) do (
asoln : solns[j],
g1soln : at (%g1, asoln),
g2soln : at (%g2, asoln),
if at(x,asoln) > 0 and at(y,asoln) > 0 and
at(lam1, asoln) > 0 and g1soln <= 0 and
g2soln <= 0 then (
asoln : flatten ([lam20,asoln]),
print ("soln = ", asoln," g1= ",g1soln,
" g2 = ", g2soln),
objsub : at(func, asoln),
print ("objsub = ",objsub),
print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

if Dsingle(solns) or single(solns) then (
if Dsingle (solns) then asoln : solns[1] else asoln : solns,
g1soln : at (%g1, asoln),
g2soln : at (%g2, asoln),
if at(x,asoln) > 0 and at(y,asoln) > 0 and
at(lam1, asoln) > 0 and g1soln <= 0 and
g2soln <= 0 then (
asoln : flatten ([lam20,asoln]),
objsub : at(func, asoln),
print ("soln = ", asoln," g1= ",g1soln,
" g2 = ", g2soln),
print ("objsub = ",objsub),
print ("soln = ", float (asoln)," objsub = ",
float(objsub))))),

/* lam1 = 0, lam2 > 0 section */

/* lam1 = 0, lam2 > 0, x = 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 = 0, lam2 > 0, x = 0, y > 0 "), */
F10 : subst ([lam1=0,x=0],LF1),
F20 : subst ([lam1=0,x=0],LF2), /* lam1 and x zero here, redefining F10, F20, F30,
F40 */
F30 : subst ([lam1=0,x=0],LF3),
F40 : subst ([lam1=0,x=0],LF4),

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/* display (F10, F20, F30,F40), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1
else if numberp (F40) and F40 > 0 then %n : %n + 1

else (
  solns : solve ( [F20, F40], [y, lam2]), /* since y>0,lam2>0, enforce
  F20=0,F40=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), x = 0),
      g2soln : at(at (%g2, asoln), x = 0),
      if at(y,asoln) > 0 and at(lam2, asoln) > 0 and g1soln <= 0 and
        g2soln <= 0 and at(F10,asoln) >= 0 then (
        asoln : flatten ([lam10,[x = 0],asoln]),
        print ("soln = ", asoln," g1= ",g1soln,
          " g2 = ", g2soln),
        objsub : at( at(func, asoln), x = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),

      if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at(at (%g1, asoln), x = 0),
        g2soln : at(at (%g2, asoln), x = 0),
        if at(y,asoln) > 0 and at(lam2, asoln) > 0 and g1soln <= 0 and
          g2soln <= 0 and at(F10,asoln) >= 0 then (
          asoln : flatten ([lam10,[x = 0],asoln]),
          objsub : at(at(func, asoln), x = 0),
          print ("soln = ", asoln," g1= ",g1soln,
            " g2 = ", g2soln),
          print ("objsub = ",objsub),
          print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 = 0, lam2 > 0, x > 0, y = 0 */

/* print ("-----"), */
/* print (" case lam1 = 0, lam2 > 0, x > 0, y = 0 "), */
F10 : subst ([lam1=0,y=0],LF1),
F20 : subst ([lam1=0,y=0],LF2), /* lam1 and y zero here, redefining F10,F20,F30,F40 */
F30 : subst ([lam1=0,y=0],LF3),
F40 : subst ([lam1=0,y=0],LF4),
/* display (F10, F20, F30,F40), */
if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1
else if numberp (F40) and F40 > 0 then %n : %n + 1

else (
  solns : solve ( [F10, F40], [x, lam2]), /* since x>0,lam2>0, enforce
  F10=0,F40=0 */
  /* display (solns), */

  if multiple (solns) then
    for j thru length(solns) do (
      asoln : solns[j],
      g1soln : at(at (%g1, asoln), y = 0),
      g2soln : at(at (%g2, asoln), y = 0),
      if at(x,asoln) > 0 and at(lam2, asoln) > 0 and g1soln <= 0 and
        g2soln <= 0 and at(F20,asoln) >= 0 then (
        asoln : flatten ([lam10,[y = 0],asoln]),

```



```

        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        objsub : at( at(func, asoln), y = 0),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),
    if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at(at (%g1, asoln), y = 0),
        g2soln : at(at (%g2, asoln), y = 0),
        if at(x,asoln) > 0 and at(lam2, asoln) > 0 and g1soln <= 0 and
            g2soln <= 0 and at(F20,asoln) >= 0 then (
            asoln : flatten ([lam10,[y = 0],asoln]),
            objsub : at(at(func, asoln), y = 0),
            print ("soln = ", asoln," g1= ",g1soln,
                  " g2 = ", g2soln),
            print ("objsub = ",objsub),
            print ("soln = ", float (asoln)," objsub = ", float (objsub)))))
    ),
/* lam1 = 0, lam2 > 0, x > 0, y > 0 */

/* print ("-----"), */
/* print (" case lam1 = 0, lam2 > 0, x > 0, y > 0 "), */
F10 : subst (0,lam1,LF1),
F20 : subst (0,lam1,LF2), /* only lam1 is zero here, redefining F10,F20 */

/* display (F10, F20), */
if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1

else ( /* since x>0, y>0, lam2>0, enforce F10=0,F20 = 0, LF4=0 */
    solns : solve ( [F10,F20,LF4], [x,y,lam2]),
    /* display (solns), */

    if multiple (solns) then
        for j thru length(solns) do (
            asoln : solns[j],
            g1soln : at (%g1, asoln),
            g2soln : at (%g2, asoln),
            if at(x,asoln) > 0 and at(y,asoln) > 0 and
                at(lam2, asoln) > 0 and g1soln <= 0 and
                g2soln <= 0 then (
                    asoln : flatten ([lam10,asoln]),
                    print ("soln = ", asoln," g1= ",g1soln,
                          " g2 = ", g2soln),
                    objsub : at(func, asoln),
                    print ("objsub = ",objsub),
                    print ("soln = ", float (asoln)," objsub = ", float (objsub)))))
        ),

    if Dsingle(solns) or single(solns) then (
        if Dsingle (solns) then asoln : solns[1] else asoln : solns,
        g1soln : at (%g1, asoln),
        g2soln : at (%g2, asoln),
        if at(x,asoln) > 0 and at(y,asoln) > 0 and
            at(lam2, asoln) > 0 and g1soln <= 0 and
            g2soln <= 0 then (
                asoln : flatten ([lam10,asoln]),
                objsub : at(func, asoln),
                print ("soln = ", asoln," g1= ",g1soln,
                      " g2 = ", g2soln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float
                    (objsub)))))
    ),

/* lam1 > 0, lam2 > 0, x = 0, y > 0 */

```

```

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 > 0, x = 0, y > 0 "), */
F10 : subst (0,x,LF1),
F20 : subst (0,x,LF2), /* only x is zero here, redefining F10, F20, F30, F40 */
F30 : subst (0,x,LF3),
F40 : subst (0,x,LF4),
/* display (F10, F20, F30,F40), */
if numberp (fx0) and abs (float (fx0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1
else if numberp (F40) and F40 > 0 then %n : %n + 1

else ( /* since y>0,lam1>0,lam2>0, enforce F20=0, F30=0, F40=0 */
solns : solve ( [F20, F30, F40], [y,lam1,lam2]),
/* display (solns), */

if multiple (solns) then
for j thru length(solns) do (
asoln : solns[j],
g1soln : at(at (%g1, asoln), x = 0),
g2soln : at(at (%g2, asoln), x = 0),
if at(y,asoln) > 0 and at(lam1, asoln) > 0
and at(lam2, asoln) > 0 and g1soln <= 0 and
g2soln <= 0 and at(F10,asoln) >= 0 then (
asoln : flatten ([[x = 0],asoln]),
print ("soln = ", asoln," g1= ",g1soln,
" g2 = ", g2soln),
objsub : at( at(func, asoln), x = 0),
print ("objsub = ",objsub),
print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

if Dsingle(solns) or single(solns) then (
if Dsingle (solns) then asoln : solns[1] else asoln : solns,
g1soln : at(at (%g1, asoln), x = 0),
g2soln : at(at (%g2, asoln), x = 0),
if at(y,asoln) > 0 and at(lam1, asoln) > 0 and at(lam2,asoln) > 0
and g1soln <= 0 and g2soln <= 0 and at(F10,asoln) >= 0 then (
asoln : flatten ([[x = 0],asoln]),
objsub : at(at(func, asoln), x = 0),
print ("soln = ", asoln," g1= ",g1soln,
" g2 = ", g2soln),
print ("objsub = ",objsub),
print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 > 0, x > 0, y = 0 */

```

```

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 > 0, x > 0, y = 0 "), */
F10 : subst (0,y,LF1),
F20 : subst (0,y,LF2), /* only y is zero here, redefining F10, F20, F30, F40 */
F30 : subst (0,y,LF3),
F40 : subst (0,y,LF4),
/* display (F10, F20, F30,F40), */
if numberp (fy0) and abs (float (fy0)) < 1e-10 then %n : %n + 1
else if numberp (F10) and F10 < 0 then %n : %n + 1
else if numberp (F20) and F20 < 0 then %n : %n + 1
else if numberp (F30) and F30 > 0 then %n : %n + 1
else if numberp (F40) and F40 > 0 then %n : %n + 1

else ( /* since x>0,lam1>0,lam2>0, enforce F10=0, F30=0, F40=0 */
solns : solve ( [F10, F30, F40], [x,lam1,lam2]),
/* display (solns), */

if multiple (solns) then
for j thru length(solns) do (
asoln : solns[j],

```

```

g1soln : at(at (%g1, asoln), y = 0),
g2soln : at(at (%g2, asoln), y = 0),
if at(x,asoln) > 0 and at(lam1, asoln) > 0
and at(lam2, asoln) > 0 and g1soln <= 0 and
    g2soln <= 0 and at(F20,asoln) >= 0 then (
    asoln : flatten ([[y = 0],asoln]),
    print ("soln = ", asoln," g1= ",g1soln,
          " g2 = ", g2soln),
    objsub : at( at(func, asoln), y = 0),
    print ("objsub = ",objsub),
    print ("soln = ", float (asoln)," objsub = ", float (objsub))),

if Dsingle(solns) or single(solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    g1soln : at(at (%g1, asoln), y = 0),
    g2soln : at(at (%g2, asoln), y = 0),
    if at(x,asoln) > 0 and at(lam1, asoln) > 0 and at(lam2,asoln) > 0
    and g1soln <= 0 and g2soln <= 0 and at(F20,asoln) >= 0 then (
        asoln : flatten ([[y = 0],asoln]),
        objsub : at(at(func, asoln), y = 0),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        print ("objsub = ",objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))))),

/* lam1 > 0, lam2 > 0, x > 0, y > 0
*/

/* print ("-----"), */
/* print (" case lam1 > 0, lam2 > 0, x > 0, y > 0 "), */
solns : solve ([LF1, LF2, LF3, LF4],[x, y, lam1, lam2]),
/* display (solns), */

if multiple (solns) then
    for j thru length(solns) do (
        asoln : solns[j],
        g1soln : at(%g1, asoln),
        g2soln : at (%g2, asoln),
        if g1soln <= 0 and g2soln <= 0 and at(x, asoln) > 0
        and at(y,asoln) > 0 and at(lam1,asoln) > 0
        and at(lam2,asoln) > 0 then
            (
                objsub : at (func, asoln),
                print ("soln = ", asoln," g1= ",g1soln,
                      " g2 = ", g2soln),
                print ("objsub = ",objsub),
                print ("soln = ", float (asoln)," objsub = ", float (objsub))),

if Dsingle(solns) or single(solns) then (
    if Dsingle (solns) then asoln : solns[1] else asoln : solns,
    g1soln : at(%g1, asoln),
    g2soln : at (%g2, asoln),
    if g1soln <= 0 and g2soln <= 0 and at(x, asoln) > 0
    and at(y,asoln) > 0 and at(lam1,asoln) > 0
    and at(lam2,asoln) > 0 then (
        objsub : at (func,asoln),
        print ("soln = ", asoln," g1= ",g1soln,
              " g2 = ", g2soln),
        print ("objsub = ", objsub),
        print ("soln = ", float (asoln)," objsub = ", float (objsub))),

done )$

/* end of KKTmin2(f,g1,g2) */

```

