

5. Consider the linear programming problem below (in standard form). (a) Show that  $x = (2, 1, 3, 0, 2)^T$  is a feasible solution to the problem. (b) Show that  $d = (1, 3, 4, 1, 5)^T$  is a direction of unboundedness for the problem. (c) Use parts (a) and (b) to obtain a feasible solution  $x' = x + \gamma d$  to the problem such that the value of the objective function at  $x'$  equals  $-100$ . (d) Generalize part (c) to show that the problem has no optimal solutions.

Minimize  $z = 3x_1 - 2x_3$   
subject to

$$\begin{aligned} 2x_1 - x_2 + x_4 &= 3 \\ 3x_1 - 2x_3 + x_5 &= 2 \\ x_1, x_2, x_3, x_4, x_5 &\geq 0 \end{aligned}$$

a)  $2 \cdot 2 - 1 + 0 = 3$

$3 \cdot 2 - 2 \cdot 3 + 2 = 2$

and we can see that every entry from the vector  $(2, 1, 3, 0, 2)^T$  is a ~~not~~ non-negative number, so  $(2, 1, 3, 0, 2)^T$  is a feasible solution.

b) Let  $(x_1, x_2, x_3, x_4, x_5)^T$  be a feasible solution of the above problem.

Let  $\gamma > 0$ .

We will show that  $(x_1, x_2, x_3, x_4, x_5)^T + \gamma \cdot (1, 3, 4, 1, 5)^T$  is a feasible solution.

$$(x_1, x_2, x_3, x_4, x_5)^T + \gamma \cdot (1, 3, 4, 1, 5)^T = (x_1 + \gamma, x_2 + 3\gamma, x_3 + 4\gamma, x_4 + \gamma, x_5 + 5\gamma)^T$$

$$2(x_1 + \gamma) - (x_2 + 3\gamma) + (x_4 + \gamma) = 2x_1 - x_2 + x_4 = 3$$

BESIDE THIS SOLUTION WE CAN USE THE OTHER METHOD WHICH INVOLVE THE CHARACTERIZATION OF A DIRECTION OF UNBOUNDEDNESS.