

1. Can the feasible region of a linear programming problem in two variables have three distinct extreme directions?

Ans=**No**.

Proof: Suppose there are three distinct extreme directions, $\mathbf{d}_1, \mathbf{d}_2, \mathbf{d}_3$. Since any three vectors in \mathbb{R}^2 is LD, let us assume WLOG

$$\mathbf{d}_3 = \alpha_1 \mathbf{d}_1 + \alpha_2 \mathbf{d}_2 \quad (**).$$

Since each of the vectors $\mathbf{d}_1, \mathbf{d}_2, \mathbf{d}_3$ are non negative, so both α_1, α_2 cannot be less than or equal to 0, or atleast one of α_1, α_2 is strictly positive.

Case 1: If exactly **one** of α_1, α_2 is equal to 0.

WLOG say α_1 is equal to 0.

Then $\alpha_2 > 0$ and it **contradicts** the assumption that $\mathbf{d}_2, \mathbf{d}_3$ are **distinct** as **directions**.

Case 2: If **both** α_1, α_2 are strictly greater than zero.

Then it **contradicts** the assumption that \mathbf{d}_3 is an **extreme direction**.

Case 3: If exactly **one** of α_1, α_2 is strictly less than 0.

WLOG say $\alpha_1 < 0$. Then $\alpha_2 > 0$.

Then $\mathbf{d}_2 = \frac{1}{\alpha_2} \mathbf{d}_3 + (\frac{-\alpha_1}{\alpha_2}) \mathbf{d}_1$, which again **contradicts** the assumption that \mathbf{d}_2 is an **extreme direction**.

Hence the conclusion.

2. Are the **distinct** extreme directions of $Fea(LPP)$ always LI?

Solution: No.

Consider the feasible region of a LPP in \mathbb{R}^3 as:

$$-x_1 + x_2 - x_3 \leq 1$$

$$-x_1 - x_2 + x_3 \leq -2$$

$$-x_1 - x_2 - x_3 \leq -5$$

$$x_1 \geq 0, x_2 \geq 0, x_3 \geq 0.$$

Check that the above feasible region has more than three **distinct** extreme directions hence the set of all **distinct** extreme directions for this feasible region are LD.