CS525 Open-Book Midterm Exam

Thursday, March 18, 1999, 7:30 a.m.–9:25 a.m.
Room 1240 Computer Sciences & Statistics

(i) If a problem has a solution, no solution, or an unbounded objective function, you must clearly state so and **justify** your claim, for the **original given** problem.

(ii) Solve each problem using as few pivots as possible. The whole exam can be solved by a total of 4 pivots only.

(ii) Place the **final** complete answer to each problem after you have solved it on lines immediately below the question.

Last Name (Print):_____
First Name: _____

Grades

1. **Question 1:**_____
2. **Question 2:**_____
3. **Question 3:**_____
4. **Question 4:**_____
5. **Total:**_____

1. Solve:

$$\begin{array}{rcrcrcr} x_1 & + & 2x_2 & + & x_3 & = & 1 \\ 2x_1 & + & 5x_2 & + & x_3 & = & 3 \\ 3x_1 & - & x_2 & + & 10x_3 & = & -5 \end{array}$$

Answer:

Scratch Sheet

2.

$$
\begin{array}{lrcrcrcr}
\text{minimize} & & & -2x_1 - x_2 - 3x_3 & & & & \\
\text{subject to} & -x_1 & + & x_2 & - & x_3 & \geq & -2 \\
 & 2x_1 & & & + & 3x_3 & \geq & -3 \\
 & -x_1 & + & 2x_2 & - & x_3 & \geq & 0 \\
 & x_1 & , & x_2 & , & x_3 & \geq & 0
\end{array}
$$

Answer:

Scratch Sheet

3.

$$\begin{array}{lrcrcrcr} \text{minimize} & & & x_1 + 3x_2 + 4x_3 & & & & \\ \text{subject to} & 3x_1 & + & x_2 & - & x_3 & \geq & -1 \\ & x_1 & - & x_2 & + & 2x_3 & \geq & -1 \\ & x_1 & + & 2x_2 & + & x_3 & \geq & 2 \\ & x_1 & , & x_2 & , & x_3 & \geq & 0 \end{array}$$

Answer:

Scratch Sheet

4. Solve **without** changing the number of variables or constraints:

$$
\begin{array}{lrcrcrcrcr}
\text{minimize} & & & & & 2x_1 + x_2 + x_3 + 2x_4 & & & & \\
 & 3x_1 & + & 2x_2 & - & x_3 & + & 2x_4 & \geq & -2 \\
 & x_1 & + & x_2 & - & x_3 & + & x_4 & = & 1 \\
\text{subject to} & -3x_1 & - & x_2 & + & x_3 & - & 2x_4 & \geq & 3 \\
 & x_1 & , & x_2 & , & & & x_4 & \geq & 0 \\
 & & & & & x_3 : \text{free} & & & &
\end{array}
$$

Answer:

Scratch Sheet