

CSCE 411 Design and Analysis of Algorithms

HW7: Solutions

Q - 29.3-5

$$\begin{aligned} \text{maximize} \quad & 18x_1 + 12.5x_2 \\ x_1 + x_2 & \leq 20 \\ x_1 & \leq 12 \\ x_2 & \leq 16 \\ x_1, x_2 & \geq 0 \end{aligned}$$

We first convert to slack form.

$$\begin{aligned} z &= 18x_1 + 12.5x_2 \\ x_3 &= 20 - x_1 - x_2 \\ x_4 &= 12 - x_1 \\ x_5 &= 16 - x_2 \end{aligned}$$

The variable x_1 has a positive coefficient in the objective function. With respect to x_1 , the second constraint is the most restrictive. Thus, we substitute x_1 using $x_1 = 12 - x_4$.

$$\begin{aligned} z &= 216 + 12.5x_2 - 18x_4 \\ x_3 &= 8 - x_2 + x_4 \\ x_1 &= 12 - x_4 \\ x_5 &= 16 - x_2 \end{aligned}$$

The variable x_2 has a positive coefficient in the new objective function, and now the first constraint is the most restrictive. We replace it by $x_2 = 8 - x_3 + x_4$ and substitute x_2 everywhere else.

$$\begin{aligned} z &= 316 + 12.5x_3 - 5.5x_4 \\ x_2 &= 8 - x_3 + x_4 \\ x_1 &= 12 - x_4 \\ x_5 &= 8 + x_3 - x_4 \end{aligned}$$

Now all coefficients are negative, so the basic solution, with $x_1 = 12$ and $x_2 = 8$, is optimal.

Q - 29.3-6

$$\begin{aligned} \text{maximize} \quad & 5x_1 - 3x_2 \\ x_1 - x_2 & \leq 1 \\ 2x_1 + x_2 & \leq 12 \\ x_1, x_2 & \geq 0 \end{aligned}$$

We first convert to slack form.

$$\begin{aligned}z &= 5x_1 - 3x_2 \\x_3 &= 1 - x_1 + x_2 \\x_4 &= 2 - 2x_1 - x_2\end{aligned}$$

The nonbasic variables are x_1 and x_2 . Of these, only x_1 has a positive coefficient in the objective function, so we must choose $x_e = x_1$. Both equations limit x_1 by 1, so we'll choose the first one to rewrite x_1 with. Using $x_1 = 1 - x_3 + x_2$ we obtain the new system

$$\begin{aligned}z &= 5 - 5x_3 + 2x_2 \\x_1 &= 1 - x_3 + x_2 \\x_4 &= 2x_3 - 2x_2\end{aligned}$$

Now x_2 is the only nonbasic variable with positive coefficient in the objective function, so we set $x_e = x_2$. The last equation limits x_2 by 0 which is most restrictive, so we set $x_2 = x_3 - 0.5x_4$. Rewriting, our new system becomes

$$\begin{aligned}z &= 5 - 3x_3 - x_4 \\x_1 &= 1 - 0.5x_4 \\x_2 &= x_3 - 0.5x_4\end{aligned}$$

Every nonbasic variable now has negative coefficient in the objective function, so we take the basic solution $(x_1, x_2, x_3, x_4) = (1, 0, 0, 0)$. The objective value this achieves is 5.