

Due Friday, November 6, 2015

All students should do each of the four problems.

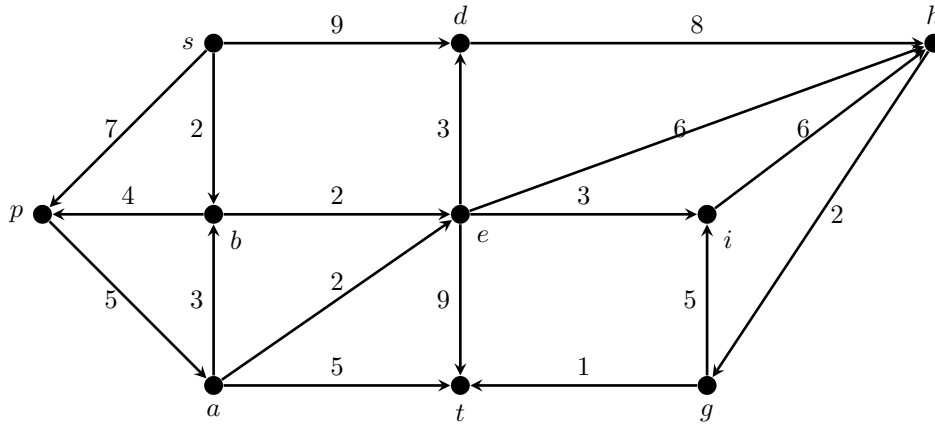
- Use the two-phase revised simplex method to solve the problem (use Bland's pivot rule).

subject to

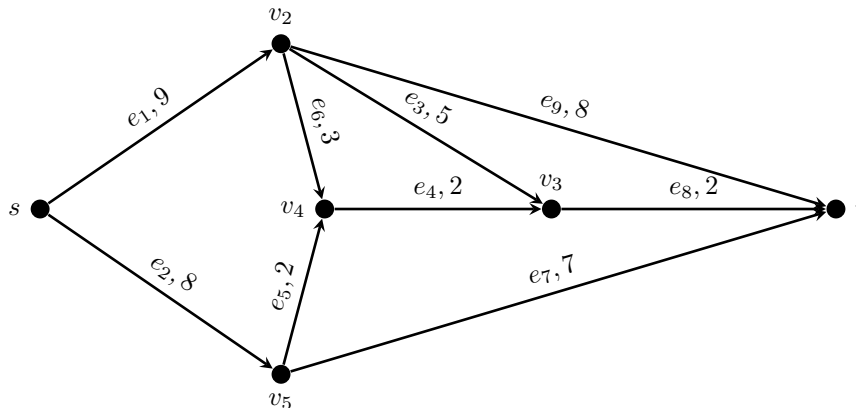
$$\begin{cases} \text{Minimize } z = 3x_1 + x_2 + 2x_3 \\ x_1 + 3x_2 + 5x_3 - x_4 = 10, \\ 2x_1 - x_2 - 9x_3 - x_5 = 1, \\ 4x_1 + 5x_2 + x_3 + x_6 = 7, \\ x_1, \dots, x_6 \geq 0. \end{cases}$$

Now, what can you say about the dual problem?

- Using Dijkstra's algorithm as described in the book (section 6.4) to find a shortest  $(s, t)$ -path in the directed graph below. On every step, starting with  $W = \emptyset$  and  $\rho(s) = 0$  and  $\rho(x) = \infty$  for every vertex  $x \neq s$ , list the vertex you are adding to  $W$  and any changes that made to the function  $\rho$ .



- Beginning with the vector  $\pi = (0, 0, 0, 0, 0, 0)^T$  which is feasible for the dual, use the primal dual method as described in class and section 5.4 of the book to find a shortest path from  $s$  to  $t$  in the weighted graph shown below. For each iteration, you must write  $\pi$ ,  $\pi^r$  and  $\theta$ .



4. Apply the Ford-Fulkerson algorithm to the following network. On each iteration, write the current flow  $f$  (starting with  $f = 0$ ), the augmenting path  $f^r$  and  $\theta$  (you only need to write the non-zero elements of  $f^r$ ).

