

1. Solve the following LPs using the simplex method

(a)

$$\begin{array}{rcll}
 \text{Maximize} & x_1 & - & 2x_2 & + & x_3 & & \\
 \text{Subject to} & x_1 & + & 2x_2 & + & x_3 & \leq & 12 \\
 & 2x_1 & + & x_2 & - & x_3 & \leq & 6 \\
 & -x_1 & + & 3x_2 & & & \leq & 9 \\
 & x_1, & & x_2, & & x_3, & \geq & 0
 \end{array}$$

(b)

$$\begin{array}{rcll}
 \text{Maximize} & 3x_1 & + & 5x_2 & & \\
 \text{Subject to} & x_1 & - & 2x_2 & \leq & 6 \\
 & x_1 & & & \leq & 10 \\
 & & & x_2 & \geq & 1 \\
 & x_1, & & x_2, & \geq & 0
 \end{array}$$

2. Provide an algorithm based on the simplex method to check if a given system of inequalities is feasible.
3. Can a variable which just left the basis in a simplex tableau reenter in the very next pivot? Explain your answer.
4. Give an example of  $A, c, b$  such that the following two LPs are unbounded:
- maximize  $c^T x$  subject to  $Ax = b, x \geq 0$
  - maximize  $-c^T x$  subject to  $Ax = b, x \geq 0$

The only difference in the two LPs is in the objective function.

5. Write an LP for the following problem:

$$\text{minimize } x_1 + 2|x_2| + 3|x_3 - 10| \text{ subject to } |x_1| + |x_2 + x_3| \leq 10$$

Justify your answer: show why the optimum value of the LP you write is equal to the optimum value of the above problem.