CSC373 Worksheet 6 Solution

August 13, 2020

1. 1. Multiply objective function by - 1

Maximize

$$-2x_1 - 7x_2 - x_3$$

Subject to

$$\begin{aligned} x_1 - x_3 &= 7 \\ 3x_1 + x_2 &\geq 7 \\ x_2 &\geq 0 \\ x_3 &\leq 0 \end{aligned}$$

2. Replace non-nonnegative constraints x_1

Maximize

$$-2x_1' + 2x_1'' - 7x_2 - x_3$$

Subject to

$$\begin{aligned} x_1' - x_1'' - x_3 &= 7 \\ 3x_1' - 3x_1'' + x_2 &\geq 7 \\ x_1', x_1'', x_2 &\geq 0 \\ x_3 &\leq 0 \end{aligned}$$

3. Replace non-nonnegative constraints x_3

Maximize

$$-2x_1' + 2x_1'' - 7x_2 - x_3' + x_3''$$

Subject to

$$\begin{aligned} x_1' - x_1'' - x_3' + x_3'' &= 7 \\ 3x_1' - 3x_1'' + x_2 &\geq 7 \\ x_1', x_1'', x_2, x_3', x_3'' &\geq 0 \end{aligned}$$

4. Replace equality constraints with $\geq$ and $\leq$

Maximize

$$-2x_1' + 2x_1'' - 7x_2 - x_3' + x_3''$$

Subject to

$$\begin{aligned} x_1' - x_1'' - x_3' + x_3'' &\leq 7 \\ x_1' - x_1'' - x_3' + x_3'' &\geq 7 \\ 3x_1' - 3x_1'' + x_2 &\geq 7 \\ x_1', x_1'', x_2, x_3', x_3'' &\geq 0 \end{aligned}$$

5. Correct greater-than-or-equal-to inequality constraints

Maximize

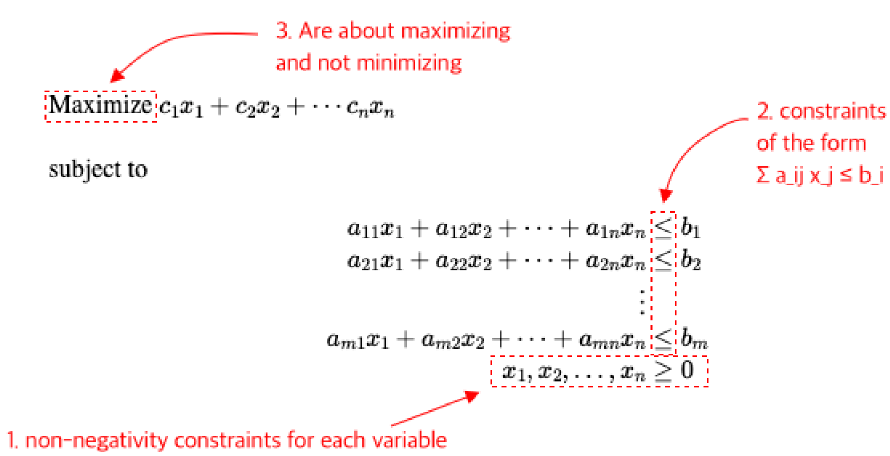
$$-2x_1' + 2x_1'' - 7x_2 - x_3' + x_3''$$

Subject to

$$
\begin{aligned}
x_1' - x_1'' - x_3' + x_3'' &\le 7 \\
-x_1' + x_1'' + x_3' - x_3'' &\le -7 \\
-3x_1' + 3x_1'' - x_2 &\le 7 \\
x_1', x_1'', x_2, x_3', x_3'' &\ge 0
\end{aligned}
$$

Notes:

- **Linear Programming**
  - Is a method to achieve the best outcome (such as maximum profit or lowest cost) in a mathematical model whose requirements are represented by linear relationships. [1]
  - Is named to make it sound cool for government funding
    - Like dynamic programming
  - Applications
    - Microeconomics (maximize profits, minimize costs)
    - Company management
- **Standard Form**
  - Is a form of linear programming
  - Are about maximizing, not minimizing [2]
  - All have a positivity constraint for each variable [2]
  - All other constraints are all of the form "linear combination of variables $\le$ constant". [2]



- **Converting Linear Programming to Standard Form**

1) The objective function might be a minimization rather than a maximization
   - Negate coefficients of the objective function

multiply by -1

$$\begin{array}{llcrcrcl} \boxed{\text{minimize} & & -2x_1 & + & 3x_2} & & \\ \text{subject to} & & & & & & \\ & & x_1 & + & x_2 & = & 7 \\ & & x_1 & - & 2x_2 & \le & 4 \\ & & x_1 & & & \ge & 0 \end{array}$$

$$\begin{array}{llcrcrcl} \text{maximize} & & 2x_1 & - & 3x_2 & & \\ \text{subject to} & & & & & & \\ & & x_1 & + & x_2 & = & 7 \\ & & x_1 & - & 2x_2 & \le & 4 \\ & & x_1 & & & \ge & 0 \end{array}$$

2) There might be variables without nonnegativity constraints
   - Replace each non-nonnegative variable x_i with x_i' and x_i''
   - Modify linear program

Replace x_i with x_i' and x_i''

$$\begin{array}{llcrcrcl} \text{maximize} & & 2x_1 & - & 3x_2 & & \\ \text{subject to} & & & & & & \\ & & x_1 & + & x_2 & = & 7 \\ & & x_1 & - & 2x_2 & \le & 4 \\ & & x_1 & & & \ge & 0 \end{array}$$

$$\begin{array}{llcrcrcrcl} \text{maximize} & & 2x_1 & - & 3x_2' & + & 3x_2'' & & \\ \text{subject to} & & & & & & & & \\ & & x_1 & + & x_2' & - & x_2'' & = & 7 \\ & & x_1 & - & 2x_2' & + & 2x_2'' & \le & 4 \\ & & x_1, x_2', x_2'' & & & & & \ge & 0 \end{array}$$

x_2 is not nonnegative :(

They are now nonnegative :)! Yayy!!

3) There might be **equality constraints**, which have an equal sign rather than a less-than-or-equal-to sign
   - Replace equality constraint $f(x_1, x_2, ..., x_n) = b$ with $f(x_1, x_2, ..., x_n) \le b$ and $f(x_1, x_2, ..., x_n) \ge b$

Multiply incorrect constraints by -1

$$\begin{array}{llcrcrcrcl} \text{maximize} & & 2x_1 & - & 3x_2' & + & 3x_2'' & & \\ \text{subject to} & & & & & & & & \\ & & x_1 & + & x_2' & - & x_2'' & \le & 7 \\ & & x_1 & + & x_2' & - & x_2'' & \ge & 7 \\ & & x_1 & - & 2x_2' & + & 2x_2'' & \le & 4 \\ & & x_1, x_2', x_2'' & & & & & \ge & 0 \ . \end{array}$$

$$\begin{array}{llcrcrcrcl} \text{maximize} & & 2x_1 & - & 3x_2 & + & 3x_3 & & \\ \text{subject to} & & & & & & & & \\ & & x_1 & + & x_2 & - & x_3 & \le & 7 \\ & & -x_1 & - & x_2 & + & x_3 & \le & -7 \\ & & x_1 & - & 2x_2 & + & 2x_3 & \le & 4 \\ & & x_1, x_2, x_3 & & & & & \ge & 0 \end{array}$$

4) There might be **inequality constraints**, but instead of having a less-than-or-equal-to-sign
   - Multiply incorrect inequality constraints by -1

Replace = with ≤ and ≥

$$\begin{array}{lrcrcrcl} \text{maximize} & 2x_1 & - & 3x_2' & + & 3x_2'' & & \\ \text{subject to} & & & & & & & \\ & x_1 & + & x_2' & - & x_2'' & \boxed{=} & 7 \\ & x_1 & - & 2x_2' & + & 2x_2'' & \leq & 4 \\ & & & x_1, x_2', x_2'' & & & \geq & 0 \end{array} \qquad \begin{array}{lrcrcrcl} \text{maximize} & 2x_1 & - & 3x_2' & + & 3x_2'' & & \\ \text{subject to} & & & & & & & \\ & x_1 & + & x_2' & - & x_2'' & \leq & 7 \\ & x_1 & + & x_2' & - & x_2'' & \geq & 7 \\ & x_1 & - & 2x_2' & + & 2x_2'' & \leq & 4 \\ & & & x_1, x_2', x_2'' & & & \geq & 0\ . \end{array}$$

References:

1) Wikipedia, Linear Programming, link
2) Instituto de Mathematicas, Standard form for Linear Programs, link

2.

$$\begin{aligned} z &= 2x_1 - 6x_3 \\ x_4 &= 7 - x_1 - x_2 + x_3 \\ x_5 &= -8 + 3x_1 - x_2 \\ x_6 &= -x_1 + 2x_2 + 2x_3 \end{aligned}$$

The basic variables are variables on the lhs (i.e $B = 4, 5, 6$), and the non-basic variables are the variables on the rhs of the expressions (i.e. $N = 1, 2, 3$).

$$\begin{aligned} z &= 2x_1 - 6x_3 \\ x_4 &= 7 - x_1 - x_2 + x_3 \\ x_5 &= -8 + 3x_1 - x_2 \\ x_6 &= -x_1 + 2x_2 + 2x_3 \end{aligned}$$

The basic variables

The non-basic variables

Notes:

- **Slack Form**

– Is a form of linear programming
– Is for efficient solving of liner programming problem using simplex algorithm

The value of objective function

Slack variables

$$\begin{array}{rcrcrcrcr} z & = & & & 2x_1 & - & 3x_2 & + & 3x_3 \\ x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\ x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\ x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3 \;. \end{array}$$

- **Converting Linear Programs into Slack Form**
  1) Start from the standard form of linear programming
  2) Shift objective functions to right

$$\begin{array}{ll} \text{maximize} & 2x_1 - 3x_2 + 3x_3 \\ \text{subject to} & \\ & \begin{array}{rcrcrcr} x_1 & + & x_2 & - & x_3 & \le & 7 \\ -x_1 & - & x_2 & + & x_3 & \le & -7 \\ x_1 & - & 2x_2 & + & 2x_3 & \le & 4 \\ & & x_1, x_2, x_3 & & & \ge & 0 \end{array} \end{array}$$

Introduce slack variables

Shift objective functions to right

$$\begin{array}{ll} \text{maximize} & 2x_1 - 3x_2 + 3x_3 \\ \text{subject to} & \\ & \begin{array}{rcrcrcrcr} x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\ x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\ x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3 \\ & & & & x_1, x_2, x_3, x_4, x_5, x_6 & & \ge & & 0 \end{array} \end{array}$$

3) Introduce slack variable x_i to lhs and move expressions $\sum_{j=1}^{n} a_{ij}x_j$ to rhs

$$\begin{array}{ll} \text{maximize} & 2x_1 - 3x_2 + 3x_3 \\ \text{subject to} & \\ & \begin{array}{rcrcrcr} x_1 & + & x_2 & - & x_3 & \le & 7 \\ -x_1 & - & x_2 & + & x_3 & \le & -7 \\ x_1 & - & 2x_2 & + & 2x_3 & \le & 4 \\ & & x_1, x_2, x_3 & & & \ge & 0 \end{array} \end{array}$$

Move expressions to rhs

Introduce slack variables

$$\begin{array}{ll} \text{maximize} & 2x_1 - 3x_2 + 3x_3 \\ \text{subject to} & \\ & \begin{array}{rcrcrcrcr} x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\ x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\ x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3 \\ & & & & x_1, x_2, x_3, x_4, x_5, x_6 & & \ge & & 0 \end{array} \end{array}$$

Introduce slack variables

4) Change inequalities in linear programming to equality

$$
\begin{array}{lrcrcrcl}
\text{maximize} & 2x_1 & - & 3x_2 & + & 3x_3 & & \\
\text{subject to} & & & & & & & \\
& x_1 & + & x_2 & - & x_3 & \le & 7 \\
& -x_1 & - & x_2 & + & x_3 & \le & -7 \\
& x_1 & - & 2x_2 & + & 2x_3 & \le & 4 \\
& & & x_1, x_2, x_3 & & & \ge & 0
\end{array}
$$

Change inequality sign to equality

Introduce slack variables

$$
\begin{array}{lrclcrcrcr}
\text{maximize} & & & & & 2x_1 & - & 3x_2 & + & 3x_3 \\
\text{subject to} & & & & & & & & & \\
& x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\
& x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\
& x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3 \\
& & & \multicolumn{3}{l}{x_1, x_2, x_3, x_4, x_5, x_6} & \ge & 0 & &
\end{array}
$$

5) Use Variable z to denote objective function

$$
\begin{array}{lrclcrcrcr}
\text{maximize} & & & & & 2x_1 & - & 3x_2 & + & 3x_3 \\
\text{subject to} & & & & & & & & & \\
& x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\
& x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\
& x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3 \\
& & & \multicolumn{3}{l}{x_1, x_2, x_3, x_4, x_5, x_6} & \ge & 0 & &
\end{array}
$$

Use variable z to denote objective function

Use variable z to denote objective function and omit the nonnegativity constraints.

$$
\begin{array}{rclcrcrcr}
z & = & & & 2x_1 & - & 3x_2 & + & 3x_3 \\
x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\
x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\
x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3
\end{array}
$$

6) Omit the nonnegativivty constraints

$$
\begin{array}{lrclcrcrcr}
\text{maximize} & & & & & 2x_1 & - & 3x_2 & + & 3x_3 \\
\text{subject to} & & & & & & & & & \\
& x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\
& x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\
& x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3 \\
& & & \multicolumn{3}{l}{x_1, x_2, x_3, x_4, x_5, x_6} & \ge & 0 & &
\end{array}
$$

remove nonnegative constraints

Use variable z to denote objective function and omit the nonnegativity constraints.

$$
\begin{array}{rclcrcrcr}
z & = & & & 2x_1 & - & 3x_2 & + & 3x_3 \\
x_4 & = & 7 & - & x_1 & - & x_2 & + & x_3 \\
x_5 & = & -7 & + & x_1 & + & x_2 & - & x_3 \\
x_6 & = & 4 & - & x_1 & + & 2x_2 & - & 2x_3
\end{array}
$$

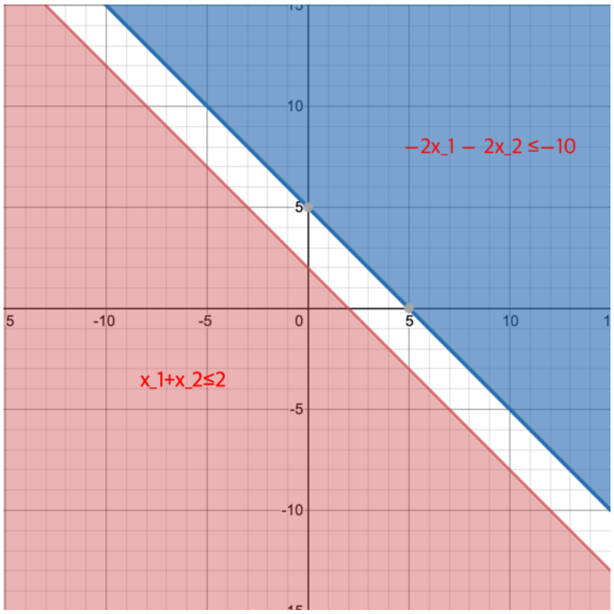
References:

1) Cambridge University, Linear Programming, link

3. Multiplying the first expression (under subject to) by 2, and summing the inequality constraints, we have

$$0 \leq -6 \tag{1}$$

which is impossible.



Notes

- I noticed that infeasible solution has non-overlapping region
- **Infeasible**
  - A Linear Program is infeasible if there is no solution that satisfies all of the constraints

4. Let$x_1 = 3r$ and $x_2 = r$ where $r \geq 0$. Then the inequality constraints become

$$\begin{aligned} -2(3r) + (r) = -5r &\leq -1 \\ -(3r) - 2(r) = -5r &\leq -2 \\ 3r, r &\geq 0 \end{aligned}$$

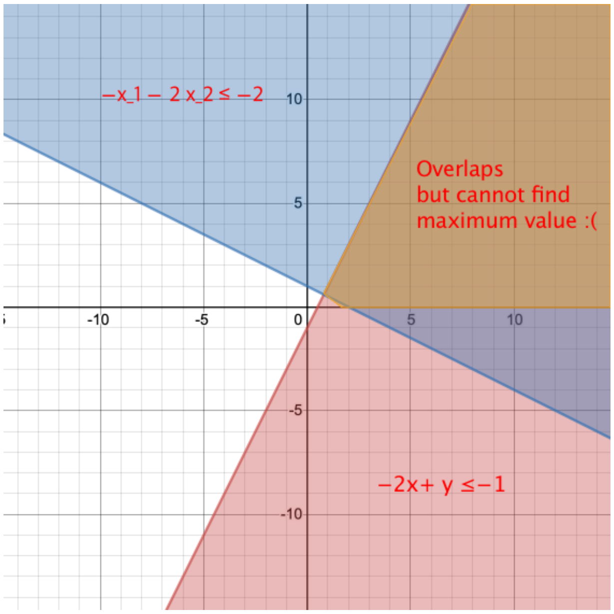
and are valid.

Now, looking at the objective functions, with $x_1 = 3r$ and $x_2 = r$, it becomes

$$3r - r = 2r$$

which increases without bound.

Thus, there is no maximum, and the linear program is unboudned.



Notes

- I learned that to show an LP is unbounded, I first have to subtitute x_i with a common variable r (e.g. $x_1 = 3r$, $x_2 = r$), check inequality constraints, and then look at objective functions and see if I can get max/min.
- **Unbounded**
  - A Linear Program is unbounded if it has some feasible solutions but does not have a finite optimal objective value

References:

1) CLRS Solutions, 29.1 Standard and slack forms, link

5. **Rough Works**

Let a linear program has n variables and m constraints.

I need to give an upper bound on the number of variables and constraints in the resulting linear program.

In conversion to standard form, the areas that affect the number of constraints and variables are:

1. Variables without nonnegativity constraints
2. Existence of equality constraints