

## Problem Set #8

All problems are of equal value.

1. Consider the linear program  $\Pi$  defined by

$$\begin{array}{ll} \max & 2x + y \\ \text{st} & x + 2y \leq 12, \\ & -x + 3y \leq 9, \\ & 2x - 3y \leq 8, \\ & x, y \geq 0 \end{array}$$

- (a) Define a *vertex* to be a point  $(x, y)$  that is both feasible, and makes two of the linear inequalities into *equalities*. For example,  $(0, 0)$  is a vertex because it is feasible and meets the constraints  $x \geq 0$  and  $y \geq 0$  with equality. Give a list of all vertices of  $\Pi$ , with a proof of correctness.
- (b) Draw  $P$  as a subset of  $\mathbb{R}^2$ .
- (c) Derive the dual  $\Pi$  to  $\Pi$ .
- (d) As the dual  $\Pi$  is in three variables, a vertex of this system of constraints now asks for *three* of the inequalities to be met. Give a list of all vertices, with a proof of correctness.
- (e) Solve  $\Pi$  by providing a primal feasible point and a dual feasible point witnessing that  $|\Pi| = |\Pi|$ .
2. Minimum-cost circulation. Erickson [Chapter H](#), Problem #3.
3. Large squares and rectangles. Erickson [Chapter H](#), Problem #4 (a),(b),(d) *only*.