

Solutions to exercises from Lecture 3

Exercise 4.1 a(i)

$$\begin{aligned}
 \min z &= -3x_1 - 4x_2^+ + 4x_2^- \\
 \text{s.t.} \quad & 2x_1 + 3x_2^+ - 3x_2^- + s_1 = 8 \\
 & -x_2^+ + x_2^- + s_2 = 2 \\
 & x_1, x_2^+, x_2^-, s_1, s_2 \geq 0
 \end{aligned}$$

Exercise 4.1 a(ii)

$$\begin{aligned}
 \max z &= 5x_1' + 7x_2 \\
 \text{s.t.} \quad & -2x_1' + 9x_2 = 13 \\
 & 5x_1' + 3x_2 + s_2 = 20 \\
 & x_1', x_2, s_2 \geq 0
 \end{aligned}$$

Exercise 4.1 b) Basic solutions:

1. Non-basic variable: $x_1' = 0$

$$\begin{pmatrix} x_1' \\ x_2 \\ s_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 13/9 \\ 47/3 \end{pmatrix} \text{ feasible}$$

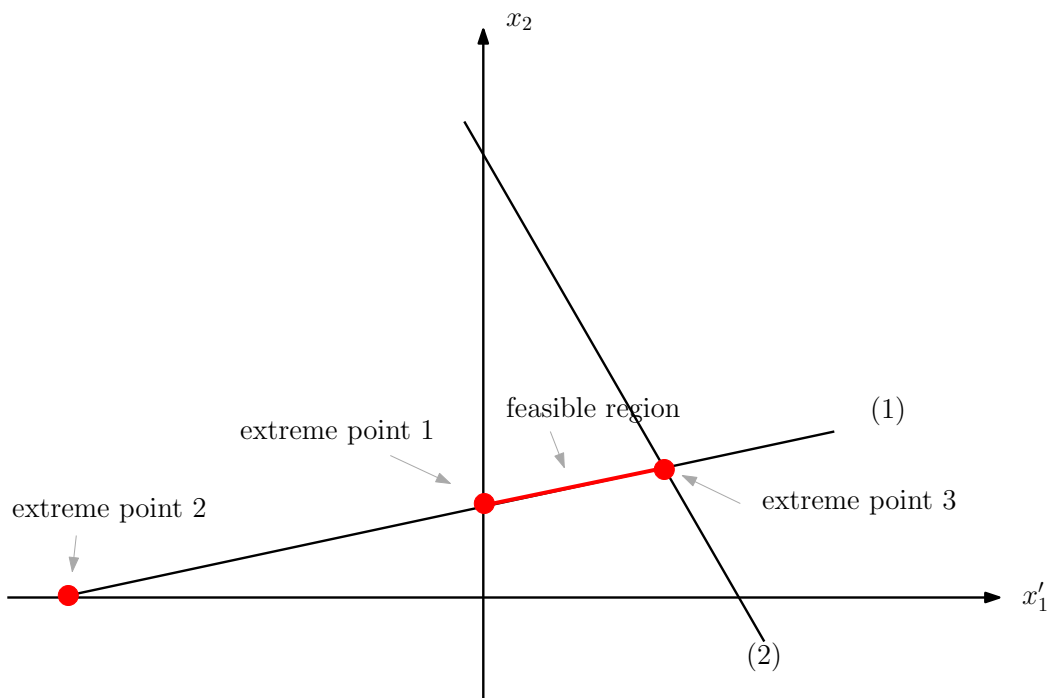
2. Non-basic variable: $x_2 = 0$

$$\begin{pmatrix} x_1' \\ x_2 \\ s_2 \end{pmatrix} = \begin{pmatrix} -13/2 \\ 0 \\ 105/2 \end{pmatrix} \text{ infeasible}$$

3. Non-basic variable: $s_2 = 0$

$$\begin{pmatrix} x_1' \\ x_2 \\ s_2 \end{pmatrix} = \begin{pmatrix} 47/17 \\ 105/51 \\ 0 \end{pmatrix} \text{ feasible}$$

Exercise 4.1 c) This is a graphical illustration of the problem instance:



Exercise 4.2 Take for instance the problem instance

$$\begin{array}{ll} \max z = & = 0 \\ \text{s.t. } x_1 & = 0 \\ & x_2 = 1 \\ & x_1, x_2 \geq 0 \end{array}$$

The basic feasible solution

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

This bfs is degenerate, but has only one corresponding basis.