46.7. PROBLEMS 1601

Problem 46.7. Solve the following linear program (from Chvatal [40], Chapter 3, page 44) using the two-phase simplex algorithm:

maximize
$$3x_1 + x_2$$

subject to
$$x_1 - x_2 \le -1$$
 $-x_1 - x_2 \le -3$
 $2x_1 - x_2 \le 2$
 $x_1 \ge 0, x_2 \ge 0$.

Problem 46.8. Show that the following linear program (from Chvatal [40], Chapter 3, page 43) is unbounded.

maximize
$$x_1 + 3x_2 - x_3$$

subject to
$$2x_1 + 2x_2 - x_3 \le 10$$

$$3x_1 - 2x_2 + x_3 \le 10$$

$$x_1 - 3x_2 + x_3 \le 10$$

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

Hint. Try $x_1 = 0, x_3 = t$, and a suitable value for x_2 .