

# Advanced Topics in Operations Research Notes

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August 28, 2024

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$$\max x_1 + x_2 \tag{1}$$

$$\text{s.t. } 3x_1 + x_2 \leq 3 \tag{2}$$

$$x_1 \geq 0, x_2 \geq 0 \tag{3}$$

$x^*$  is an extreme point if we cannot find  $x_1, x_2 \in S$ , such that  $x_1 \neq x_2$  and  $x^* = \lambda x_1 + (1 - \lambda)x_2$  for some  $\lambda \in (0, 1)$

For an n-dimensional problem, there are n-many constraints that are active/binding and their coefficients are linearly independent.

Optimal solutions can be found that are not basic feasible solutions when constraints and objective functions lie on the same plane.