

Solutions outline

Q1.(a) x_i = number of nurses starting their week on day- i

$$\begin{array}{rllllll}
 \text{Minimize} & \sum_{i=1}^7 x_i & & & & & \\
 \text{Subject to} & x_1 & & +x_4 + x_5 & +x_6 + x_7 & \geq d_1 \\
 & x_1 & +x_2 & & +x_5 + x_6 + x_7 & \geq d_2 \\
 & x_1 & +x_2+x_3 & & +x_6 + x_7 & \geq d_3 \\
 & x_1 & +x_2+x_3 & +x_4 & & +x_7 & \geq d_4 \\
 & x_1 & +x_2+x_3 & +x_4 + x_5 & & & \geq d_5 \\
 & & x_2+x_3 & +x_4 + x_5 & +x_6 & & \geq d_6 \\
 & & & x_3 & +x_4 + x_5 & +x_6 + x_7 & \geq d_7 \\
 & x_i \geq 0 & & & & &
 \end{array}$$

(b) Idea: $|x| = \max\{-x, x\}$

$$\begin{array}{rll}
 \text{Minimize} & a + b + c \\
 \text{Subject to} & x + y \leq 1 \\
 & 2x + z = 3 \\
 & a \geq x, a \geq -x \\
 & b \geq y, b \geq -y \\
 & c \geq z, c \geq -z
 \end{array}$$

Q2.

$$\begin{array}{rll}
 \text{Minimize} & x_1 + 4x_2 + x_3 \\
 \text{Subject to} & 2x_1 - 2x_2 + x_3 = 4 \\
 & x_1 - x_3 = 1 \\
 & x_2, x_3 \geq 0
 \end{array}$$

$$\begin{array}{rll}
 \text{Minimize} & y_1 - y_2 + 4x_2 + x_3 \\
 \text{Subject to} & 2y_1 - 2y_2 - 2x_2 + x_3 = 4 \\
 & y_1 - y_2 - x_3 = 1 \\
 & y_1, y_2, x_2, x_3 \geq 0
 \end{array}$$

$$\begin{array}{ll}
\text{Minimize} & x_1 - x_2 + 4x_3 + x_4 \\
\text{Subject to} & 2x_1 - 2x_2 - 2x_3 + x_4 = 4 \\
& x_1 - x_2 - x_4 = 1 \\
& x_1, x_2, x_3, x_4 \geq 0
\end{array}$$

Finding initial BFS

$$\begin{array}{ll}
\text{Minimize} & -x_5 - x_6 \\
\text{Subject to} & 2x_1 - 2x_2 - 2x_3 + x_4 + x_6 = 4 \\
& x_1 - x_2 - x_4 + x_5 = 1 \\
& x_1, x_2, x_3, x_4, x_5, x_6 \geq 0
\end{array}$$

$$\begin{array}{rcl}
x_6 = 4 & -2x_1 + 2x_2 & +2x_3 - x_4 \\
x_5 = 1 & -x_1 + x_2 & +x_4 \\
\hline
z = -5 & +3x_1 - 3x_2 & -2x_3
\end{array}$$

$$\begin{array}{rcl}
x_6 = 2 & +2x_3 & -3x_4 + 2x_5 \\
x_1 = 1 & +x_2 & +x_4 - x_5 \\
\hline
z = -2 & -2x_3 & +3x_4 - 3x_5
\end{array}$$

$$\begin{array}{rcl}
x_4 = \frac{2}{3} & +\frac{2}{3}x_3 & +\frac{2}{3}x_5 - \frac{1}{3}x_6 \\
x_1 = \frac{5}{3} & +x_2 + \frac{2}{3}x_3 & -\frac{1}{3}x_5 - \frac{1}{3}x_6 \\
\hline
z = \frac{7}{3} & & -x_5 - x_6
\end{array}$$

Original Simplex tableau with $B = (1, 4)$

$$\begin{array}{rcl}
x_4 = \frac{2}{3} & +\frac{2}{3}x_3 & \\
x_1 = \frac{5}{3} & +x_2 + \frac{2}{3}x_3 & \\
\hline
z = \frac{7}{3} & +\frac{16}{3}x_3 &
\end{array}$$

$$\begin{aligned}
[z = x_1 - x_2 + 4x_3 + x_4 &= (\frac{5}{3} + x_2 + \frac{2}{3}x_3) - x_2 + 4x_3 + (\frac{2}{3} + \frac{2}{3}x_3) = \frac{7}{3} + \frac{16}{3}x_3] \\
z_{opt} &= \frac{7}{3}
\end{aligned}$$

Q3.(b) Primal: $\max c^T x$ Subject to $Ax \leq b$ and $x \geq 0$

Dual: $\min b^T y$ Subject to $A^T y \geq c$ and $y \geq 0$

Any feasible solution of the following LP gives an optimal solution (using duality theorem)

$$\begin{array}{ll} \text{Maximize} & f(.) \\ \text{Subject to} & Ax \leq b \\ & A^T y \geq c \\ & c^T x \geq b^T y \\ & x \geq 0, y \geq 0 \end{array}$$