

Question ①:

①

$$\max z = x_1 + x_2 + 2x_3$$

$$\text{s.t. } -x_1 - 2x_2 + 3x_3 = 4$$

$$x_2 - x_3 \leq 4$$

$$3x_1 + x_2 \leq 8$$

x_1 - Free,

$$x_2, x_3 \geq 0$$

(a) dual of this linear program:

$$-x_1 - 2x_2 + 3x_3 = 4 \rightarrow y_1$$

$$x_2 - x_3 \leq 4 \rightarrow y_2$$

$$3x_1 + x_2 \leq 8 \rightarrow y_3$$

dual linear program:

$$\min (4y_1 + 4y_2 + 8y_3)$$

$$\text{s.t. } -y_1 + 3y_3 = 1$$

$$-2y_1 + y_2 + y_3 \geq 1$$

$$3y_1 - y_2 \geq 2$$

$$y_2 \geq 0$$

$$y_3 \geq 0$$

(b) For $-x_1 - 2x_2 + 3x_3 = 4$, y_1 can be any value
(equality constraint)

For $x_2 - x_3 \leq 4$, y_2 is active. Thus,

$$x_2 = 14, x_3 = 10 \Rightarrow x_2 - x_3 = 14 - 10 = 4$$

Thus y_2 is positive

For $3x_1 + x_2 \leq 8$, y_3 is not active

$$3(-2) + 14 = 8, y_3 = 0.$$

If we substitute $x_1 = -2$, $x_2 = 14$, $x_3 = 10$ into the equality constraint to solve for y_1 , we get:

$$-y_1 + 3(0) = 1$$

$$-y_1 = 1$$

$$\boxed{y_1 = -1} \quad \text{--- (1)}$$

From the second dual constraint:

$$-2(-1) + y_2 + 0 \geq 1$$

$$2 + y_2 \geq 1$$

$$\boxed{y_2 \geq 1} \text{ meaning, } y_2 \text{ should be non-negative.}$$

$$\boxed{y_2 = 0} \quad \text{--- (2)}$$

$$\boxed{y_3 = 0} \quad \text{--- (3)}$$

Thus, the optimal dual solution is: $y_1 = -1$, $y_2 = 0$, $y_3 = 0$

$$(c) \quad Z_{\text{new}} = 3x_1 + x_2 + 2x_3$$

$$Z_{\text{new}} \geq$$

$$Z_{\text{new}} \geq 4y_1 + 4y_2 + 8y_3$$

$$y_1 = -1, y_2 = 0, y_3 = 0$$

$$Z_{\text{new}} \geq 4(-1) + 4(0) + 8(0)$$

$$\boxed{Z_{\text{new}} \geq -4}$$

$$(d) (y_1, y_2, y_3) = (0, 2, 1)$$

③

If we substitute this solution into a dual constraint, we get:

$$-y_1 + 3y_3 = 1$$

$$0 + 3(1) = 3 \neq 1$$

This dual solution doesn't satisfy the dual constraint, and thus is not a feasible solution to the dual linear program.