

## Assignment 12

**Post Date:** 23 Jan 2013    **Due Date:** 30 Jan 2013, 14:30

You are permitted and encouraged to work in groups of two.

### Problem 1: Carpenter's Problem

**4 Points**

In the attic you find some wood, more precisely  $24m^2$  of plywood and  $20m^2$  of pine wood. You decide to construct some tables and some book cases with it. For a table you need  $4m^2$  of plywood and  $2m^2$  of pine wood. For a book case you need  $3m^2$  of plywood and  $4m^2$  of pine wood. You can sell a table to the local furniture store for 700 Euro and a book case for 600 Euro.

Formulate a linear program for the problem of deciding how you can most profitably use the wood.

### Problem 2: Standard and Slack Form

**8 Points**

Consider the following linear program  $L_1$ .

$$\text{minimize} \quad -x_1 + x_2$$

subject to

$$\begin{aligned} -x_1 + 2x_2 &\geq -2 \\ x_1 + x_2 &\leq 5 \\ x_1, x_2 &\geq 0 \end{aligned}$$

- (a) Convert  $L_1$  into standard form.
- (b) Visualize the LP by drawing the feasible region and two lines for different objective values.
- (c) Convert the LP into slack form.

Among (d) and (d') you may choose to solve one.

- (d) Solve the LP using the Simplex algorithm. Give the slack form after each pivoting-step. Visualize each intermediate step in your solution to (b) by drawing the point  $(x_1, x_2)$  that is obtained by setting the non-basic variables to zero.

[please turn over]

(d') Consider the linear program  $L_2$

$$\text{maximize} \quad x_1 - x_2 - x_4$$

subject to

$$\begin{array}{rccccrcrcl} x_1 & - & 2x_2 & - & x_3 & - & 2x_4 & \leq & 0 \\ x_1 & + & x_2 & + & 2x_3 & + & x_4 & \leq & 4 \\ x_1 & + & x_2 & + & x_3 & & & \leq & 7 \\ & & & & & & & & x_1, x_2, x_3, x_4 \geq 0 \end{array}$$

Show that  $L_2 \leq L_1$ .

**Problem 3: Santa Claus Revisited**

**4 Points**

Formulate the Santa Claus Problem, i.e., Problem 3 of Assignment 7, as a linear program.

**Problem 4: Bounded Linear Programs**

**4 Points**

Prove or disprove the following statements.

- (a) The feasible region of a linear program is bounded if its optimal objective value is finite.
- (b) For a feasible linear program there is at most one solution with optimal objective value.