

1. Show that if a system $Ax \leq b$ has an extreme point, then the columns of A are linearly independent. (3 marks)
2. Prove or disprove the following statement: if the primal has a unique optimum, then the dual has a unique optimum (an LP is said to have a unique optimum if there is exactly one feasible solution giving the optimum value). (5 marks)
3. Suppose x^* is the unique optimum of an LP. Show that the second best extreme point must be adjacent to x^* . (5 marks)
4. Consider the problem: minimize $c^T x$ subject to $Ax = b$ and $x \geq 0$, where A is an $n \times n$ square matrix with $A = A^T$, and $c = b$.
Show that if there exists an x_0 such that $Ax_0 = b$, $x_0 \geq 0$, then x_0 is an optimal point. (5 marks)
5. Consider the following problem. (7 marks)

$$\text{Maximize} \quad 10x_1 + 24x_2 + 20x_3 + 20x_4 + 25x_5$$

$$\text{Subject to} \quad \begin{array}{cccccc} x_1 & + & x_2 & + & 2x_3 & + & 3x_4 & + & 5x_5 & \leq & 19 & (C1) \end{array}$$

$$\begin{array}{cccccc} 2x_1 & + & 4x_2 & + & 3x_3 & + & 2x_4 & + & x_5 & \leq & 57 & (C2) \end{array}$$

$$\begin{array}{cccccc} x_1, & & x_2, & & x_3, & & x_4, & & x_5 & \geq & 0 \end{array}$$

- (a) Write its dual with two variables w_1, w_2 (corresponding to the constraints (C1) and (C2)) and verify that $(w_1, w_2) = (4, 5)$ is a feasible solution.
- (b) Use complementary slackness to show that $(w_1, w_2) = (4, 5)$ gives the optimal solution to the dual.