University of Toronto MATB61 – Linear Programming and Optimization

Quiz 5

First Name:
Last Name:
Student Number:

Suppose that [0, 1.5, 1] is the optimal solution of the following LP problem:

$$\min \ 4x_1 + 12x_2 + 18x_3$$

subject to
$$x_1 + 3x_3 \ge 3$$

 $2x_2 + 2x_3 \ge 5$
 $x_1, x_2, x_3 \ge 0$

- (a) Using the principle of complementary slackness and the duality theorem, Determine the optimal solution of the dual problem [4 points].
- (b) Confirm the mentioned optimal solution via dual simplex method [4 points].
- (c) If one constraint $x_2 + x_3 \le 1$ is added to the LP problem in (b), find the optimal solution to the LP [2 points].