

Optimization

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ENS Lyon - M1

Part 1. Linear optimization

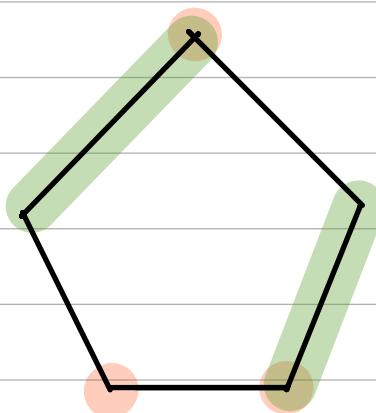
I Modélisation of problems

Example

A vertex cover in a graph $G = (V, E)$ is a set of vertices $X \subseteq V$ such that, for every edge $xy \in E$, $x \in X$ or $y \in X$. We will write $\overline{C}(G)$ for the min size of a vertex cover.

For the pentagonal graph,

$$\overline{C}(G) = 3$$
$$\overline{M}(G) = 2$$



A matching is a set of disjoint edges. We will write $\overline{M}(G)$ for the max size of a matching.

Computing a min size vertex cover is NP-hard; computing a max-size matching is very tricky but poly-time (Edmonds's thm).

It is obvious that:

$$\overline{M} \leq \overline{C}$$

We will define fractional relaxations of these problems.

Let x_v be a variable for every vertex $v \in V$. We ask that

$$\forall u, v \in V, \quad x_u + x_v \geq 1 \quad \text{and} \quad \forall v \in V, \quad x_v \geq 0$$

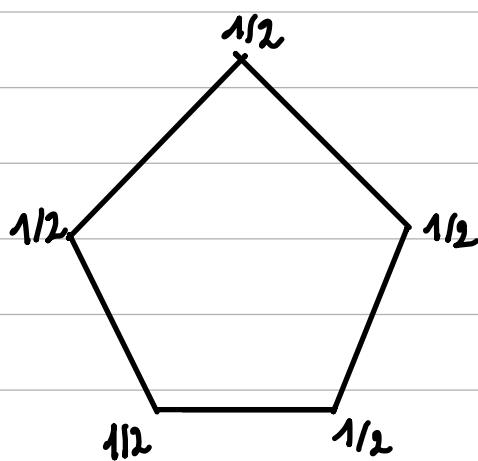
such that $\sum_{u \in V} x_u$ is minimal. We will write \bar{v}^* for the min.

For the max matching, we put a weight y_e for every edge e , such that

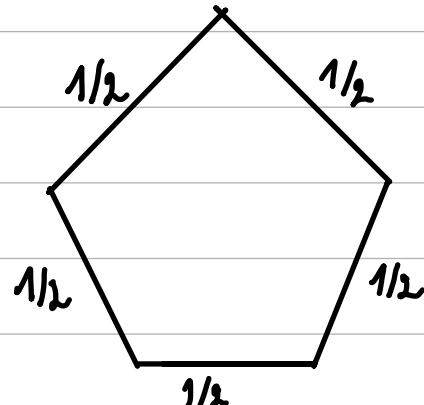
$$\forall e \in E, \quad y_e \geq 0 \quad \text{and} \quad \forall u \in V, \quad \sum_{e \ni u} y_e \leq 1.$$

We will write v^* for the max of $\sum_{e \in E} y_e$.

For the pentagon graph, we have :



$$\bar{v}^*(G) = \frac{5}{2}$$



$$v^*(G) = \frac{5}{2}$$

In general, we have that

$$v \leq v^* = \bar{v}^* \leq \bar{v}.$$

"primal/dual"
parameters

Remark LP (Linear programming) is in P. Linear solver programs can be done in poly-time, thus computing relaxed solutions is possible and useful.

Duality: LP come by pairs and parameters of primal & duals are equal.

Why is LP tractable?

- 1) The simplex algorithm is efficient but not in P.
- 2) There is a poly-time algo (using ellipsoids) but not useful in practice.
- 3) There is an algo that is both efficient and in P using interior-point methods.

II The Simplex Algorithm.

Consider the following LP:

$$(P) : \begin{aligned} & \max 5x_1 + 4x_2 + 3x_3 \\ \text{s.t. } & x_1, x_2, x_3 \geq 0 \\ & 2x_1 + 3x_2 + x_3 \leq 5 \\ & 4x_1 + 3x_2 + 2x_3 \leq 11 \\ & 3x_1 + 4x_2 + 2x_3 \leq 8 \end{aligned}$$

We can try to increase x_1, \dots, x_3 but what's the next step?

Introduce slack variables x_4, \dots, x_6 one for each constraint.

We then transform (P) in

$$(D_0) \quad \begin{cases} x_4 = 5 - 2x_1 - 3x_2 - x_3 \\ x_5 = 11 - 4x_1 - x_2 - 2x_3 \\ x_6 = 8 - x_1 - 4x_2 - 2x_3 \\ z_p = 5x_1 + 4x_2 + 3x_3. \end{cases}$$

(P) is equivalent to $\max z_p$ st. (D_0) & $x_1, \dots, x_6 \geq 0$.

↑ (initial)
dictionary

To a dictionary we associate a solution by setting non-basic variables to 0 and getting solutions for the basic variables.

For (D_0) , its solution is $\underbrace{(5, 11, 8)}_{(x_4, x_5, x_6)}$ for an objective of 0.

- ! ↑
if one of these would be negative, there would be a problem (e.g. empty domain)

We can try by hand to increase z_p by increasing one variable: highest limitation is $x_1 \leq 5/2$ with constraint x_4 .

Now... what's next? It's PIVOT time (Dantzig's idea). We call x_1 the leaving var and x_4 the entering var.

We can exchange the role of x_1 and x_4 and get

$$(D_1) : \begin{cases} x_1 = 5x_2 - x_4/2 - 3x_2/2 - x_3/2 \\ x_5 = 1 + 2x_4 + 5x_2 \\ x_6 = 1/2 + 3x_4/2 - x_2/2 \\ \underline{r_2} = 25/4 - 5x_4/2 - 7x_2/2 + x_3/2 \end{cases}$$

We have that (D_1) is equiv. to (D_0) and thus to (P) .

We will now iterate the process, choosing a new entering var.

To increase r_2 , we can only increase x_3 , but we are constrained to $x_3 \leq 1$ by x_6 's constraint. By pivot, we obtain

$$(D_2) \begin{cases} x_1 = 2 - x_4 - 2x_2 + x_6 \\ x_2 = 1 + 2x_4 + 5x_2 \\ x_3 = 1 + 3x_4 + x_2 - 2x_6 \\ \underline{\underline{r_2}} = 13 - x_4 - 3x_2 - x_6 \end{cases}$$

No entering variable ! We are sitting on an optimal solution and the simplex algorithm.

This means the optimal for (P) is 13 as $x_1, \dots, x_6 \geq 0$.

! We also have a certificate of optimality.

(P): $\max 5x_1 + 4x_2 + 3x_3$ In (D_2) we have

s.t.
$$\begin{cases} x_1, x_2, x_3 \geq 0 \\ 2x_1 + 3x_2 + x_3 \leq 5 & (1) \\ 4x_1 + 3x_2 + 2x_3 \leq 11 & (2) \\ 3x_1 + 4x_2 + 2x_3 \leq 8 & (3) \end{cases}$$

$$r_4 = 13 - \frac{x_4}{1} - 3x_2 - \frac{x_6}{1}$$

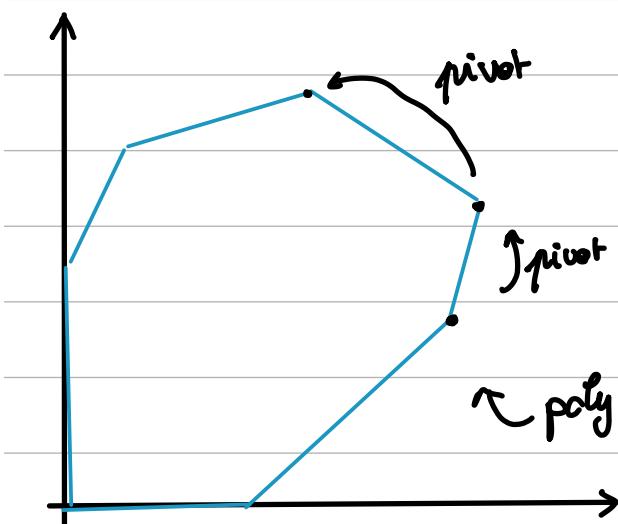
↑ ↓
slack

and Rel coef is $-(-1)$.

We sum $1 \times (1)$ and $1 \times (3)$ and get

$$\underbrace{5x_1 + 7x_2 + 3x_3}_{\text{Objective function}} \leq 13$$

Intuition: what are pivots?



We move between adjacent vertices of the constraint polyhedra.

↔ polyhedra of constraints

How many steps? Consider P with n vertices and m facets. The skeleton of P is the graph obtained from vertices of P and facets of P .

An upper bound on the number of pivots is $\text{diam}(\text{skeleton})$.

For the cube, we have a dim° of 3, with diameter of 3 and 6 facets.

For K_4 the complete 4-vertices-graph, we have a dim° of 3 with 6 facets and a diameter of 1.

It is conjectured that

$$\text{diam} \leq \#\text{facets} - \text{dim}^{\circ}$$

(Hirsch's conjecture)

In general, this is false!

III Applications of linear programming

Consider the two-player game of Morra:

- 1) Alice hides one or two coins;
- 2) Bob hides one or two coins
- 3) Alice & Bob announce one or two coins.

Each player will have a pair $(i, j) \in [2] \times [2]$ where i is the hidden number of coins and j is the announced number.

This is a zero-sum game : the goal is for each player to guess the other's hidden num. of coins. If one of the player guesses correctly, but not the others, the winner wins all the hidden coins.

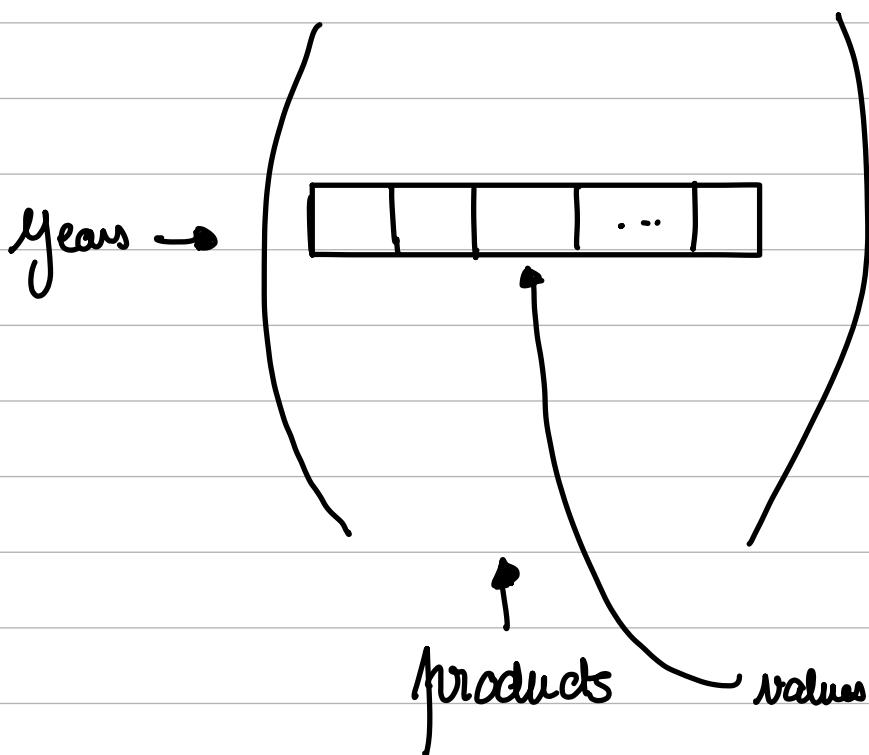
Alice has a pay off matrix:

	(11)	(12)	(21)	(22)	Alice
(11)	0	-2	3	0	
Bob	(12)	2	0	0	-3
(21)	-3	0	0	4	
(22)	0	3	-4	0	

In the general setting, $M = (m_{ij})_{i,j}$ with two players (the row and the column player). Each will choose one col rep. c_i row and receives $m_{c_i j}$.

Example Rock Paper Scissors

Remark We can represent how much you can bet on stock on year $n+1$.



Distribute money on products by assuming that year $n+1$ is a linear combination of the previous ones and play safe.

Alice wants a probability vector which maximizes gain for every possible move of Bob. In Morra's game, it means

maximizing

$$\min \begin{pmatrix} -2x_2 + 3x_3 \\ 2x_1 + 3x_4 \\ -3x_1 + 4x_4 \\ 3x_2 - 4x_3 \end{pmatrix}$$

$$\text{s.t. } x_1 + x_2 + x_3 + x_4 = 1$$

$$\text{and } x_1, \dots, x_4 \geq 0$$

This is not exactly a LP, but we can easily translate it into one:

$$\max y \text{ st}$$

$$-2x_2 + 3x_3 \geq y \quad (1)$$

$$2x_1 + 3x_4 \geq y \quad (2)$$

$$-3x_1 + 4x_4 \geq y \quad (3)$$

$$3x_2 - 4x_3 \geq y \quad (4)$$

$$x_1 + x_2 + x_3 + x_4 = 1 \quad (5)$$

$$x_1, \dots, x_4 \geq 0$$

We can find an unconventional solution (alternatively, we can use the Simplex algorithm to get a solution).

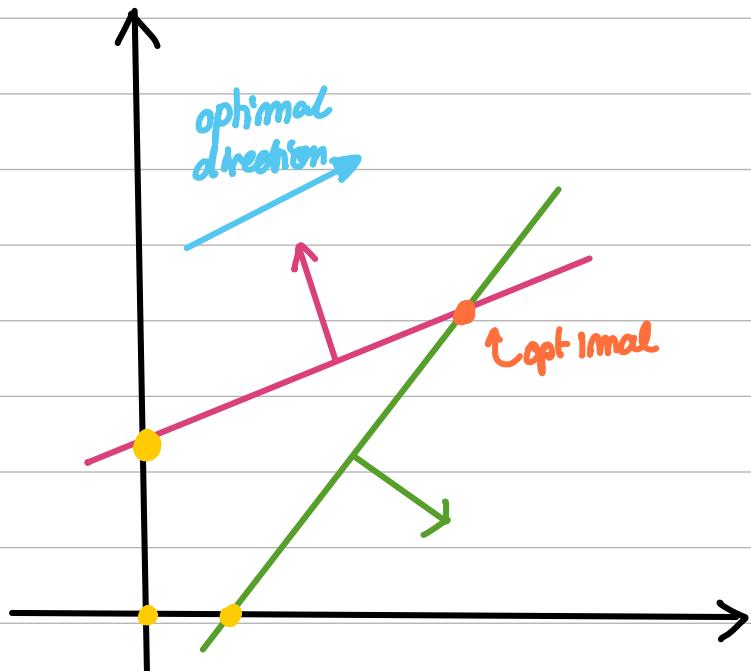
The game is symmetric thus $y=0$. By $3 \times (2) + 2 \times (3)$, we get that $x_4 = 0$ and $x_1 = 0$. Finally, by $x_1 = 1 - x_3$, we can conclude that:

$$x_3 \geq \frac{2}{5} = 0.4 \quad \text{and} \quad x_1 \leq \frac{3}{7} = 0.428571.$$

The optimal strategy for Alice is to pick $t \in [0.4, 0.428571]$ and to play $(2, 1)$ w/probability t and $(1, 2)$ w/probability $1-t$.

III Visualizing the pivots

Consider (P) : maximize $x_1 + x_2$
 such that $x_1 - x_2 \leq 1$ C_1
 $-x_1 + 2x_2 \leq 2$ C_2
 $x_1, x_2 \geq 0$



$$(P_0) \quad \begin{cases} x_3 = 1 - x_1 + x_2 \\ x_4 = 2 + x_1 - x_2 \\ y = x_1 + x_2 \end{cases}$$

x_1 enters
 x_3 leaves

Solution associated with (P_0) is obtained by $x_1 = 0$ and $x_2 = 0$
 \hookrightarrow the solution S_0 is in the intersection of n hyperplanes

$$(P_1) \quad \begin{cases} x_1 = 1 - x_3 + x_2 \\ x_4 = 3 + x_3 - x_2 \\ y = 1 - x_3 - 2x_2 \end{cases}$$

S_1 is at the intersection of $x_2 = 0$ and $x_3 = 0$, that is, $x_1 + x_4 = 1$.

x_2 enters
 x_4 leaves

$$(D_2) \left\{ \begin{array}{l} x_1 = 4 - 2x_3 - x_4 \\ x_2 = 3 - x_3 - x_4 \\ y = 7 - 3x_3 - 2x_4 \end{array} \right.$$

S_2 is at the intersection
of $x_1 - x_2 = 1$
and $-x_1 + 2x_2 = 2$.

Remark $3 \times C_1 + 2 C_2$ gives us $x_1 + x_2 \leq 7$.

This is a certificate of optimality.

Each pivot can be seen on the polyhedral domain as a move from one vertex v to another vertex v' such that:

- vv' is an edge of the domain
- or • $v=v'$ degenerate pivot which happens if v is represented by more than one facet of the domain.

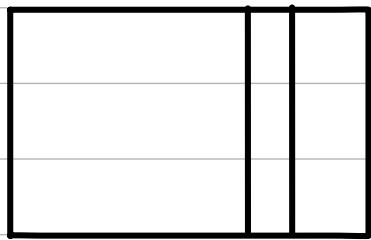
TJ Overview of the Simplex

- Start with an initial dictionary D_0
to can be that some constants are < 0
(c.f. next part)

If not, then 0 is a solution and we can thus iterate the pivots.

When in dictionary D_j there exists $c > 0$ with x_j entering

D_{j+1}



If all coefficients x_i in D_j are ≥ 0

then the LP is unbounded!

$$y = c x_j$$

For example,

$$\begin{cases} x_3 = 4 + 2x_2 + x_4 \\ x_2 = 2 \\ \hline y = 6 + x_2 - x_4 \end{cases}$$

x_2 enters but there are no leaving variables

Putting $x_1 := t$, we get
a half-line of solution
given by

The solution is

UNBOUNDED!

$$\vec{x} = (t, 0, 4 + 2t, 0)$$

with $y = 6 + t$.

When there are no entering variables, all coefficients in y are ≤ 0 . This means we have found the optimum!

The only question is TERMINATION.

Remark: A dictionary is defined by the choice of the n possible non basic variables among $n+m$ variables.

(P) in $\text{dim}^0 n$ with m variables has at most $\binom{n+m}{n}$ possible dictionaries.

If the simplex does not terminate (and choices are deterministic) then it cycles into a sequence of dictionaries

$$D_1 \rightarrow D_2 \rightarrow \dots \rightarrow D_x \rightarrow D_2 \rightarrow \dots$$

Remark: In such a case, the objective does not increase, thus it stays on the same vertex.

To see that pivot $D_1 \rightarrow D_2$ with z that doesn't increase.

$$\text{In } (D_1), \quad x_i = b_i - \dots a_{ij} x_j \dots \quad \text{with } a_{ij} > 0$$

$$y = \dots c_j x_j \dots \quad \text{with } c_j > 0$$

with x_j is entering and x_i is leaving.

We must have $b_i = 0$ otherwise by arguments by

$$\frac{c_j - b_i}{a_{ij}}$$

Thus, in the solution associated to (D_1) we have $x_j = 0$.

In $S_2 \xrightarrow{\text{solution}}$ associated to (D_2) we have $x_j = 0$ and also

$$(D_2) \left\{ \begin{array}{l} x_j = 0 + \dots \\ \vdots \end{array} \right.$$

Moreover, (D_2) has all non-basic variables of (D_1) (same x_j) thus the solution is the same

$$S_1 = S_2.$$

Avoiding Cycling

We add a very small perturbation to all constraint. Every vertex of the domain is now derived by a unique set of n hyperplanes. To recover the original solution, you use rounding.

→ Do this formally with a sequence of infinitesimal

$$\varepsilon_1 < \varepsilon_2 < \dots < \varepsilon_n.$$



Bland's rule

- Choose every entering variable with lowest index (among the possible candidates).
- Same for leaving

Theorem

Simplex does not cycle with Bland's rule.

How many steps? We do not even know if a poly($n \cdot m$) path exists from one vertex to another.

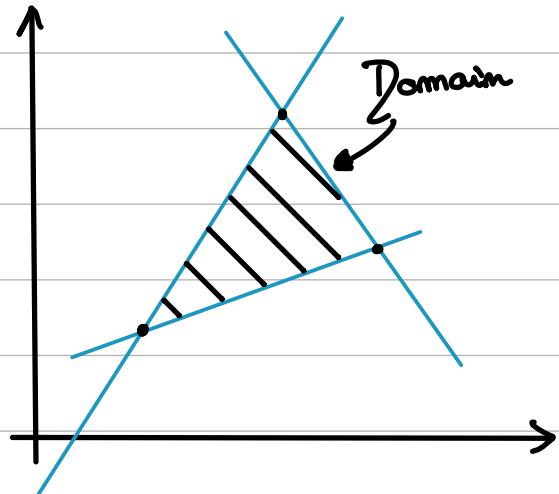
VI The first phase (Initialization)

How do we start when 0 is not a solution?

$$(P) \max 2x_1 + x_2$$

$$\text{st} \quad \begin{aligned} -2x_1 + x_2 &\leq -2 \\ x_1 - 2x_2 &\leq -2 \\ x_1 + x_2 &\leq 7 \\ x_1, x_2 &\geq 0 \end{aligned}$$

 0 is not a solution.
 (D_0) contains $x_3 = -2 + \dots$



We have to "jump" on one vertex of the domain.

To do that we just have to solve

minimize x_0 (i.e. maximize $-x_0$)

such that

$$\begin{aligned} -2x_1 + x_2 &\leq -2 + x_0 \\ x_1 - 2x_2 &\leq -2 + x_0 \\ x_1 + x_2 &\leq 7 + x_0 \\ x_1, x_2 &\geq 0 \end{aligned}$$

The initial dictionary of this other LP is

still < 0

$$(D'_0) \quad \left\{ \begin{array}{l} x_3 = -2 + 2x_1 - x_2 + x_0 \\ x_4 = -2 - x_1 + 2x_2 + x_0 \\ x_5 = 7 - x_1 - x_2 + x_0 \\ \hline w = x_0 \end{array} \right.$$

Now we do an illegal pivot!

x_0 will enter and leaving is the one with min value,
for instance x_3 .

All values are ≥ 0 😊

$$(D'_1) \quad \left\{ \begin{array}{l} x_0 = 2 - 2x_1 + x_2 + x_3 \\ x_4 = 0 - 3x_1 + 3x_2 + x_3 \\ x_5 = 9 - 3x_1 + x_3 \\ \hline w = -2 + 2x_1 - x_2 - x_3 \end{array} \right.$$





Iterates pivots

$$\left(\begin{array}{l} D'_3 \\ \hline \end{array} \right) \left\{ \begin{array}{l} x_2 = 2 + 2x_4/3 - x_0 + x_3/3 \\ x_1 = 2 + x_4/3 - x_0 + 2x_3/3 \\ \hline x_5 = 3 - x_4 + 3x_0 - x_3 \\ \hline w = -x_0 \end{array} \right.$$

If the optimum w is < 0 then the domain is empty.

To solve (P) we use the initial dictionary:

$$(D_0) : \left| \begin{array}{l} x_2 = 2 + 2x_4/3 \text{ } \cancel{+ x_0} + x_3/3 \\ x_1 = 2 + x_4/3 \text{ } \cancel{+ x_0} + 2x_3/3 \\ \hline x_5 = 3 - x_4 + \cancel{2x_0} - x_3 \\ \hline w = 6 + 4x_4/3 + 5x_3/3 \end{array} \right. \quad \left. \begin{array}{l} \text{from } (D'_3) \\ \text{without the } x_0's \end{array} \right\}$$



$$\begin{aligned} w &= 2x_1 + x_2 \\ &= 6 + 4x_4/3 + 4x_3/3 \\ &\quad + 2 + 2x_4/3 + x_3/3 \\ &= 6 + 4x_4/3 + 5x_3/3 \end{aligned}$$

Homework: Code the simplex algorithm

III Duality

The goal is to certify the optimality of a solution.

Example: maximize $z := 4x_1 + x_2 + 5x_3 + 3x_4$
under the constraints

(P)

$$\begin{aligned} & x_1 - x_2 - x_3 + 3x_4 \leq 1 \\ & 5x_1 + x_2 + 3x_3 + 8x_4 \leq 55 \\ & -x_1 + 2x_2 + 3x_3 - 5x_4 \leq 3 \\ & x_1, \dots, x_4 \geq 0 \end{aligned} \quad \left. \begin{array}{l} x y_1 \geq 0 \\ x y_2 \geq 0 \\ x y_3 \geq 0 \end{array} \right\}$$

primal

OPT: $(0, 14, 0, 5)$

How to find an upper bound on (P)?

Co Make linear combinations of the constraints
(with non-negative coefficients, y_1, \dots, y_n)
in such a way that the left hand terms
"majorates" the objective function. Then,

$y_1 + 5y_2 + 3y_3$,
will be an upper bound!

The best bound one can derive is a solution of
the following DUAL linear problem:

$$(D) \quad \text{minimize}_{\text{"dual"} \ y_1, y_2, y_3} \quad y_1 + 5y_2 + 3y_3$$

with the constraints

$$\left\{ \begin{array}{l} y_1 + 5y_2 - y_3 \geq 4 \\ -y_1 + y_2 + 2y_3 \geq 1 \\ -y_1 + 3y_2 + 3y_3 \geq 5 \\ 3y_1 + 8y_2 - 5y_3 \geq 3 \\ y_1, y_2, y_3 \geq 0 \end{array} \right.$$

OPT: (11, 0, 6)

Lemma (Weak Duality Theorem)

The value of a solution of (D) is always at least the value of any solution of (P).

Proof A LP (P) reads

$$(P) \quad \text{maximize}_{x} \quad c^T x \quad \text{such that} \quad \left\{ \begin{array}{l} Ax \leq b \\ x \geq 0 \end{array} \right.$$

and the dual is

$$(D) \quad \text{minimize}_{y} \quad b^T y \quad \text{such that} \quad \left\{ \begin{array}{l} A^T y \geq c \\ y \geq 0 \end{array} \right.$$

Assuming that x is a solution of (P) and y

a solution of (D). we have :

$$\text{Value of (P)} = c^T x \leq (y^T A) x = y^T (Ax) \leq y^T b = \text{Val of (D)}$$

□

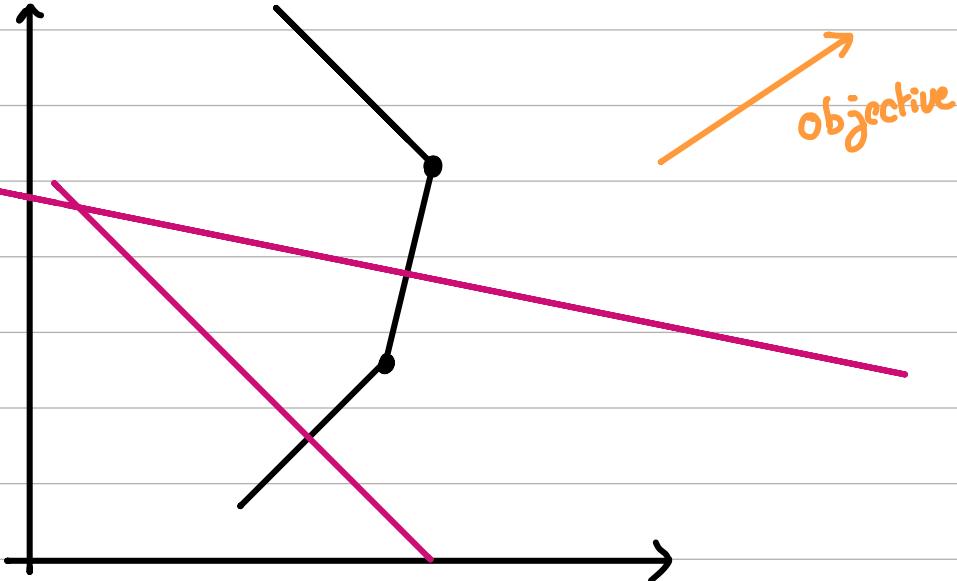
Theorem (Gale, Kuhn, Tucker in '51).

If (P) has an optimal solution then (D) has an optimal solution with the same value.

Many proofs ; one can be made on the simplex and the fact that , if (P) has a solution , then the final dictionary provides the linear combinations.

A vague idea is the following. When the simplex steps , the objective function is the positive sum of the (normal) vectors corresponding to the hyperplanes defined by the non-basic variables .

The coeffs (i.e. the dual solution) can be read in the last dictionary.



Consequences & Remarks

- ① Can always easily certify optimality
- ② "Decision is optimization"

Decision LP

Input: Given a set of inequalities $Ax \leq b$

Output: TRUE if there exists a solution x (return x)
FALSE otherwise

Remark that if Decision LP is in P then so is
Solving LP

We want to solve $\max c^T x$ st $Ax \leq b$ and $x \geq 0$

Form a decision version on variables (x, y) where y are the variables of the dual, and ask for a point in the polyhedron:

Domain:
$$\begin{cases} Ax \leq b \\ A^T y \leq c \\ c^T x = b^T y \end{cases}$$

Any solution (x, y) of this domain is an optimal solution of (P) and an optimal solution of (D) .

All research to find an algorithm to solve LP points in the direction of solving Decision LP.

③ Certificate for Decision

A system of equalities

$Ax = b$
has no solution

IFF

↑
Gauss

A linear combination

of these equalities
give $0=1$.

A system of inequalities

$$Ax \leq b \quad \text{IFF}$$

has no solution

A non-negative combination
of these inequalities

$$\text{give } 0 \leq -1.$$



Strong
duality

A system of polynomial

(multivariable)

IFF

$$P_1(x_1 \dots x_n)$$

⋮

$$P_m(x_1 \dots x_n)$$

has a common zero

There exists multipliers $^V Q_1, \dots, Q_n$

$$\text{such that } \sum Q_i P_i = 1$$

↑

Chebyshev's
Nullstellensatz

It is very hard to code 3SAT with polynomials but the size of the Q_i 's are exponential.

Remark

- The dual of the dual is the primal.
- If a variable x_i in the primal is not constrained to be non-negative, it gives rise to an equality in the dual.

Conversely, if

$$(P) \max \dots \text{st} \dots a_i x = b \dots$$

then the y_i 's are not constrained to be ≥ 0 .

VIII Two examples of duality

1) Matching is the dual of vertex cover

Given $G = (V, E)$ and I the incidence matrix of G

$$I := (I_{v,e})_{v \in V, e \in E} \quad \text{with } I_{v,e} = 1 \text{ if } v \in e.$$

The (fractional) Minimum vertex cover is

$$\min I^T x \quad \text{s.t. } Ix \geq 1 \quad x \geq 0$$

The dual is maximize $I^T y$ s.t. $I^T y \leq 1, y \geq 0$.

Maximizing of weights on edges s.t. no vertex receives total weight more than 1 on its incident edges

→ max fractional matching

2) Duality for max flow (bad case)

s is the source and t terminal
flow is weight x_{uv} on each arc uv .

The relaxed max flow problem is



$$\text{maximize } \sum_{uv \in \text{arc}} x_{uv}$$

$$\text{subject to } \forall v \notin \{s, t\}, \sum_{uv} x_{uv} - \sum_{vw} x_{vw} = 0 \quad (\mu_v)$$

$$\forall uv \in \text{arc}, 0 \leq x_{uv} \leq c_{uv}$$

$$(\gamma_{uv})$$

Dualize two types of variables:

→ μ_v 's : unconstrained "potential"

$$\rightarrow \gamma_{uv} \geq 0$$

The dual of flow is

$$\text{minimize } \sum_{uv \in \text{arc}} c_{uv} \gamma_{uv} \text{ such that}$$

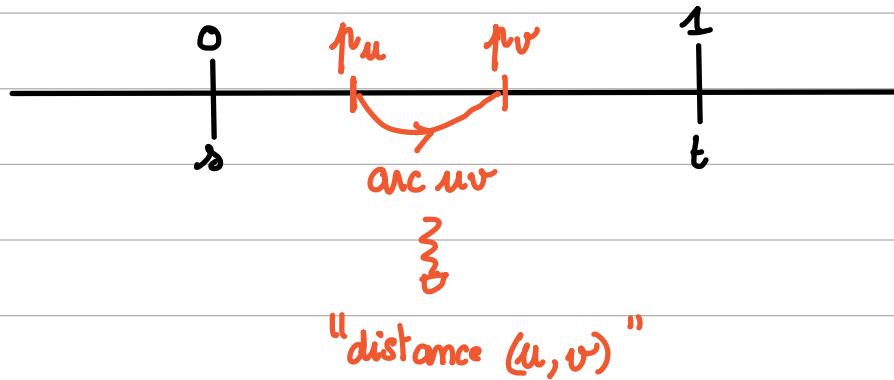
$\gamma_{uv} - \mu_v + \mu_u \geq 0 \quad \forall uv$	μ_v is not constrained
$\gamma_{ut} + \mu_u \geq 1 \quad \forall ut$	
$\gamma_{sv} - \mu_v \geq 0 \quad \forall sv$	
$\gamma_{uv} \geq 0 \quad \forall uv$	

This corresponds to (by setting $\mu_t = 1$ and $\mu_s = 0$)

$$\gamma_{uv} \geq \mu_v - \mu_u$$

The dual of flow involves finding a function μ_v for every $v \neq s, t$ where $\mu_s = 0$ and $\mu_t = 1$

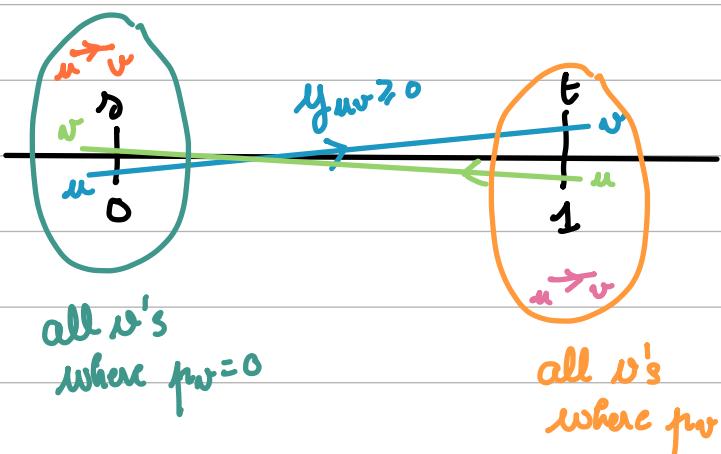
π is a potential



The cost of uv is $C_{uv} y_{uv}$ where $y_{uv} \geq \underbrace{p_u - p_v}_{\text{"distance"}}$

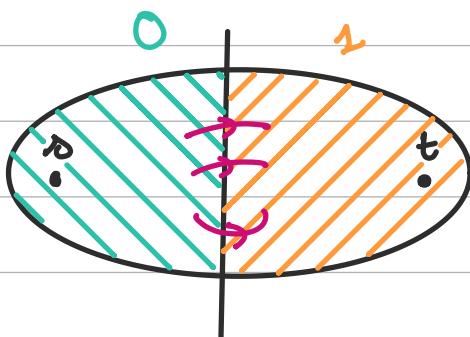
Unfortunately, backward arcs correspond to $y_{uv} = 0$.

Integer solutions involve setting p_w to 0 or 1



arcs in the same "group" have $y_{uv} = 0$

This corresponds exactly to the minimum $s-t$ -cut problem



The value of the function is

$$\sum_{\substack{p_{uv}=0 \\ p_{uv}=1}} c_{uv}$$

~~IX~~ Concrete interpretation of dual variables

Given raw materials A, B, C needed to produce products x_1, x_2, x_3 . The respective compositions are

In our stock we have
the following amount:

A is 5

B is 4

C is 6

	x_1	1	2	3
	x_2	2	3	1
	x_3	3	2	1
		A	B	C

We can sell x_1 for 1

x_2 for 2

x_3 for 2

(and we admit rational solutions)

(P) maximize $x_1 + 2x_2 + 2x_3$
such that

$x_1 + 2x_2 + 3x_3 \leq 5$	}	(D) minimize $5y_1 + 4y_2 + 6y_3$
$2x_1 + 3x_2 + 2x_3 \leq 4$		
$3x_1 + x_2 + x_3 \leq 6$		
$x_1, x_2, x_3 \geq 0$		

OPT: $(0, \frac{5}{2}, \frac{3}{2})$ for a value of $\frac{18}{5}$

(D) minimize $5y_1 + 4y_2 + 6y_3$
such that

$y_1 + 2y_2 + 3y_3 \geq 1$	}
$2y_1 + 3y_2 + y_3 \geq 2$	
$3y_1 + 2y_2 + y_3 \geq 2$	
$y_1, y_2, y_3 \geq 0$	

OPT: $(\frac{2}{5}, \frac{2}{5}, 0)$ for a value of $\frac{18}{5}$

Interpretation The value of the dual correspond to the cost of raw materials from your point of view (at optimum of (P)).

Suppose the value of A in the market is 0.5. Then, maybe it is better to sell $\varepsilon > 0$ amount of A. and (P_ε) .

In (P_ε) , the first constraint is now

$$2x_1 + 2x_2 + 3x_3 \leq 5 - \varepsilon$$



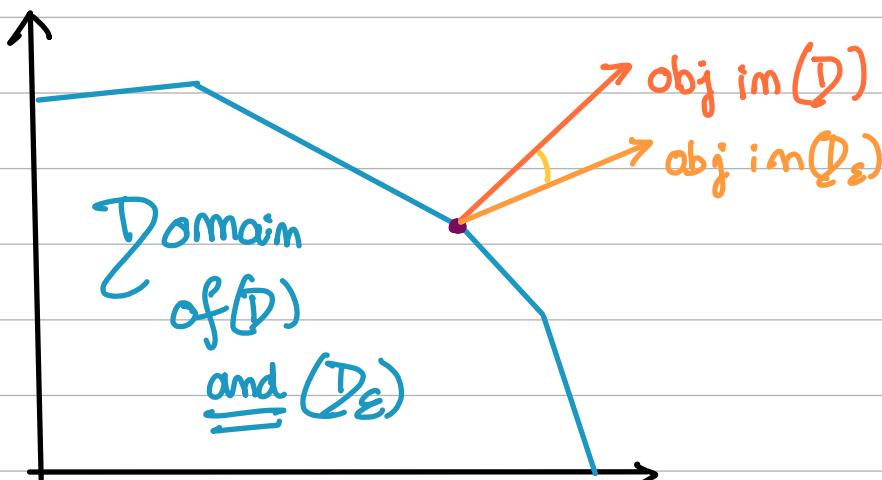
It is very hard to see how (P) evolves since the domain is changing.

From the point of view of (D) :

(D_ε) minimize $(5 - \varepsilon)y_1 + 4y_2 + 3y_3$
such that

EXACTLY THE
SAME CONSTRAINTS
AS (D)

The domain is fixed but only the objective function is tilted by ε .



Under the (natural) hypothesis that the optimal solution of (D_ε) does not change, the value of (D) is

$$0.4 \times (5 - \varepsilon) + 0.4 \times 4 +$$

thus $\text{obj}(D_\varepsilon) - \text{obj}(D)$ is -0.4ε

Since the ε part is sold for 0.5ε we gain 0.1ε .

How large do we choose ε without the optimal solution of (D) changing? We will use Complementary Slackness.