

DM545 – Linear and Integer Programming

Answers to the Take-home Assignment, Winter 2025

In this assignment I will be using Tableau Prinitng function provided on github by Marco always including it as:

```
from util import tableau
```

I will also be using *numpy*, and *fractions* for matrix operations:

```
import numpy as np  
from fractions import Fraction
```

Throughout the Excercise a [website](#) that was showed during lectures will also be used as solver/visualizer

Task 1**Subtask 1.a**

In the following problem:

$$\begin{aligned} \max \quad & 4x_1 + 5x_2 - 7x_3 \\ & -x_1 - x_2 + x_3 \leq 2, \\ & -5x_1 + 10x_3 \leq 10, \\ & x_1 \in [0, 5], \\ & x_2 \in [-1, 1], \\ & x_3 \in [-2, 2]. \end{aligned}$$

By inspection of the objective function:

$$\begin{aligned} 4x_1 &\Rightarrow 4 \text{ is positive} \Rightarrow x_1 \text{ as large as possible,} \\ 5x_2 &\Rightarrow 5 \text{ is positive} \Rightarrow x_2 \text{ as large as possible,} \\ -7x_3 &\Rightarrow -7 \text{ is negative} \Rightarrow x_3 \text{ as small as possible.} \end{aligned}$$

Check potential solution formed by limits of interval bounds $[x_1, x_2, x_3] = [5, 1, -2]$:

$$\begin{aligned} \text{1st constraint: } & -x_1 - x_2 + x_3 \leq 2 \\ & -5 - 1 + (-2) \leq 2 \\ & -8 \leq 2 \quad \text{is feasible} \end{aligned}$$

$$\begin{aligned} \text{2nd constraint: } & -5x_1 + 10x_3 \leq 10 \\ & -25 + 10(-2) \leq 10 \\ & -45 \leq 10 \quad \text{is feasible} \end{aligned}$$

Objective function value:

$$\begin{aligned} 4x_1 + 5x_2 - 7x_3 &= \\ 20 + 5 + 14 &= \\ 39 & \end{aligned}$$

We conclude the optimal solution is $[x_1, x_2, x_3] = [5, 1, -2]$

Subtask 1.b

$$\begin{aligned} \max \quad & x_1 + x_2 \\ \text{s.t.} \quad & sx_1 + tx_2 \leq 1 \\ & x_1, x_2 \geq 0 \end{aligned}$$

We can choose (s) and (t) to get different cases:

I) Single Optimal Solution

$$s = 2, \quad t = 1$$

- The slope of the only constraint is different from the slope of the objective function.
- Geometrically, the feasible region intersects the objective function at a single vertex.
- The vertex is our optimal solution

II) Infinite Optimal Solutions

$$s = 1, \quad t = 1$$

- The constraint line is parallel to the objective function.
- Objective function “placed” on the face gives us infinitely many optimal solutions.

III/IV) Infeasible / Unbounded

- If either s or t (or both) are negative, the problem becomes unbounded as each variable balances the other in the constraint allowing the objective function to grow indefinitely.

$$s = -1, \quad t = 1 \text{ is an example of unbounded}$$

- For any $s, t \geq 0$, setting $x_1 = \frac{1}{s}, x_2 = \frac{1}{t}$ gives a feasible solution (except if $s = 0$ or $t = 0$, in which case the value of x_1 or x_2 does not matter as it's multiplied by 0).

It is **impossible** to set s, t such that the problem becomes *infeasible*, we considered all possible cases

Task 2

Subtask 2.a

First, we transform the problem into the standard form:

- Change a minimization into a maximization:
 $\min(c^T x)$ into $-\max -(c^T x)$.
- Replace equalities with two inequalities.
- Convert all constraints to “ \leq ”.

The result is:

$$\begin{aligned} \max & -3x_1 - 2x_2 - 7x_3 \\ & -x_1 + x_2 \leq 10, \\ & x_1 - x_2 \leq -10, \\ & -2x_1 + x_2 - x_3 \leq -10. \end{aligned}$$

Then the tableau looks like:

```
SLACK_COUNT = 3

A = np.array([[-1, -1, 0],
              [1, -1, 0],
              [-2, 1, -1]], dtype=object)
C = np.array([-3, -2, -7], dtype=object)
B = np.array([10, -10, -10], dtype=object)

A = np.vectorize(Fraction)(A)
C = np.vectorize(Fraction)(C)
B = np.vectorize(Fraction)(B)

I = np.array([[Fraction(int(i == j)) for j in range(SLACK_COUNT)] \
              for i in range(SLACK_COUNT)], dtype=object)
Z = np.array([Fraction(0) for _ in range(SLACK_COUNT)], dtype=object)

T = np.concatenate([A.T, I], axis=1)
T = np.column_stack((T, Z))
T = np.column_stack((T, B))
T = np.vstack((T, np.concatenate([C, np.full(SLACK_COUNT, Fraction(0), \
dtype=object), [Fraction(1), Fraction(0)]])))

print("\n \n") # for pdf formating

tableau(T)
```

x1	x2	x3	x4	x5	x6	-z	b
-1	1	-2	1	0	0	0	10
-1	-1	1	0	1	0	0	-10
0	0	-1	0	0	1	0	-10
-3	-2	-7	0	0	0	1	0

As we can see the tableau is **optimal** (no positive reduced costs) but **infeasible** (two of the $b_i \leq 0$), we could apply Dual Simplex to work towards feasibility

Subtask 2.b

Tableau is given:

```
T = np.array([[0,0,0,1,1,0,0,0],
              [0,1,1,2,0,-1,0,30],
              [1,0,1,1,0,-1,0,20],
              [0,0,2,-7,0,5,1,-120]],dtype=object)

tableau(T)
```

	x1	x2	x3	x4	x5	x6	-z	b
	0	0	0	1	1	0	0	0
	0	1	1	2	0	-1	0	30
	1	0	1	1	0	-1	0	20
	0	0	2	-7	0	5	1	-120

It is worth noting that this tableau is *unbounded* as all coefficients of x_6 in A are negative, but x_6 has a positive reduced cost, however we can still technically perform a change of basis and see the results.

By largest coefficient x_6 would have to enter (and x_3 leave as it's constraint is tighter) and that would make the problem infeasible, and unoptimal

```
# III * -1
T[2] = T[2] * Fraction(-1, 1)

# II + III
T[1] = T[1] + T[2]

# IV - 5*III
T[3] = T[3] - 5*T[2]

tableau(T)
```

	x1	x2	x3	x4	x5	x6	-z	b
	0	0	0	1	1	0	0	0
	-1	1	0	1	0	0	0	10
	-1	0	-1	-1	0	1	0	-20
	5	0	7	-2	0	0	1	-20

By ratio test x_3 enters (as x_6 has only negative coefficients in A) and x_1 leaves as $20/1 < 30/1$ (we ignore first line $0/0 = ?$).

Coincidentally by Bland's Rule x_3 enters and x_1 leaves (we take the lowest index)

We can follow with both of them:

```
T = np.array([[0,0,0,1,1,0,0,0],
              [0,1,1,2,0,-1,0,30],
              [1,0,1,1,0,-1,0,20],
              [0,0,2,-7,0,5,1,-120]],dtype=object)

# II - III
T[1] = T[1] - T[2]

# IV - 2*III
T[3] = T[3] - 2*T[2]

tableau(T)
```

	x1	x2	x3	x4	x5	x6	-z	b
I	0	0	0	1	1	0	0	0
II	-1	1	0	1	0	0	0	10
III	1	0	1	1	0	-1	0	20
IV	-2	0	0	-9	0	7	1	-160

As we can see the tableau is still unbounded (by the case of x_6)

Task 3

Subtask 3.a

Tableau given:

```
T = np.array([[1,0,1,-1,0,5],
              [0,1,-2,3,0,15],
              [0,0,-2,-2,1,-110]],dtype=object)

tableau(T)
```

x1	x2	x3	x4	-z	b
1	0	1	-1	0	5
0	1	-2	3	0	15
0	0	-2	-2	1	-110

From the tableau, we observe the following:

- The solution is $[x_1, x_2, x_3, x_4] = [5, 15, 0, 0]$ with objective value 110.
- The reduced costs are $-2, -2$
- The values of dual variables are 2, 2 (negative reduced costs).
- The shadow prices are the same as the dual variables: 2, 2
- There is no over-capacity, as all the constraints are tight (no slacks in the basis).

Task 4

Subtask 4.a

We denote original problem as **P** and relaxed original problem as **PR**. Let's start by considering the original problem with marked constraints by α, β, γ

$$\begin{aligned}
 \min \quad & \sum_{i=1}^n c_i y_i \\
 & \sum_{j=1}^m a_{ij} x_{ij} \leq b_i y_i, \quad i = 1, \dots, n \quad (\alpha) \\
 & \sum_{i=1}^n x_{ij} = 1, \quad j = 1, \dots, m \quad (\beta) \\
 & y_i \leq 1, \quad i = 1, \dots, n \quad (\gamma) \\
 & y_i \geq 0, \quad x_{ij} \geq 0.
 \end{aligned}$$

We denote the potential dual variables:

$$\begin{aligned}
 \alpha &= [\alpha_1, \dots, \alpha_n] \\
 \beta &= [\beta_1, \dots, \beta_m] \\
 \gamma &= [\gamma_1, \dots, \gamma_n]
 \end{aligned}$$

Then measure the violation of constraints (by putting everything to one side and multiplying by corresponding dual variable):

$$\begin{array}{ccc}
 \alpha_1 (0 + b_1 y_1 - \sum_{j=1}^m a_{1j} x_{1j}) & \beta_1 (1 - \sum_{i=1}^n x_{i1}) & \gamma_1 (1 - y_1) \\
 \alpha_2 (0 + b_2 y_2 - \sum_{j=1}^m a_{2j} x_{2j}) & \beta_2 (1 - \sum_{i=1}^n x_{i2}) & \gamma_2 (1 - y_2) \\
 \vdots & \vdots & \vdots \\
 \alpha_n (0 + b_n y_n - \sum_{j=1}^m a_{nj} x_{nj}) & \beta_m (1 - \sum_{i=1}^n x_{im}) & \gamma_n (1 - y_n)
 \end{array}$$

Then we denote **PR** relaxed problem:

$$\text{PR}(\alpha, \beta, \gamma) = \min_{\text{by all } y, x \geq 0} \{ \cdot \} =$$

$$= \min_{\text{by all } y, x \geq 0} \left\{ \begin{array}{l} c_1 y_1 + \dots + c_n y_n + \\ \alpha_1 (b_1 y_1 - \sum_{j=1}^m a_{1j} x_{1j}) + \\ \alpha_2 (b_2 y_2 - \sum_{j=1}^m a_{2j} x_{2j}) + \\ \vdots \\ \alpha_n (b_n y_n - \sum_{j=1}^m a_{nj} x_{nj}) + \\ \beta_1 (1 - \sum_{i=1}^n x_{i1}) + \\ \beta_2 (1 - \sum_{i=1}^n x_{i2}) + \\ \vdots \\ \beta_m (1 - \sum_{i=1}^n x_{im}) + \\ \gamma_1 (1 - y_1) + \\ \gamma_2 (1 - y_2) + \\ \vdots \\ \gamma_n (1 - y_n) \end{array} \right\} = \min_{\text{by all } y, x \geq 0} \left\{ \begin{array}{l} y_1 (c_1 + \alpha_1 b - \gamma_1) + \\ y_2 (c_2 + \alpha_2 b - \gamma_2) + \\ \vdots \\ y_n (c_n + \alpha_n b - \gamma_n) + \\ x_{1,1} (0 - \alpha_n a_1 - \beta_1) + \\ x_{2,1} (0 - \alpha_2 a_1 - \beta_2) + \\ \vdots \\ x_{n,1} (0 - \alpha_n a_1 - \beta_n) + \\ x_{1,2} (0 - \alpha_1 a_2 - \beta_1) + \\ x_{2,2} (0 - \alpha_2 a_2 - \beta_2) + \\ \vdots \\ x_{n,m} (0 - \alpha_n a_m - \beta_n) + \\ \sum_{j=1}^m \beta_j + \\ \sum_{i=1}^n \gamma_i \end{array} \right\}$$

To avoid useless lower bounds we set all parts multiplied by $y, x \geq 0$, (otherwise corresponding variable, for instance $x_{i,j} - > \infty$ and $\min_{\text{by all } y, x \geq 0} = -\infty$)

That's how we get to the dual constraints:

$$\begin{array}{ll}
(c_1 + \alpha_1 b - \gamma_1) \geq 0 & \alpha_1 b - \gamma_1 \geq -c_1 \\
(c_2 + \alpha_2 b - \gamma_2) \geq 0 & \alpha_2 b - \gamma_2 \geq -c_2 \\
\vdots & \vdots \\
(c_n + \alpha_n b - \gamma_n) \geq 0 & -\alpha_n b - \gamma_n \geq -c_n \\
(0 - \alpha_n a_1 - \beta_1) \geq 0 & -\alpha_n a_1 - \beta_1 \geq 0 \\
(0 - \alpha_2 a_1 - \beta_2) \geq 0 & -\alpha_2 a_1 - \beta_2 \geq 0 \\
\vdots & \vdots \\
(0 - \alpha_n a_1 - \beta_n) \geq 0 & -\alpha_n a_1 - \beta_n \geq 0 \\
(0 - \alpha_1 a_2 - \beta_1) \geq 0 & -\alpha_1 a_2 - \beta_1 \geq 0 \\
(0 - \alpha_2 a_2 - \beta_2) \geq 0 & -\alpha_2 a_2 - \beta_2 \geq 0 \\
\vdots & \vdots \\
(0 - \alpha_n a_m - \beta_n) \geq 0 & -\alpha_n a_m - \beta_n \geq 0
\end{array} \Rightarrow$$

To get new Objective function we take the sums uncorrelated with y, x in front of the $\min_{\text{by all } y, x} \{ \cdot \}$. Now we want to:

$$\max_{\alpha, \beta, \gamma} \left\{ \text{PR}(\alpha, \beta, \gamma) = \sum_{j=1}^m \beta_j + \sum_{i=1}^n \gamma_i + \min_{\text{by all } y, x} \{::\} \right\}.$$

However to keep the:

$$\text{opt}(\text{PR}(\alpha, \beta, \gamma)) \leq \text{opt}(P)$$

We need to penalize breaking the constraints.

That will cause the found $\min_{\text{by all } y, x \geq 0}$ to not break any constraint.

We have to make it impossible to achieve minimum when breaking the constraint.

And to do that each dual variable must be chosen so that **violating a original constraint increases the value of the objective**.

For the constraints of type $\alpha \Rightarrow \sum_{j=1}^m a_{ij}x_{ij} \leq b_i y_i$

- The violation measure is $b_i y_i - \sum_{j=1}^m a_{ij}x_{ij}$.
- When **broken**, this becomes **negative**.
- To penalize the objective it requires $\alpha_i \leq 0$.

For the constraints of type $\gamma \Rightarrow y_i \leq 1$:

- The violation measure is $1 - y_i$.
- When **breaking** this becomes **negative**.
- To ensure the penalty, we need $\gamma_i \leq 0$.

For the constraints of type $\beta \Rightarrow \sum_{i=1}^n x_{ij} = 1$:

- Violations can happen **in both ways**.
- Therefore we set: $\beta_j \in \mathbb{R}$.

This ensures that always:

$$\text{opt}(\text{PR}(\alpha, \beta, \gamma)) \leq \text{opt}(P)$$

Combinig everything togheter we are left with:

$$\begin{array}{ll}
\max \sum_{j=1}^m \beta_j + \sum_{i=1}^n \gamma_i & \\
\alpha_1 b - \gamma_1 \geq -c_1 & \\
\alpha_2 b - \gamma_2 \geq -c_2 & \\
\vdots & \\
-\alpha_n b - \gamma_n \geq 0 & \\
-\alpha_n a_1 - \beta_1 \geq 0 & \\
-\alpha_2 a_1 - \beta_2 \geq 0 & \\
\vdots & \\
-\alpha_n a_1 - \beta_n \geq 0 & \\
-\alpha_1 a_2 - \beta_1 \geq 0 & \\
-\alpha_2 a_2 - \beta_2 \geq 0 & \\
\vdots & \\
-\alpha_n a_m - \beta_n \geq 0 & \\
\Rightarrow & \\
\text{organized as} & \max \sum_{j=1}^m \beta_j + \sum_{i=1}^n \gamma_i \\
& -b\alpha_i + \gamma_i \leq c_i \quad i = 1, \dots, n \\
& \alpha_i a_j + \beta_j \leq 0 \quad i = 1, \dots, n \quad j = 1, \dots, m \\
& \alpha_i \leq 0. \quad i = 1, \dots, n \\
& \beta_j \in \mathbb{R}. \quad j = 1, \dots, m \\
& \gamma_i \leq 0. \quad i = 1, \dots, n \\
& \\
& \alpha_i \leq 0. \quad i = 1, \dots, n \\
& \beta_j \in \mathbb{R}. \quad j = 1, \dots, m \\
& \gamma_i \leq 0. \quad i = 1, \dots, n
\end{array}$$

Task 5

Subtask 5.a

First write original problem with changed $\min() \Rightarrow -\max -()$ (and with slacks):

$$c = \begin{bmatrix} -1 \\ -1 \end{bmatrix}, \quad A = \begin{bmatrix} -3 & 7 & 1 & 0 \\ 1 & -4 & 0 & 1 \end{bmatrix}, \quad b = \begin{bmatrix} -21 \\ 4 \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

So far $B = 3, 4$ Let's prepare for Revised Simplex:

$$B = 1, 2$$

$$A_B = \begin{bmatrix} -3 & 7 \\ 1 & -4 \end{bmatrix}$$

$$A_B^{-1} = \frac{1}{\det(A_B)} \begin{bmatrix} -4 & -7 \\ -1 & -3 \end{bmatrix} = \begin{bmatrix} -\frac{4}{5} & -\frac{7}{5} \\ -\frac{1}{5} & -\frac{3}{5} \end{bmatrix}$$

(by using the formula for the inverse of 2x2 matrix, and $\det()$ of 2x2 matrix)

$$A_N = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$c_B^T = [-1 \quad -1]$$

$$c_N^T = [0 \quad 0]$$

To check whether or not the solution with this basis is optimal we just need to compute $c_n^T - c_B^T A_B^{-1} A_N$ (new reduced costs) which in our case can be easily done by hand:

$$\begin{aligned} [0 \quad 0] - [-1 \quad -1] \begin{bmatrix} -\frac{4}{5} & -\frac{7}{5} \\ -\frac{1}{5} & -\frac{3}{5} \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \\ [0 \quad 0] - \left[\left(\frac{4}{5} + \frac{1}{5} \right) \quad \left(\frac{7}{5} + \frac{3}{5} \right) \right] = \\ [0 \quad 0] - [1 \quad 2] = \\ [-1 \quad -2] \end{aligned}$$

As we can see all reduced costs ≤ 0 , therefore solution is optimal

Subtask 5.b

Firstly we need to calculate the values x_1, x_2, s_1, s_2 in the optimal solution this can be done by calculating $A_B^{-1}b$:

$$A_B^{-1}b = \begin{bmatrix} -\frac{4}{5} & -\frac{7}{5} \\ -\frac{1}{5} & -\frac{3}{5} \end{bmatrix} \begin{bmatrix} -21 \\ 4 \end{bmatrix} = \begin{bmatrix} \frac{56}{5} \\ \frac{9}{5} \end{bmatrix}, \quad \text{optimal basis was } B = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

Therefore $x_1 = 11\frac{1}{5}$ and $x_2 = 1\frac{4}{5}$. for convinience not that $s_1 = x_3, s_2 = x_4$ Let's calculate new non basic A

$$A_{N_{new}} = A_B^{-1}A_N = \begin{bmatrix} -\frac{4}{5} & -\frac{7}{5} \\ -\frac{1}{5} & -\frac{3}{5} \end{bmatrix}$$

Both of the solution x_1, x_2 fractional, we provide Gomory cuts for both:

row $u = 1, 2$

$$\sum_{j \in N_{new}} (\bar{a}_{u,j} - \lfloor \bar{a}_{u,j} \rfloor) x_j \geq \bar{b}_u - \lfloor \bar{b}_u \rfloor$$

Gomory cut for $u = 1$

Gomory cut for $u = 2$

$$\left(-\frac{4}{5} - \lfloor -\frac{4}{5} \rfloor\right)s_1 + \left(-\frac{9}{5} - \lfloor -\frac{9}{5} \rfloor\right)s_2 \geq \frac{56}{5} - \lfloor \frac{56}{5} \rfloor \quad \left(-\frac{1}{5} - \lfloor -\frac{1}{5} \rfloor\right)s_1 + \left(-\frac{3}{5} - \lfloor -\frac{3}{5} \rfloor\right)s_2 \geq \frac{9}{5} - \lfloor \frac{9}{5} \rfloor$$

$$\frac{1}{5}s_1 + \frac{3}{5}s_2 \geq \frac{1}{5}$$

$$\frac{4}{5}s_1 + \frac{2}{5}s_2 \geq \frac{4}{5}$$

$$s_1 + 3s_2 \geq 1$$

$$4s_1 + 2s_2 \geq 4$$

We can express them in terms of the original variables by substitution, using the equalities from standard form:

$$-3x_1 + 7x_2 + s_1 = -21$$

$$x_1 - 4x_2 + s_2 = 4$$

$$s_1 = -21 + 3x_1 - 7x_2$$

$$s_2 = 4 - x_1 + 4x_2$$

Gomory cut for $u = 1$

$$s_1 + 3s_2 \geq 1$$

$$\begin{aligned} -21 + 3x_1 - 7x_2 \\ + 12 - 3x_1 + 12x_2 \geq 1 \end{aligned}$$

$$-9 + 5x_2 \geq 1$$

$$x_2 \geq -2$$

Gomory cut for $u = 2$

$$4s_1 + 2s_2 \geq 4$$

$$\begin{aligned} -84 + 12x_1 - 28x_2 \\ + 8 - 2x_1 + 8x_2 \geq 4 \end{aligned}$$

$$-76 + 10x_1 - 20x_2 \geq 4$$

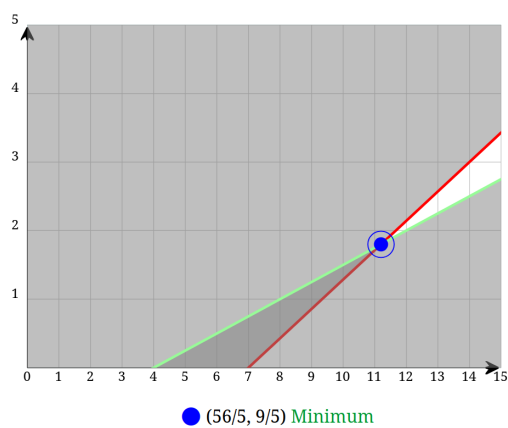
$$x_1 - 2x_2 \geq 8$$

Subtask 5.c

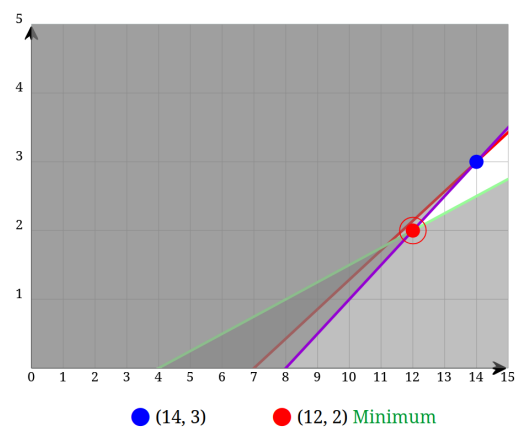
[Website](#) was used as a visualizer

$x_2 \geq -2$ is not visible as it's weaker than base constraints $x_1, x_2 \geq 0$

without Gomory cuts



with Gomory cuts

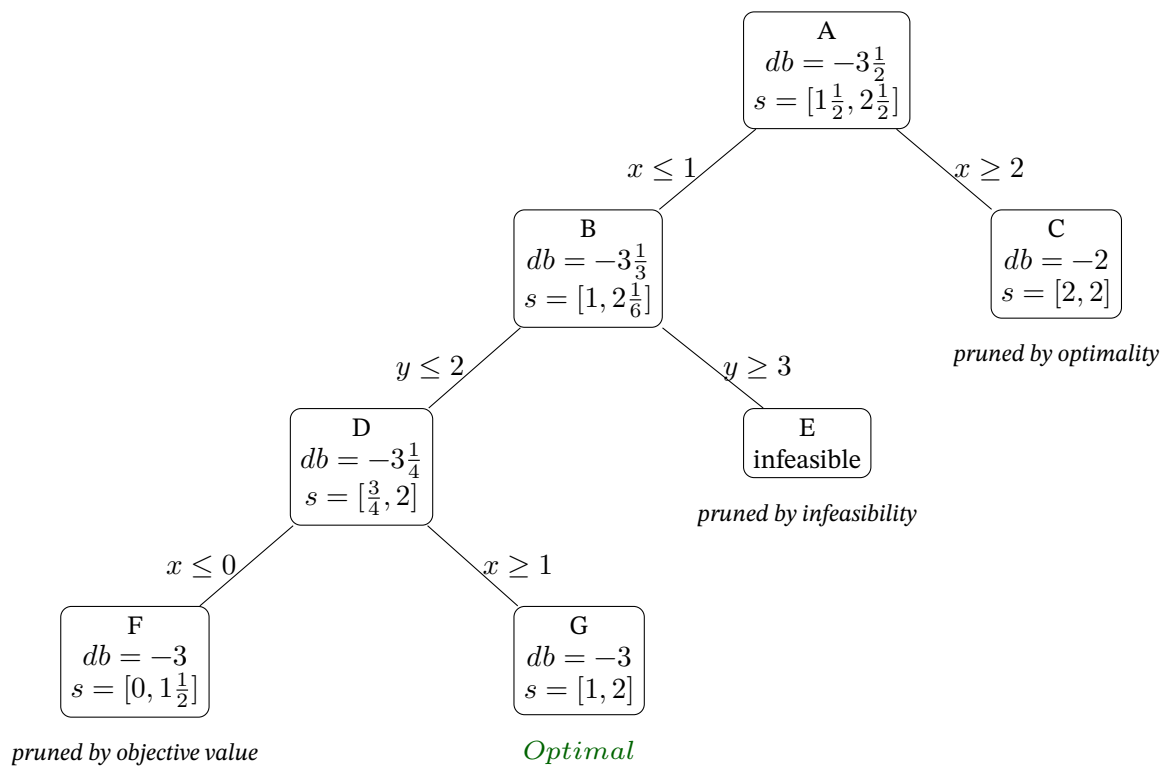


Task 6

Subtask 6.a

$$\begin{aligned}
 &\min x - 2y \\
 &\text{s.t. } -4x + 6y \leq 9 \\
 &\quad x + y \leq 4 \\
 &\quad x, y \in \mathbb{N}
 \end{aligned}$$

As the problem has only 2 variables [website](#) was used as a visualizer and solver.
 Nodes were opened in alphabetical order (i.e. $A \rightarrow B \rightarrow C \dots$)



Task 7

Subtask 7.a

Subtask 7.b

Task 8

Subtask 8.a

Subtask 8.b

Subtask 8.c

Subtask 8.d

Subtask 8.e

Subtask 8.f