Slides and Resources on **Linear Programming**

Introduction

Basic Tools

- Video: Convexity 9 min
- Video: Duality 12 min
- Video: (Optional) Duality Proofs 7 min

Algorithms

- **Video:** Linear Programming Formulations
- **Video:** The Simplex Algorithm
- Video: (Optional) The Ellipsoid Algorithm 6 min

End of Module Quiz

Quiz: Linear Programming Quiz 5 questions

Programming Assignment



Keep Learning

GRADE 80%

1 / 1 point

Linear Programming Quiz

Linear Programming Quiz

LATEST SUBMISSION GRADE

80%

Submit your assignment **DUE DATE** Oct 12, 12:29 PM IST **ATTEMPTS** 3 every 8 hours

1. What is the minimum number of linear inequalities needed to define the figure pictured below?

Try again

Grade 80%

We keep your highest score

View Feedback



8



The figure is cut out by 8 flat surfaces. Thus 8 equations are needed.

- 2. Given a solution to a linear program, one could try to show that it is optimal by finding a matching solution to the dual program. Which of the following theorems will make it easier to do so?
- 1/1 point

- Separation of convex sets from outside points by hyperplanes.
- Polytopes achieve optimum values at vertices.
- Complementary slackness.

Correct! Complementary slackness tells you that your dual solution only uses equations that are tight in solutions to the primal.

3. Which of the following statements are true?

1/1 point

- A system of n linear equations in n variables always has a unique solution.
- A system of linear equations has always 0, 1, or infinitely many solutions.

✓ Correct

This statement is true. Unless there are no solutions, the solution set has some number of free variables. If there are no free variables, there is a unique solution. If there is at least one free variable, there are infinitely many solutions.

A system of linear equations has a solution unless they can be combined in some combination to give the equation 0=1.

Correct

This statement is true. There is a solution unless the corresponding row reduced matrix has a row corresponding to this equation, this will happen only if 0=1 can be obtained by combining the original equations.

4. Suppose that you are trying to solve the optimization problem:

0/1 point

Maximize $v\cdot x$ subject to $Ax\geq b$ for some $A\in\mathbb{R}^{m imes n}$ (i.e. trying to solve an optimization problem in n variables with mlinear inequality constraints).

This problem can be reduced to running a solution finding algorithm on a different system of linear equations in kvariables. What is the smallest value of k for which this can be done?

m+1

m+1

Incorrect