11 Dec 2009

MATH 340

UBC ID: \_\_\_\_\_

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[12] 1. Consider the following problem:

maximize 
$$\zeta = -5x_1 + 6x_2 - 4x_3$$
  
subject to  $2x_1 + 3x_2 - x_3 \le -2$   
 $-x_1 + 2x_2 + 2x_3 \le 3$   
 $x_1, x_2, x_3 \ge 0$ 

- (a) Write the dual problem.
- (b) Show that the dual problem is unbounded, by presenting a sequence of feasible inputs for the dual problem whose objective values diverge to  $-\infty$ . (One reasonable approach starts with a sketch.)
- (c) What does the result in part (b) tell us about the problem stated above?