

1. Give the following linear program in the standard form:

$$\begin{aligned} \max \quad & 2x_1 - 3x_2 + x_3 \quad \text{s.t.} \\ & x_1 + x_2 \geq 2x_3 \\ & 3x_2 - 4x_3 \leq x_1 \\ & x_1 \geq 0 \\ & x_2 \geq 0 \end{aligned}$$

2. Express the condition “if  $y = 0$ , then  $x_1 + \dots + x_n \leq 100$ ” as a linear constraint, where  $y$  is an integer variable such that  $0 \leq y \leq 1$  and  $0 \leq x_i \leq 1000$ . Hint: employ a sufficiently large constant  $M$ .

3. Represent the constraints

$$\begin{aligned} \frac{x}{x-y} &\leq 2 \\ 2x - y &\leq -1 \\ x &\geq 0 \\ y &\geq 0 \end{aligned}$$

using purely linear constraints.

4. Represent the following constraints as linear constraints.

(i)  $|a_1x_1 + \dots + a_nx_n| = 0$ .

(ii)  $|a_1x_1 + \dots + a_nx_n| \leq b$ .

5. Represent the constraint  $|x| \geq b$  as linear constraints where  $x$  is unrestricted in sign. Hint: employ an additional binary integer variable and a sufficiently large constant  $M$ .