

3. Consider the linear programming problem below:

Minimize $z = -x_1 + 2x_2 - 3x_4$

subject to

$$\begin{array}{rcccccccl} x_1 & & & + & 2x_3 & - & x_4 & \geq & 1 \\ & & & & x_2 & - & x_3 & \geq & 0 \\ 2x_1 & - & 2x_2 & & & & - & x_4 & \geq & -3 \\ & & & & x_3 & + & 2x_4 & \geq & 3 \\ -3x_1 & & & & & & + & x_4 & \geq & -1 \\ x_1, & & x_2, & & x_3, & & & x_4 & \geq & 0. \end{array}$$

(a) Show that $x = (1, 1, 1, 2)^T$ is a feasible solution to the problem.

(b) Label each of the constraints of the problem as active or inactive for the feasible solution $x = (1, 1, 1, 2)^T$.

(c) Determine all values of a such that the vector $p = (-1, 1, 1, a)^T$ is a feasible direction at the feasible solution $x = (1, 1, 1, 2)^T$.

Solution:

(a) and (b):

For $x = (1, 1, 1, 2)^T$, we have:

$1 + 2 - 2 = 1$ (the first constraint is active)

$1 - 1 = 0$ (the second constraint is active)

$2 - 2 - 2 = -2 > -3$ (the third constraint is inactive)

$1 + 4 = 5 > 3$ (the fourth constraint is inactive)

$-3 + 2 = -1 = -1$ (the fifth constraint is active)

and $x_i > 0$, so $(1, 1, 1, 2)^T$ is a feasible point or feasible solution.