

- Q1.** (a) Let x^+ denote the locations of the blocks with positive polarity, and let x^- denote the location of the blocks with negative polarity. Also, let y_{ij} represent a non-negative decision variable representing the length of the wire connecting terminal blocks x_i^+ and x_j^- . Using the ℓ_2 norm, we define the linear program as follows:

$$\begin{aligned} & \text{minimize } \sum_{i,j} y_{ij} \text{ subject to} \\ & y_{ij} \geq \|x_i^+ - x_j^-\|_2 \\ & y_{ij} \geq 0 \end{aligned}$$

i.e.

$$\begin{aligned} & \text{maximize } \sum_{i,j} -y_{ij} \text{ subject to} \\ & -y_{ij} \leq -\|x_i^+ - x_j^-\|_2 \\ & y_{ij} \geq 0 \end{aligned}$$

- (b) Hence, its corresponding dual becomes:

$$\begin{aligned} & \text{minimize } \sum_{i,j} -\|x_i^+ - x_j^-\|_2 z_{ij} \text{ subject to} \\ & -z_{ij} \geq -1 \end{aligned}$$

- Q2.** Let \mathcal{P} denote the following linear program in n variables: $\mathcal{P} = \min\{c^T x \mid Ax \geq b, x \in \mathbb{R}^n\}$. Then, by asymmetric duality, the *primal* \mathcal{P} corresponds to the *dual* $\mathcal{D} = \max\{b^T y \mid A^T y = c, y \geq 0\}$ in m variables. Suppose this *dual* is feasible with maximum value z . Then, the following linear program $\mathcal{G} = \{x \mid Ax \geq b, c^T x \leq z\}$ is feasible only if \mathcal{P} is feasible with value at most z . This follows from the fact that $\min(c^T x) \leq c^T x \leq z$ and the existence of an optimum $\min(c^T x) > z$ in \mathcal{P} violates the second linear constraint of \mathcal{G} ; thereby, making it infeasible.

Now, if we partition the interval $[-M, +M]$ with a neighborhood around z of the form $(z - \varepsilon, z + \varepsilon)$ with $\varepsilon > 0$, then the size of the search space for the optimal value of \mathcal{P} is precisely M/ε . This is because the interval $[-M, +M]$ has length/measure $2M$ and a neighborhood of the form $(z - \varepsilon, z + \varepsilon)$ has measure 2ε . So partitioning $2M$ with 2ε produces precisely M/ε neighborhoods—each of size 2ε —where the optimal value of \mathcal{P} lands up to an error of $\pm\varepsilon$.

Thus, the tentative solution here is to execute binary search on these M/ε intervals, and check for feasibility on the extremities $z - \varepsilon$ and $z + \varepsilon$ using the **oracle**. In other words, guess $z = 0$ to be the optimal, then if \mathcal{G} is feasible at $z - \varepsilon$ search left; otherwise, if \mathcal{G} is infeasible at $z + \varepsilon$ search right. If none of the aforementioned conditions evaluate, i.e. \mathcal{G} is infeasible at $z - \varepsilon$ and feasible at $z + \varepsilon$ (meaning that $z - \varepsilon < \min(c^T x) \leq z + \varepsilon$) report $z \pm \varepsilon$ as the optimal value of \mathcal{P} .

Since we have an initial problem space of size M/ε , and each time we either search left or right, we're guaranteed to consult the **oracle** at most $O(\log(M/\varepsilon))$ times.