Do all the following problems. Due Thursday, 1/28.

All problems require explicit and detailed proofs. Solutions should be written clearly, legibly, and concisely, and will be graded for both mathematical correctness and presentation. Points will be deducted for sloppiness, incoherent or insufficient explanation, or for lack of supporting rationale.

Always remember that homework is NOT meant to be an examination, it is meant to assist in your learning and development. If you need help with it, don’t hesitate to ask. You can contact me during office hours, or through email.

Below ‘BT x.y’ refers to the corresponding exercise in the course textbook.

1. BT 1.4

2. BT 1.5
Comment: In 1.5b, proving the following two statements is enough to finish the proof. You need to submit the proof of only ONE of these two statements. Below, $P0$ refers to the given optimization problem, $P1$ refers to the first reformulation, and $P2$ refers to the second reformulation.

(i) Given a feasible solution of $P0$, find a feasible solution of $P1$ with cost at most the cost in $P0$. And, given a feasible solution of $P1$, find a feasible solution of $P0$ with cost at most the cost in $P1$.

(ii) Given a feasible solution of $P0$, find a feasible solution of $P2$ with cost at most the cost in $P0$. And, given a feasible solution of $P2$, find a feasible solution of $P0$ with cost at most the cost in $P2$.

For the following two problems, assume that we have already proved: Every non-empty polyhedron in the standard form, $P = \{ x \in \mathbb{R}^n | Ax = b, x \geq 0 \}$ has at least one BFS (extreme point/vertex).

3. BT 2.6

4. BT 2.4, and construct a non-empty polyhedron with no extreme points.
Hint: Think about how the feasible set changes (geometrically) when an LP is converted into the standard form.