1: First we should set up the variables and determine what equations or inequalities we obtain from the constraints. Let x, y be the number of ounces of food A, food B respectively.

Vitamin constraints: The meal will contain 30x+25y mg of calcium. Since there is a 400 mg minimum, we get  $30x+25y \ge 400$ , which reduces to  $6x+5y \ge 80$ . Similarly, the iron and vitamin C constraints translate to  $2x+y \ge 20$  and  $2x+5y \ge 40$  respectively.

We wish to minimize the amount of cholesterol, which is 2x+5y mg. Since  $2x+5y \ge 40$ , we will get at least 40 mg. Is 40 possible? Yes. Set x = 20, y = 0 to satisfy the iron and vitamin C constraints. Thus, we should use 20 ounces of food A and 0 ounces of food B.

2: First we should set up the variables and determine what equations or inequalities we obtain from the constraints. Let g, d be the number of pounds of gold, diamond respectively that Ali Baba carries away

Sack weight constraint: Every pound of gold takes up 1/200th of the sack by volume while every pound of diamonds takes up 1/40th of the sack by volume. You can't go beyond the sack, so  $g/200 + d/40 \le 1 -> g + 5d \le 200$ .

Carrying constraint: Since Ali Baba can only carry 100 pounds, g + d = 100 - g = 100 - d.

We want to maximize the number of coins, which is 20g + 60d = 20(g+3d) = 20(100+2d). Thus, we should maximize d. This makes sense as diamonds are more valuable pound for pound. The inequality from weight becomes  $4d + 100 \le 200 -> d \le 25$ , so the maximum number of coins is 20(100+2\*25) = 3000, attained when d = 25 and g = 75.

- **3:** (a) True. A feasible solution is just one which satisfies all the constraints. An optimal solution must be feasible to make sense by definition, but a feasible solution doesn't have to be optimal. Example: maximize x when x is a real number in [0,1]. Then 1.5, 0.5, 1 are not feasible, feasible but not optimal, optimal respectively.
- (b) False. By convexity, an optimal solution always occurs at the boundary of the feasibility region. If there was a solution in the region's interior, we could find\* a better solution by moving slightly.

\*Rigorous proof: we need to show that you can always move slightly to improve the solution