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Recitation: 8

Problem 0 Points:

Acknowledgements

- (a) I worked with Yug Jarodiya.
- (b) I did not consult with anyone in my group members.
- (c) I did not consult any non-class materials.

Problem 2 Points:

maximize
$$\Rightarrow 2x_1 + 7x_2 + x_3$$

subject to $\Rightarrow x_1 - x_3 = 7$
 $3x_1 + x_2 \ge 24$
 $x_2 \ge 0$
 $x_3 < 0$

Here, $(x_1 - x_3 = 7)$ will undergo equality to inequality which in turn make the constraints as $(x_1 - x_3 \le 7)$ and $(x_1 - x_3 \ge 7)$.

Now, $(x_1 - x_3 \ge 7)$, $(3x_1 + x_2 \ge 24)$ and $(x_3 \le 0)$ has the wrong inequality direction so we will multiple both sides by -1 to change the inequality which results into $(x_3 - x_1 \le -7)$, $(-3x_1 - x_2 \le -24)$, and $(-x_3 \ge 0)$ (non-negative constraint).

Here, non-negative constraint of x_1 is missing. So, $x_1 \ge 0$, $x_1 \le 0$. We want to combine these two constraints in a way that we can enforce both these conditions together. We will rewrite $x_1 = x_1^+ - x_1^-$ in all the above equations.

Final answer:

maximize
$$\Rightarrow 2(x_1^+ - x_1^-) + 7x_2 + x_3$$

subject to $\Rightarrow (x_1^+ - x_1^-) - x_3 \le 7$
 $x_3 - (x_1^+ - x_1^-) \le -7$
 $(-3)(x_1^+ - x_1^-) - x_2 \le -24$
 $x_2 \ge 0$
 $(-x_3) \ge 0$
 $x_1^+ \ge 0$
 $x_1^- \ge 0$

According to Standard form 1:

maximize
$$\Rightarrow \begin{bmatrix} 2 & -2 & 7 & 1 \end{bmatrix} \times \begin{bmatrix} x_1^+ \\ x_1^- \\ x_2 \\ x_3 \end{bmatrix}$$

Subject to
$$\Rightarrow \begin{pmatrix} 1 & -1 & 0 & -1 \\ -1 & 1 & 0 & 1 \\ -3 & 3 & -1 & 0 \end{pmatrix} \times \begin{pmatrix} x_1^+ \\ x_1^- \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 7 \\ -7 \\ -24 \end{pmatrix}$$

$$x_1^+, x_1^-, x_2, -x_3 \ge 0$$