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Due: Friday, February 24th (drop box, 3 p.m.)

Reading

For Tuesday, February 7th, through Chapter 5, Section 8.For Friday, February 10th, Chapter 5, Section 9.For Tuesday, February 21st, Chapter 6 through Section 3.For Friday, February 24th, to the end of Chapter 6.

Assignment exercises to hand in

Chapter 5, exercises 1, 5, 8, 9 and 15.

Given the linear program:

 $(P) \qquad \begin{array}{ll} \max {\rm imize} & -2x_1 - 7x_2 + 7x_3 \\ {\rm subject \ to} & x_1 - 5x_2 + 5x_3 \leq -3, \\ & -x_1 + x_2 - x_3 \leq 1, \\ & -x_2 + x_3 \leq 0 \\ & x_1, x_2, x_3 \geq 0 \end{array}$

Consider the feasible point $x^* = (0, \frac{3}{5}, 0)$. Check that this is a vertex solution to (P). Write the dual problem (D) to (P) and construct a solution y^* to (D) satisfying complementary slackness with x^* . Conclude that x^* is optimal for (P).

Some other exercises you should try

Try problems 5.10 and 5.11 for additional simplex practice.

Reminders

The late drop deadline is Wednesday, February 8th.

Enjoy spring break! (February 13th-17th)

The midterm takes place in class on Tuesday, February 28th.