

5.9

$$\max \left\{ \sum_{i=1}^n c_i x_i ; -1 \leq x_i \leq 1 \right\}$$

a)  $\begin{matrix} \text{pro } c_i > 0, & x_i = 1 \\ \text{pro } c_i < 0, & x_i = -1 \\ \text{pro } c_i = 0, & x_i \text{ beliebig} \end{matrix} \rightarrow \sum_{i=1}^n |c_i|$

b)  $\max c^T x \rightarrow \min \|y - 1\|_2, y \geq 0, 1 \leq 0$

$$\begin{bmatrix} 1 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 1 \end{bmatrix} x \leq \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & \dots & 0 & 1 & \dots & 0 \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 1 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x \\ z \end{bmatrix} = c$$

$$\min \{ x_i - z_i ; x_i + z_i = c_i, x_i \geq 0, z_i \leq 0 \} \quad i = 1, 2, \dots, n$$

$$\rightarrow \begin{matrix} x_i + 0 = c_i & \text{wobei} & 0 + z_i = c_i \\ \text{pro } c_i > 0 & & \text{pro } c_i < 0 \end{matrix} \rightarrow x_i + z_i = |c_i|$$

$$\rightarrow 2|c_i|$$

c)  $\text{podmínky: } x_i \leq 1 \text{ wobei } y_i \geq 0 ; x_i = 1 \text{ wobei } x_i = 0$

d)  $n=3, c = \begin{pmatrix} -2 \\ 3 \\ 4 \end{pmatrix}$

$$x = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} \rightarrow y = \begin{pmatrix} 0 \\ 3 \\ 4 \end{pmatrix}, z = \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix}$$

15.3

a)  $\min 2x_1 - 3x_2 + 4x_4 \rightarrow \max 5y_1 + 6y_2$

$$\begin{matrix} x_1 - x_2 - x_3 \geq 0 \\ -x_1 + 2x_2 - x_3 \leq 5 \\ 2x_1 - x_2 - x_3 + 2x_4 = 6 \\ x_1, x_2, x_3, x_4 \geq 0 \end{matrix}$$

$$\begin{matrix} + y_1 - y_2 + 2y_3 \leq 2 \\ -y_1 + 2y_2 - y_3 \leq 0 \\ -y_1 - y_2 - y_3 \leq -3 \\ 2y_3 \leq 1 \\ y_1 \geq 0 \\ y_2 \leq 0 \end{matrix}$$

$$\begin{pmatrix} 1 & -1 & -1 & 0 \\ -1 & 2 & -1 & 0 \\ 2 & -1 & -1 & 2 \end{pmatrix}$$

podmínky:

$$\begin{matrix} y_1(x_1 - x_2 - x_3) = 0 \\ y_2(-x_1 + 2x_2 - x_3 - 5) = 0 \end{matrix}$$

$$\begin{matrix} x_1(y_1 - y_2 + 2y_3 - 2) = 0 \\ x_2(-y_1 + 2y_2 - y_3) = 0 \\ x_3(-y_1 - y_2 - y_3 + 3) = 0 \\ x_4(2y_3 - 1) = 0 \end{matrix}$$

b)  $\min \sum_{i=1}^n |a_i - x_i|$

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$$\min \{ z ; z \in \mathbb{R}, x \in \mathbb{R}, z \geq a_i \geq x \text{ pro } i \}$$

min z

$$\begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} \begin{bmatrix} z \\ x \end{bmatrix} \geq \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}$$

$$\max \{ a^T u - a^T v ; u \geq 0, v \geq 0 \}$$

$$\begin{bmatrix} 1 & \dots & 1 & -1 & \dots & -1 \end{bmatrix} \begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} 0 \end{bmatrix}$$