

Question 1.

$$\begin{array}{rcl} \textcircled{1} & -2x_1 + 2x_2 - x_3 + 3x_4 & = z \\ & -3x_1 + x_2 + 4x_3 + x_4 + w_1 & = 0 \\ & 3x_1 - x_2 - 3x_3 - 2x_4 + w_2 & = 3 \end{array}$$

Feasible solution:  $w_1=0, w_2=3, x_1=x_2=x_3=x_4=0, z=0$   
 Increase  $x_4$  to increase  $z$ .  
 $x_4 = \min\{0, \infty\} = 0$ .

$$\begin{array}{rcl} \textcircled{2} & 7x_1 - x_2 - 13x_3 & -3w_1 = z \\ & -3x_1 + x_2 + 4x_3 + w_1 & = 0 \\ & -3x_1 + x_2 + 5x_3 + 2w_1 + w_2 & = 3 \end{array}$$

Feasible solution:  $x_4=0, w_2=3, x_1=x_2=x_3=w_1=0$ .

Increase  $x_1$  to increase  $z$ :

$$x_1 = \min\{\infty, \infty\} = \infty$$

$\Rightarrow$  the L.P. is unbounded.

for some  $t \geq 0$ , consider solution:

$$x_1=t, x_4=3t, w_2=3+3t, x_2=x_3=w_1=0$$

$$z=7t \Rightarrow \text{arbitrarily large}$$

so L.P. is unbounded.

Question 2.

$$\begin{array}{rcl} \textcircled{1} & 5x_1 + 7x_2 - 12x_3 - 10x_4 & = z \\ & 2x_1 - 2x_2 - 3x_3 - 2x_4 + w_1 & = 6 \\ & 2x_1 + 5x_2 - 4x_3 - 4x_4 + w_2 & = 3 \end{array}$$

Feasible solution:  $w_1=6, w_2=3, x_1=x_2=x_3=x_4=0, z=0$ .

Increase  $x_2$  to increase  $z$ :

$$x_2 = \min\{\infty, 3/5\} = 3/5$$

$$\begin{array}{rcl} \textcircled{2} & \frac{11}{5}x_1 & -\frac{32}{5}x_3 - \frac{22}{5}x_4 - \frac{7}{5}w_2 = z - \frac{21}{5} \\ & \frac{14}{5}x_1 & -\frac{23}{5}x_3 - \frac{18}{5}x_4 + w_1 + \frac{2}{5}w_2 = \frac{36}{5} \\ & \frac{7}{5}x_1 + x_2 & -\frac{6}{5}x_3 - \frac{6}{5}x_4 + \frac{1}{5}w_2 = \frac{3}{5} \end{array}$$

Feasible solution:  $x_2=3/5, w_1=36/5, x_1=x_3=x_4=w_2=0$ .

Increase  $x_1$  to increase  $z$ :

$$x_1 = \min\{\frac{36/5}{7/5}, \frac{3/5}{7/5}\} = \frac{3}{7}$$

$$\begin{array}{rcl} \textcircled{3} & -\frac{4}{7}x_2 - 2x_3 & -\frac{5}{7}w_2 = z - \frac{15}{7} \\ & -7x_2 + x_3 + 2x_4 + w_1 - w_2 = 3 \\ & (x_1) + \frac{5}{7}x_2 - 2x_3 - 2x_4 + 2w_2 = \frac{3}{7} \end{array}$$

Feasible solution:  $x_1=3/7, w_1=3, x_2=x_3=x_4=w_2=0, z=15/7$ .

No positive coefficient in objective function. But  $x_4$  has 0 coefficient.  $\Rightarrow$  has alternative optimal solution.

Increase  $x_4$ :  $x_4 = \min\{3/2, \infty\} = 3/2$ .

$$\begin{array}{rcl} \textcircled{4} & -\frac{4}{7}x_2 - 2x_3 & -\frac{5}{7}w_2 = z - \frac{15}{7} \\ & -\frac{7}{2}x_2 + \frac{1}{2}x_3 + \frac{1}{2}w_1 - \frac{1}{2}w_2 = \frac{3}{2} \\ & (x_1) - x_2 - x_3 + w_1 + w_2 = \frac{9}{2} \end{array}$$

Feasible solution:  $x_1=9/2, x_4=3/2, x_2=x_3=w_1=w_2=0, z=15/2$ .  
 No positive coefficient in objective function  $\Rightarrow$  also optimal solution.

Question 3.

$$\begin{array}{rcl} \textcircled{1} & -x_1 + 4x_2 + 4x_3 - x_4 & = z \\ & -x_1 - 2x_2 + 4x_3 + 2x_4 + w_1 & = 1 \\ & 2x_2 + 2x_3 + w_2 & = 3 \end{array}$$

Feasible solution:  $w_1=1, w_2=3, x_1=x_2=x_3=x_4=0, z=0$ .

Increase  $x_2$  to increase  $z$ :

$$x_2 = \min\{\infty, 3/2\} = 3/2$$

$$\begin{array}{rcl} \textcircled{2} & -x_1 & -x_4 - 2w_2 = z - 6 \\ & -x_1 + 6x_2 + 2x_4 + w_1 + w_2 = 4 \\ & (x_2) + x_3 + \frac{1}{2}w_2 = \frac{3}{2} \end{array}$$

Feasible solution:  $x_2=3/2, w_1=4, x_1=x_3=x_4=w_2=0, z=6$ .

No positive coefficient variable in objective function  $\Rightarrow$  optimal solution.

But  $x_3$  has coefficient 0 in objective function  $\Rightarrow$  has alternative optimal solution.

$$\text{Increase } x_3: x_3 = \min\{4/6, 3/2\} = 3/2$$

$$\begin{array}{rcl} \textcircled{3} & -x_1 & -x_4 - 2w_2 = z - 6 \\ & -\frac{1}{6}x_1 + (x_2) + \frac{1}{2}x_4 + \frac{1}{6}w_1 + \frac{1}{6}w_2 = \frac{7}{3} \\ & \frac{1}{6}x_1 + (x_2) - \frac{1}{6}x_4 - \frac{1}{6}w_1 + \frac{1}{6}w_2 = \frac{7}{6} \end{array}$$

Feasible solution:  $x_2=7/6, x_3=7/6, x_1=x_4=w_1=w_2=0, z=6$ .

No positive coefficient variable in objective function  $\Rightarrow$  optimal solution.

$\Rightarrow$  Two possible optimal solutions:

$$\textcircled{1} x_2=3/2, x_1=x_3=x_4=0, \text{ optimal value: } 6$$

$$\textcircled{2} x_2=7/6, x_3=7/6, x_1=x_4=0, \text{ optimal value: } 6$$

Two possible optimal solutions:

$$\textcircled{1} x_1=3/2, x_2=0, x_3=0, x_4=0, \text{ optimal value: } \frac{15}{2}$$

$$\textcircled{2} x_1=9/2, x_2=0, x_3=0, x_4=3/2, \text{ optimal value: } \frac{15}{2}$$

# Question 4.

$$\begin{array}{rcl} \textcircled{1} & -4x_1 + 19x_2 + 5x_3 & = z \leftarrow -\frac{19}{6} \\ & 6x_2 - x_3 + m_1 & = 4 \leftarrow -\frac{1}{6} \times \frac{19}{6} \\ & -2x_1 + 3x_2 + 3x_3 + m_2 & = 3 \end{array}$$

Feasible solution:  $m_1 = 4, m_2 = 3, x_1 = x_2 = x_3 = 0.$   
 $z = 0.$

Increase  $x_2$  to increase  $z$ :

$$x_2 = \min \left\{ \frac{4}{6}, \frac{3}{3} \right\} = \frac{2}{3}$$

$$\begin{array}{rcl} \textcircled{2} & -4x_1 & + \frac{49}{6}x_3 - \frac{19}{6}m_1 = z - \frac{38}{3} \\ & (x_2) - \frac{1}{6}x_3 + \frac{1}{6}m_1 & = \frac{2}{3} \leftarrow +\frac{1}{21} \\ & -2x_1 & + \frac{7}{2}x_3 - \frac{1}{2}m_1 + (m_2) = 1 \leftarrow -\frac{7}{3} \times \frac{2}{7} \end{array}$$

Feasible solution:  $x_2 = \frac{2}{3}, m_2 = 1, x_1 = x_3 = m_1 = 0, z = \frac{38}{3}$

Increase  $x_3$  to increase  $z$ :

$$x_3 = \min \left\{ \infty, \frac{1}{\frac{7}{2}} \right\} = \frac{2}{7}$$

$$\begin{array}{rcl} \textcircled{3} & -\frac{2}{3}x_1 & -2m_1 - \frac{7}{3}m_2 = z - 15 \\ & -\frac{2}{21}x_1 + (x_2) & + \frac{1}{7}m_1 + \frac{1}{21}m_2 = \frac{5}{7} \\ & -\frac{4}{7}x_1 & + (x_3) - \frac{1}{7}m_1 + \frac{2}{7}m_2 = \frac{2}{7} \end{array}$$

Feasible solution:  $x_2 = \frac{5}{7}, x_3 = \frac{2}{7}, x_1 = m_1 = m_2 = 0, z = 15.$

Increase  $x_1$  to increase  $z$ :

$$x_1 = \min \{ \infty, \infty \} = \infty$$

$\Rightarrow$  L.P. is unbounded.

for some  $t \geq 0$  consider solution:

$$x_1 = t, x_2 = \frac{5}{7} + \frac{2}{21}t, x_3 = \frac{2}{7} + \frac{4}{7}t,$$

$$m_1 = m_2 = 0, z = 15 + \frac{2}{3}t \Rightarrow \text{arbitrarily large.}$$

$\Rightarrow$  so. L.P. is unbounded.