

1. Consider the following problem.

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

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

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

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

- (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.
2. Consider the following problem:

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

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.

3. Suppose we allow negative edge weights in the shortest paths problem discussed in class. Prove that the following conditions are equivalent:
- (a) There is a shortest path from  $s$  to  $t$ .
- (b) The dual LP is feasible.
- (c) There is no cycle with negative total cost.
4. Here is the set cover problem:

**Input.** A universe  $D$  consisting of finite number of elements, and a family  $S_1, S_2, \dots, S_m$  of sets, with each  $S_i \subseteq D$ . Assume that  $\bigcup_{i \in \{1, \dots, m\}} S_i = D$ .

**Goal.** Find minimum size subset  $W \subseteq \{1, \dots, m\}$  such that  $\bigcup_{i \in W} S_i = D$

- (a) Write an ILP for the set cover problem.
- (b) Give the relaxed LP and its dual.
- (c) Assume that each element of  $D$  occurs in at most  $f$  sets among  $S_1, \dots, S_m$ . Design a primal-dual algorithm which gives an  $f$ -approximation: that is, the answer given by the algorithm is at most  $f$  times the optimal solution.  
Describe the algorithm and its analysis.