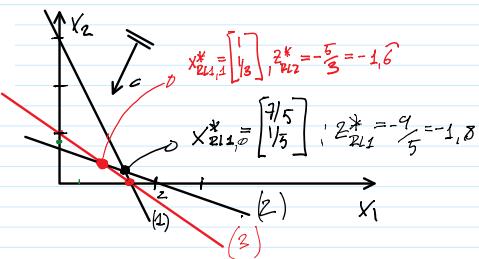


$$(PE) \begin{cases} \min & -x_1 - 2x_2 \\ \text{s.a.:} & 2x_1 + x_2 \leq 3 \quad (1) \\ & x_1 + 3x_2 \leq 2 \quad (2) \\ & x_1, x_2 \geq 0 \end{cases}, \text{enteros}$$



B&C amb 1 f|1

$$\exists 1. L = \{(x \in \mathbb{Z})\}, z_{PE1}^* = -\infty, z_{PE2}^* = +\infty$$

• Círculo: (PE1)

• Relaxación reforzada:

$$\Rightarrow (RL1, \emptyset) : x_{2L1,\emptyset}^* = [7/5, 4/5]^T, z_{2L1,\emptyset}^* = -9/5, \text{forall } \text{Gomory: } 2x_1 + 3x_2 \leq 3 \quad (3)$$

$$\Rightarrow (RL1,1) : \begin{cases} \min & -x_1 - 2x_2 \\ \text{s.a.:} & 2x_1 + x_2 \leq 3 \quad (1) \\ & x_1 + 3x_2 \leq 2 \quad (2) \\ & 2x_1 + 3x_2 \leq 3 \quad (3) \\ & x \geq 0, x \in \mathbb{Z}^2 \end{cases} \begin{cases} x_{2L1,1}^* : \\ \mathcal{B} = \{1, 2, 3\} \\ \mathcal{B}^{-1} = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}, \mathcal{B}^{-1} = \begin{bmatrix} 3/5 & -1/5 \\ -1/5 & 2/5 \end{bmatrix} \end{cases}$$

■ Reoptimización amb l'ASD

$$1. - \tilde{\mathcal{B}}^{-1} = \begin{bmatrix} \mathcal{B}^{-1} & 0 \\ -a'_{B,m+1}\mathcal{B}^{-1} & 1 \end{bmatrix} \quad a_{m+1}^1 = \begin{bmatrix} x_1 & x_2 & x_3 & x_4 \\ 2 & 1 & 3 & \emptyset & \emptyset \end{bmatrix} \quad \tilde{\mathcal{B}}^{-1} = \begin{bmatrix} 3/5 & -1/5 & \emptyset \\ -1/5 & 2/5 & \emptyset \\ -3/5 & -9/5 & 1 \end{bmatrix}$$

$$- a_{B,m+1}^1 \cdot \tilde{\mathcal{B}}^{-1} = -[2, 3] \begin{bmatrix} 3/5 & -1/5 \\ -1/5 & 2/5 \end{bmatrix} = -[3/5, 4/5]$$

$$\tilde{\mathcal{B}} = \{1, 2, 3\}, x_5 = 3 - 2 \cdot \frac{2}{5} - 3 \cdot \frac{1}{5} = -2/5; \tilde{x}_B = [3/5, 4/5, -2/5]^T \neq \emptyset$$

$$\tilde{r}' = r' = c_N - c_B \cdot \mathcal{B}^{-1} \cdot A_N = [0] - [-1, -2] \cdot \begin{bmatrix} 3/5 & -1/5 \\ -1/5 & 2/5 \end{bmatrix} \cdot [1/5, 3/5]^T \geq 0$$

$$2. - \boxed{P=3}; \quad \mathcal{B}(3)=5$$

$$3. - \frac{d_{r_N}}{d_{r_N}} = (\mathcal{B}_3 \cdot A_N)^{-1} = \left[-\frac{3}{5} - \frac{4}{5} \right] \cdot \begin{bmatrix} x_3 & x_4 \\ 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = \left[-\frac{3}{5} - \frac{4}{5} \right] \neq \emptyset$$

$$4. - \theta^* = \min \left\{ -\frac{1/5}{3/5}, -\frac{3/5}{4/5} \right\} = \min \left\{ 1/3, 3/4 \right\} = 1/3; \quad \boxed{q=3}$$

$$5. - r' := r' + \theta^* \cdot d_{r_N}^1 = [1/5, 3/5] + \frac{1}{3} \left[-\frac{3}{5}, -\frac{4}{5} \right] = \left[\frac{1}{5} - \frac{1}{5} = 0, \frac{3}{5} - \frac{4}{5} = \frac{5}{15} \right] = [0, 1/3]$$

$$d_B = -\mathcal{B}^{-1} \cdot A_3 = \begin{bmatrix} -3/5 \\ 1/5 \\ 3/5 \end{bmatrix}, \theta^* = -\frac{-2/5}{3/5} = \frac{2}{3},$$

$$x_B := \begin{bmatrix} 2/5 \\ 1/5 \\ -2/5 \end{bmatrix} + \frac{2}{3} \begin{bmatrix} -3/5 \\ 1/5 \\ 3/5 \end{bmatrix} = \begin{bmatrix} \frac{2}{5} - \frac{2}{3} = 1 \\ \frac{1}{5} + \frac{2}{3} = \frac{5}{15} = 1/3 \\ -\frac{2}{5} + \frac{2}{3} = 0 \end{bmatrix}, \quad x_4 = x_3 = \emptyset = 2/3 \quad \text{coincideix}$$

$$\mathcal{B} = \{1, 2, 3\}; \quad \mathcal{B} = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 3 & 0 \\ 2 & 2 & 0 \end{bmatrix}; \quad \det(\mathcal{B}) = 3 - (6) = -3$$

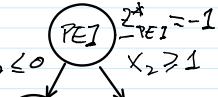
$$\mathcal{B}^{-1} = \begin{bmatrix} 1/2 & 1/2 & 2/3 \\ 1/3 & 1/3 & -1/3 \\ 1/6 & 1/6 & 1/3 \end{bmatrix}; \quad \mathcal{B}^{-1} = \begin{bmatrix} 0 & -1 & 1 \\ 0 & 2/3 & -2/3 \\ 1 & 4/3 & -5/3 \end{bmatrix}; \quad x_B = \begin{bmatrix} 0 & -1 & 1 \\ 0 & 2/3 & -2/3 \\ 1 & 4/3 & -5/3 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \\ 1/3 \\ 2/3 \end{bmatrix} \geq 0$$

2. - $x_B \geq 0 \rightarrow \text{óptim.}$

$$\exists x_{2L1,1}^* = [1, 1/3]^T; z_{2L1,1}^* = -5/3; z_{PE1}^* = \lceil z_{2L1,1}^* \rceil = -1$$

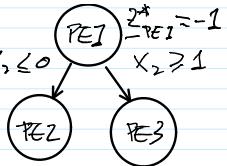
• Eliminació: no os poto +

Condicions: $r^* \geq 1 \rightarrow \exists r \rightarrow ((PE2) : (PE1)) \wedge x_2 \leq 0 \wedge x_1 \leq 0$



• Eliminació: no es pot

• Separació: $\left[\begin{matrix} x^*_{RL1,1} \\ x^*_{RL1,2} \end{matrix} \right] = \begin{cases} 1 \\ 3 \end{cases} \rightarrow \begin{cases} (PE2): (PE1) \wedge x_2 \leq 0 \\ (PE3): (PE1) \wedge x_2 \geq 0 \end{cases}$



$$I.2 \quad L = \{(PE2), (PE3)\}, z^*_{PE1} = -1, z^*_{PE2} = +10$$

• Selecció: (PE2)

• Relaxació vforçada:

$\Rightarrow (RL1,0)$:

■ Recaptimització a partir de $x^*_{RL1,1}$:

$$1. - B = \{1, 2, 3\}; B^{-1} = \begin{bmatrix} 0 & -1 & 1 \\ 0 & 2/3 & -2/3 \\ 1 & 4/3 & -5/3 \end{bmatrix}; \text{ si } 2_{m+1} x \leq b_{m+1}: x_2 \leq 0 \quad (4)$$

$$x_2 + x_6 = 0; -2_{B,4} B^{-1} = -[0, 1, 0] \cdot \begin{bmatrix} 0 & -1 & 1 \\ 0 & 2/3 & -2/3 \\ 1 & 4/3 & -5/3 \end{bmatrix} = [0, -2/3, 1/3]$$

$$\tilde{B}^{-1} = \begin{bmatrix} 0 & -1 & 1 & 0 \\ 0 & 2/3 & -2/3 & 0 \\ 1 & 4/3 & -5/3 & 0 \\ 0 & -2/3 & 1/3 & 1 \end{bmatrix}, \tilde{X}_B = \begin{bmatrix} 1 \\ 2/3 \\ 2/3 \\ x_6 = -x_2 = -1/3 \end{bmatrix}; \tilde{r}^1 = r^1 = [0, 1/3]$$

$$2. - X_{B(4)} = X_6 = -1/3 \rightarrow \tau = 4, B(\tau) = 6$$

$$3. - d_{r_N}^1 = B_4 \cdot A_N = [0, -2/3, 1/3, 1] \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = [-2/3, 1/3] \neq 0$$

$$4. - \theta_D^* = \min \left\{ -\frac{\theta}{2/3} \right\} = 0, q = 4$$

$$5. - r_N^1 := r_N^1 + \theta_D^*. d_{r_N}^1 = [0, 1/3] + 0 \cdot d_{r_N}^1 = [0, 1/3]$$

$$d_B = -B^{-1} \cdot A_N = \begin{bmatrix} 1 \\ -2/3 \\ -4/3 \\ 2/3 \end{bmatrix}, \theta^* = -\frac{X_{B(4)}}{d_B(q)} = -\frac{-4/3}{2/3} = 1/2 \quad \boxed{X_q = X_4 = 1/2}$$

$$X_B = \begin{bmatrix} 1 \\ 2/3 \\ 2/3 \\ -1/3 \end{bmatrix} + \frac{1}{2} \begin{bmatrix} 1 \\ -2/3 \\ -4/3 \\ 2/3 \end{bmatrix} = \begin{bmatrix} 3/2 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$B \subset \{1, 2, 3, 4\}, B = \begin{bmatrix} 2 & 4 & 1 & 0 \\ 1 & 3 & 0 & 1 \\ 2 & 3 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \rightarrow B^{-1} = \begin{bmatrix} 0 & 0 & 1/2 & -3/2 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & -1 & 2 \\ 0 & 1 & -1/2 & -3/2 \end{bmatrix}$$

$$\begin{cases} 2x_1 + x_2 + x_3 = 3 \\ x_1 + 3x_2 + x_4 = 2 \\ 2x_1 + 3x_2 = 3 \\ x_2 = 0 \end{cases} \quad \begin{cases} 2x_1 + x_3 = 3 \rightarrow x_3 = 3 - 3 = 0 \\ x_1 + x_4 = 2 \rightarrow x_4 = 2 - 3/2 = 1/2 \\ 2x_1 = 3 \rightarrow x_1 = 3/2 \end{cases}$$

$$2. - X_B := \begin{bmatrix} 3/2 \\ 0 \\ 0 \\ 1/2 \end{bmatrix} \geq 0 \rightarrow X_{RL2,0}^*$$

■ Taula de Gomory sobre $X_{RL2,0}^*$: $\boxed{X_1 \leq 1} \quad (5)$

$$\blacktriangleright (2L2,1) ; (PE2,1) \left\{ \begin{array}{l} \min -x_1 - 2x_2 \\ \text{s.a.: } \begin{aligned} 2x_1 + x_2 + x_3 &= 3 \quad (1) \\ x_1 + 3x_2 + x_4 &= 2 \quad (2) \\ 2x_1 + 3x_2 + x_5 &= 3 \quad (3) \xrightarrow{\text{Gomory}} \\ -x_1 - x_2 + x_6 &= 0 \quad (4) \xrightarrow{\text{Ramificación}} \\ -x_1 - x_2 + x_7 &= 1 \quad (5) \xrightarrow{\text{Gomory}} \end{aligned} \\ x \geq 0, x \in \mathbb{Z}^2 \end{array} \right.$$

$$1. - Q = \{1, 2, 3, 4\}, B = \begin{bmatrix} 2 & 1 & 1 & 0 \\ 1 & 3 & 0 & 1 \\ 2 & 3 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}, B^{-1} = \begin{bmatrix} 0 & 0 & 1/2 & -3/2 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & -1 & 2 \\ 0 & 1 & -1/2 & -3/2 \end{bmatrix}$$

$$\tilde{Q} \subset \{1, 2, 3, 4, 7\}$$

$$\begin{aligned} B = \\ \begin{bmatrix} 2 & 1 & 1 & 0 \\ 1 & 3 & 0 & 1 \\ 2 & 3 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \\ \text{-->} B^{-1} \end{aligned}$$

$$\text{ans} = \begin{bmatrix} 0 & -0.0000 & 0.5000 & -1.5000 \\ 0 & 0 & 0 & 1.0000 \\ 1.0000 & 0 & -1.0000 & 2.0000 \\ 0 & 1.0000 & -0.5000 & -1.5000 \end{bmatrix}$$

$$\tilde{B}^{-1} = \begin{bmatrix} 0 & 0 & 1/2 & -3/2 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 1 & 0 & -1 & 2 & 0 \\ 0 & 1 & -1/2 & -3/2 & 0 \\ 0 & 0 & -1/2 & 3/2 & 1 \end{bmatrix}$$

$$\tilde{x}_B = \begin{bmatrix} x_B \\ \vdots \\ x_7 = 1 - x_4 \end{bmatrix} = \begin{bmatrix} 3/2 \\ 0 \\ 1/2 \\ -1/2 \end{bmatrix} \neq 0, \quad \tilde{r}' = r' = [0, 8/5] \geq 0$$

$$z_5 = [1, 0, 0, 0, 0, 0], b_5 = 1$$

$$z_{B,5} = [1, 0, 0, 0]$$

--> -aB5*B^-1

$$\text{ans} = \begin{bmatrix} 0 & 0.0000 & -0.5000 & 1.5000 \end{bmatrix}$$

$$\begin{bmatrix} B2 = \\ \begin{bmatrix} 2 & 1 & 1 & 0 & 0 \\ 1 & 3 & 0 & 1 & 0 \\ 2 & 3 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 1 \end{bmatrix} \\ \text{-->} B2^{-1} \end{bmatrix}$$

$$\text{ans} = \begin{bmatrix} 0 & -0.0000 & 0.5000 & -1.5000 & 0 \\ 0 & 0 & 0 & 1.0000 & 0 \\ 1.0000 & 0 & -1.0000 & 2.0000 & 0 \\ 0 & 1.0000 & -0.5000 & -1.5000 & 0 \\ -0.0000 & 0.0000 & -0.5000 & 1.5000 & 1.0000 \end{bmatrix}$$

$$2. - x_B \neq 0 : p=5, B(5)=7$$

$$3. - d_{r_N} = \beta_5 \cdot A_N = [0, 0, -1/2, 3/2, 1] \cdot \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} = [-1/2, 3/2] \neq 0$$

$$4. - \theta^* = -\frac{0}{-1/2} = 0 \rightarrow \boxed{q=5}$$

$$5. - r'_N := r'_N + 0 \cdot d_{r_N} = [0, 8/5]$$

$$d_B = -B^{-1}A_5 = -B^{-1} \cdot e_3 = \begin{bmatrix} -1/2 \\ 0 \\ 1 \\ 1/2 \\ 1/2 \end{bmatrix}; \quad \theta^* = -\frac{x_{B(5)}}{d_{B(5)}} = -\frac{-1/2}{1/2} = 1$$

$$x_B := \begin{bmatrix} 3/2 \\ 0 \\ 1/2 \\ -1/2 \end{bmatrix} + 1 \cdot \begin{bmatrix} -1/2 \\ 0 \\ 1 \\ 1/2 \\ 1/2 \end{bmatrix} = \begin{bmatrix} 3/2 - 1/2 = 1 \\ 0 + 0 = 0 \\ 1/2 + 1/2 = 1 \\ -1/2 + 1/2 = 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \geq 0, \quad x_5 = \theta^* = 1$$

$$4. - x_B \geq 0 \rightarrow \text{optimal}$$

$$\blacktriangleright x_{2L2,1}^* = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, z_{2L2,1}^* = 2 \rightarrow z_{PE2,1}^* = -1$$

- Eliminación: $x_{R1Z,1}^* = x_{PE2}^* = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, z_{PE2}^* = -1$
 - $x^* := [1, 0]^T, z^* := -1; L \leftarrow L \setminus \{(PE2)\} = \{(PE3)\}$
 - $z^* = z_{PE1}^* \therefore L \leftarrow L \setminus \{(PE3)\} = \emptyset$

It. 3

$$L = \emptyset \quad \therefore \quad \boxed{x_{PE1}^* = [1, 0]^T, z_{PE1}^* = -1}$$