

1. Let  $\mathbf{r} = [r_1 \ r_2 \ \dots \ r_m]$  and  $\mathbf{a}_s = \begin{bmatrix} a_{1s} \\ a_{2s} \\ \vdots \\ a_{ms} \end{bmatrix}$ , thus  $r_s = \mathbf{r}^\top \mathbf{a}_s$

Reduced cost:

$$r_s - \boldsymbol{\alpha}^\top \mathbf{a}_s - \beta = (\mathbf{r} - \boldsymbol{\alpha})^\top \mathbf{a}_s - \beta$$

Assume that you are using column generation for solving the problem, so we have a restricted master problem with fewer columns.

We solve this RMP, then we want to check if the solution can be further improved:

$$(\mathbf{r} - \boldsymbol{\alpha})^\top \mathbf{a}_s - \beta \leq 0$$

If not, we need to add a new pattern to the problem, but we should add a feasible pattern. So, the pricing problem would be as follows:

$$\max_{\mathbf{a}_s} (\mathbf{r} - \boldsymbol{\alpha})^\top \mathbf{a}_s - \beta$$

Subject to

$$\begin{aligned} \mathbf{c}^\top \mathbf{a}_s &\leq \frac{1}{2} \mathbf{r}^\top \mathbf{a}_s \\ \mathbf{a}_s &\geq \mathbf{0} \end{aligned}$$

Add new columns:

$$\begin{bmatrix} a_{1s} \\ a_{2s} \\ \vdots \\ 1 \end{bmatrix}$$