

1. reformulate this LP as standard form

$$\min -500x_1 - 250x_2 - 600x_3$$

$$\text{s.t. } 2x_1 + x_2 + x_3 + s_1 = 240$$

$$3x_1 + x_2 + 2x_3 + s_2 = 150$$

$$x_1 + 2x_2 + 4x_3 + s_3 = 180$$

$$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

B	-500	-250	-600	0	0	0	0
4	2	1	1	1	0	0	240
5	<u>3</u>	1	2	0	1	0	150
6	1	2	4	0	0	1	180

B	0	$-\frac{250}{3}$	$-\frac{800}{3}$	0	$\frac{500}{3}$	0	25000
4	0	$\frac{1}{3}$	$-\frac{1}{3}$	1	$-\frac{2}{3}$	0	140
1	1	$\frac{1}{3}$	$\frac{2}{3}$	0	$\frac{1}{3}$	0	50
6	0	<u>$\frac{5}{3}$</u>	$\frac{10}{3}$	0	$-\frac{1}{3}$	1	130

B	0	0	-100	0	150	50	31500
4	0	0	-1	1	$-\frac{3}{5}$	$-\frac{1}{5}$	114
1	1	0	0	0	$\frac{2}{5}$	$-\frac{1}{5}$	24
2	0	1	<u>2</u>	0	$-\frac{1}{5}$	$\frac{3}{5}$	78

B	0	0	0	0	140	80	35400
4	0	$\frac{1}{2}$	0	1	$-\frac{7}{10}$	$\frac{1}{10}$	153
1	1	0	0	0	$\frac{2}{5}$	$-\frac{1}{5}$	24
3	0	$\frac{1}{2}$	1	0	$-\frac{1}{10}$	$\frac{3}{10}$	39

Step

basic set

Basic Solution

objective value

1

{4, 5, 6}

{0, 0, 0, 240, 150, 180}

0

2

{4, 1, 6}

{50, 0, 0, 140, 0, 130}

-25000

3

{4, 1, 2}

{24, 78, 0, 114, 0, 0}

-31500

4

{4, 1, 3}

{24, 0, 39, 153, 0, 0}

-35400

The original LP: the optimal solution (24, 0, 39)

optimal value 35400

2

B	-2	-3	1	12	0	0	0
5	-2	-9	1	9	1	0	0
6	<u>$\frac{1}{3}$</u>	1	$-\frac{1}{3}$	-2	0	1	0

B	0	3	-1	0	0	6	0
5	0	-3	-1	-3	1	6	0
1	1	3	-1	-6	0	3	0

↑
All the elements of this vector $\begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix}$ are negative.
The problem is unbounded.

3. Find initial BFS:

$$\begin{aligned} \min \quad & x_6 + x_7 + x_8 \\ \text{s.t.} \quad & x_1 + 3x_2 + 4x_4 + x_5 + x_6 = 2 \\ & x_1 + 2x_2 - 3x_4 + x_5 + x_7 = 2 \\ & -x_1 - 4x_2 + 3x_3 + x_8 = 1 \end{aligned}$$

B		-1	-1	-3	-1	-2	0	0	0	-5
6	<u>1</u>	3	0	4	1	1	0	0	0	2
7	1	2	0	-3	1	0	1	0	0	2
8	-1	-4	3	0	0	0	0	1	1	1

B		0	2	-3	3	-1	1	0	0	-3
1	1	3	0	4	1	1	0	0	0	2
7	0	-1	0	-7	0	-1	1	0	0	0
8	0	-1	<u>3</u>	4	1	1	0	1	1	3

B		0	1	0	7	0	2	0	1	0
1	1	3	0	4	1	1	0	0	0	2
7	0	-1	0	-7	0	-1	1	0	0	0
3	0	-1/3	1	4/3	1/2	1/3	0	1/3	1	1

The optimal solution is $(2, 0, 1, 0, 0, 0, 0, 0)$

The initial BFS is $(2, 0, 1, 0, 0)$

We notice degeneracy happens, let basis be $\{1, 2, 3\}$

B	0	0	0	3	-5	-7
1	1	0	0	-17	<u>1</u>	2
2	0	1	0	7	0	0
3	0	0	1	$\frac{1}{3}$	$\frac{1}{3}$	1

B	5	0	0	-82	0	3
5	1	0	0	-17	1	2
2	0	1	0	7	0	0
3	-1/3	0	1	29/3	0	1/3

B	5	$\frac{2}{7}$	0	0	0	3
5	1	$\frac{17}{7}$	0	0	1	2
4	0	$\frac{1}{7}$	0	1	0	0
3	$-\frac{1}{3}$	$-\frac{4}{3}$	1	0	0	$\frac{1}{3}$

optimal solution is $(0, 0, 1/3, 0, 2)$

optimal value is -3

$$4. \textcircled{1} \begin{cases} \delta < 0 \\ \alpha \leq 0 \\ \gamma \leq 0 \\ \beta \geq 0 \end{cases}$$

$$\textcircled{2} \beta > 0$$

$$\textcircled{3} \begin{cases} \beta = 0 \\ \delta \geq -\frac{2}{3}\gamma \end{cases}$$

The current solution is feasible $\Rightarrow \beta \geq 0$,
but not optimal \Rightarrow the solution can move along $x_2 \Rightarrow \beta > 0$

β	δ	-2	0	0	0	10
3	-1	7	1	0	0	4
4	α	-4	0	1	0	1
5	γ	3	0	0	1	0

 \Rightarrow

β	$\delta + \frac{2}{3}\gamma$	0	0	0	$\frac{2}{3}$	10
3	$-1 + \frac{2}{3}\gamma$	0	1	0	$-\frac{7}{3}$	4
4	$\alpha + \frac{2}{3}\gamma$	0	0	1	$\frac{4}{3}$	1
5	$\frac{2}{3}\gamma$	1	0	0	$\frac{1}{3}$	0

Let $\delta + \frac{2}{3}\gamma \geq 0$

$$5 \textcircled{1} \beta > 0$$

$$\textcircled{2} \begin{cases} \beta < 0 \\ \alpha \geq 0 \end{cases}$$

if $x_i \geq 0, a_i \geq 0$ for $i=1, 2, \dots, 7 \Rightarrow \sum_{i=1}^7 a_i x_i \geq 0$

$x_2 + \alpha x_4 + x_5 + 3x_7 = \beta, \alpha \geq 0 \Rightarrow \beta \geq 0$, but $\beta < 0$, so it's infeasible.

$$\textcircled{3} \begin{cases} \beta > 0 \\ \delta < 0 \text{ or } \gamma < 0 \end{cases} \quad \begin{cases} \beta > 0 \\ \delta < 0 \text{ or } \gamma < 0 \end{cases}$$

$$\textcircled{4} \begin{cases} \beta > 0 \\ \delta < 0 \\ \alpha \leq 0 \end{cases}$$

$$\textcircled{5} \begin{cases} \beta \geq 0 \\ \eta > \frac{4}{3} \\ \gamma < 0 \end{cases}$$

$$x_6 \text{ in, } x_3 \text{ out} \Rightarrow \begin{cases} \gamma < 0 \\ \eta > 0 \\ \frac{2}{\eta} < \frac{3}{2} \end{cases} \Rightarrow \begin{cases} \gamma < 0 \\ \eta > \frac{4}{3} \end{cases} \Rightarrow \begin{cases} \beta \geq 0 \\ \eta > \frac{4}{3} \\ \gamma < 0 \end{cases}$$

The basic solution is feasible $\Rightarrow \beta \geq 0$