

1. Prove or disprove the following statement: if the primal has a unique optimum, then the dual has a unique optimum (an LP is said to have a unique optimum if there is exactly one feasible solution giving the optimum value).
2. Consider the following problem.

$$\text{Maximize} \quad 10x_1 + 24x_2 + 20x_3 + 20x_4 + 25x_5$$

$$\text{Subject to} \quad x_1 + x_2 + 2x_3 + 3x_4 + 5x_5 \leq 19 \quad (C1)$$

$$2x_1 + 4x_2 + 3x_3 + 2x_4 + x_5 \leq 57 \quad (C2)$$

$$x_1, x_2, x_3, x_4, x_5 \geq 0$$

- (a) Write its dual with two variables w_1, w_2 (corresponding to the constraints (C1) and (C2)) and verify that $(w_1, w_2) = (4, 5)$ is a feasible solution.
 - (b) Use complementary slackness to show that $(w_1, w_2) = (4, 5)$ gives the optimal solution to the dual.
3. Consider the following problem:

$$\begin{array}{llll} \text{Maximize} & 9x_1 & + & 8x_2 \\ \text{subject to} & x_1 & - & 2x_2 \leq -1 \\ & 4x_1 & + & 3x_2 \leq 4 \\ & -x_1 & + & 2x_2 \leq 3 \\ & 2x_1 & - & x_2 \leq -4 \end{array}$$

Verify, using complementary slackness, whether $x_1 = -3, x_2 = -1$ is optimal. Verify using complementary slackness whether $x_1 = -\frac{5}{3}, x_2 = \frac{2}{3}$ is optimal.