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Therefore,  $f(x) = [c_1, c_2]^T > 0$  for all  $x$ . Thus,  $S$  by FONC, the optimal solution  $x$  cannot lie in the interior of the feasible set. Next, for all  $x \in L_1 \cup L_2$ ,  $d = [1, 1]^T$  is a feasible direction. Therefore,  $d^T \cdot f(x) = c_1 + c_2 < 0$ . Hence, by FONC, the optimal solution  $x$  cannot lie in  $L_1 \cup L_2$ . Lastly, for all  $x \in L_3$ ,  $d = [1, 1]^T$  is a feasible direction.

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