

1) MLD \rightarrow LC

$\delta_i (1 - \delta_i) = 0 \rightarrow \delta_i = 0 \text{ or } \delta_i = 1$

LC all variables ≥ 0

$z = z^+ - z^-$ $z^+ \geq 0, z^- \geq 0$ $z^+ \perp z^-$

$z = \begin{bmatrix} 5 \\ -2 \\ 1 \\ 3 \\ -4 \\ 0 \end{bmatrix}$ $z^+ = \begin{bmatrix} 5 \\ 0 \\ 1 \\ 3 \\ 0 \\ 0 \end{bmatrix}$ $z^- = \begin{bmatrix} 0 \\ 2 \\ 0 \\ 0 \\ 4 \\ 0 \end{bmatrix}$ ≥ 0

LC \rightarrow MLD

$w \leq M_U \delta$
 $v \leq M_U (1 - \delta)$

$w, v \geq 0$
 M_U is upper bound for w
 M_U " " v

$\delta = 1$ $w \leq M_U$ ✓
 $v \leq 0$ $v = 0$
 $w, v \geq 0$

$\delta = 0$ $w \leq 0$
 $v \leq M_U$ ✓
 $w, v \geq 0$ $w = 0$

②

MLD → Point

$$Z(k) = P_i x(k) + Q_i u(k)$$

for region i
 $1 \rightarrow 2 \rightarrow$

MMS → ELC

$1 \gg k$
 $1 \gg k$

$1 = k$ or $1 = k$

\downarrow
 $1 \gg \max(f_k, k)$

\rightarrow $f = \max(f_k, k)$

ELC \rightarrow MPPS

(1)

$$\sum_i \pi_i \underbrace{(e_4 - e_1 x - e_2 u - e_3 d)}_{\geq 0} = 0$$

≥ 0

for each i , $\exists j \in \mathcal{J}_i$ $\underbrace{(e_4 - e_1 x - e_2 u - e_3 d)}_{\geq 0} = 0$

$$\min_{j \in \mathcal{J}_i} (e_4 - e_1 x - e_2 u - e_3 d) = 0$$

\downarrow
MPPS

(4)

511 → 0.11

$$x + y + z > 0$$

$$x + z \geq 0$$

$$y + z + 7 \geq 0$$

$$= 0$$

$$= 0$$

$$= 0$$

δ_1

δ_2

δ_3

if $\delta_1 < 0$ the corresponding in eq. = 0

$\delta_1 + \delta_2 + \delta_3 = 2 \rightarrow$ at least 1 $\delta_i = 0$

$$\delta_1 = 0 \rightarrow x + y + z = 0$$

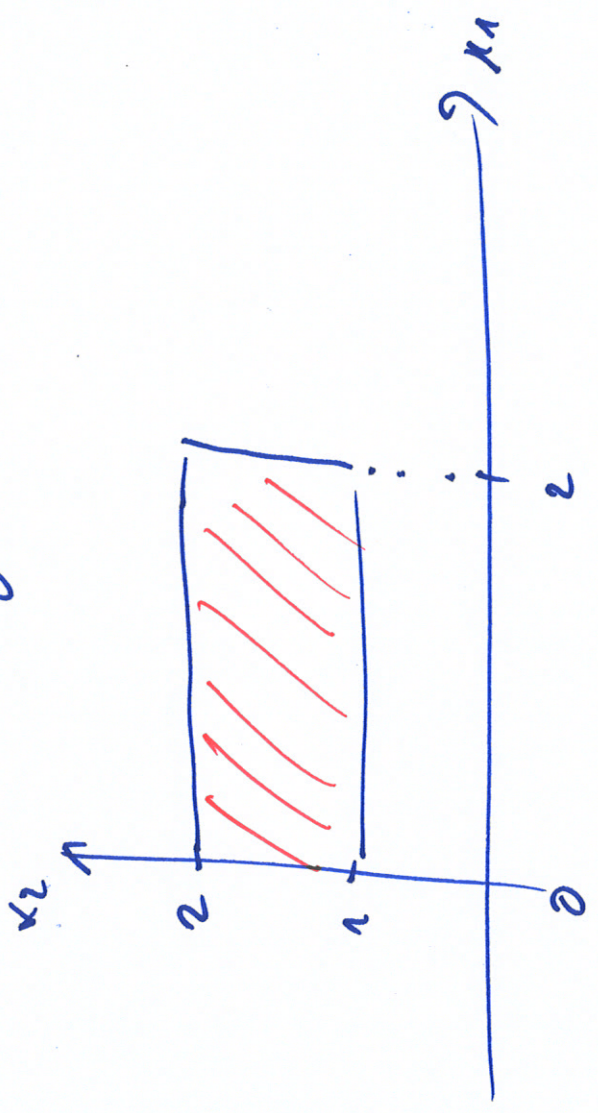
$$M \delta_1 \geq x + y + z \geq 0$$

$$M \delta_2 \geq x + z \geq 0$$

$$M \delta_3 \geq y + z + 7 \geq 0$$

5

rectangular sets



$$x_1 = 0 \quad \text{or} \quad x_2 = 0$$

