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On implementing a primal-dual interior-point method for conic quadratic optimization E. D. Andersen, C. Roos, and T. Terlaky z December 18, 2000 If a constraint in a maximization type of primal problem is a 'less-than-or-equal-to' type, the corresponding dual variable is non-negative. This is the end of phase 1. The tableau is already optimal. There is no need for phase 2. The optimal solution for decision variables are: $X_1 = 0$, $X_2 = 3$ with the optimal value, which is found by plugging the optimal decision into the original objective function, we get the optimal value = 6. The Dantzig-Wolfe Master problem presents an equivalent formulation to [ACPW] when $\theta_j \in \{0, 1\}$. To force this, [DWM] has to be embedded within a branch-and-bound method., Problem Has No Primal Feasible Solution.

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