

## Optimization assignment — LP solution problem parameter 3

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We are asked to minimise the dot product between the vector  $\vec{c}$  and the vector  $\vec{x}$ , subject to the constraints  $0 \leq x_i \leq 1$ . Since the objective is  $c^T x = \sum_i c_i x_i$  under the constraints  $0 \leq x_i \leq 1$ , we can consider each  $x_i$  independently as there are no terms in the objective or in the constraints that have cross-dependencies.

Note that if the  $i$ th component of the vector  $c_i$  is positive, then the minimum value of  $x_i c_i$  is possible if  $x_i = 0$  (since  $0 \leq x_i \leq 1$ ). Similarly, if the  $i$ th component of the vector  $c_i$  is negative, then the minimum value of  $x_i c_i$  is achieved when  $x_i = 1$ . If  $c_i$  is 0, then the value of  $x_i$  does not matter. Hence, the optimal value of the  $x$  vector is:

$$x_i = \begin{cases} 1 & \text{if } c_i < 0 \\ 0 & \text{if } c_i \geq 0 \end{cases}$$