T-79.4201 Spring 2006

Search Problems and Algorithms Tutorial 8, 31 March Problems

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

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

- 2. Express the condition "if y = 1, then $x_1 + \cdots + x_n \ge 100$ " as a linear constraint, where y is an integer variable such that $0 \le y \le 1$ and $x_i \ge 0$. Hint: employ a sufficiently large constant M.
- 3. Represent the constraints

$$\frac{x}{x-y} \le 2$$

$$2x - y \le -1$$

$$x \ge 0$$

$$y \ge 0$$

using purely linear constraints.

4. Represent the following constraints as linear constraints.

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

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

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.