

Assignment 6

Due Monday, Oct. 30

6.5.3, 6.7.1, 6.7.3, 6.7.5

Note: in 6.5.3, turn the \geq constraint into an equivalent \leq constraint.

E.1. Find an example with two variables and two constraints where a normal max (primal) problem and its dual problem are both infeasible, and one of the constraints of the primal problem is $x_1 - x_2 \leq 0$.

Hint: Think geometrically: what other constraint would make it really obvious that the primal problem is infeasible?