

## Exercise Sheet 12

**Due date: Jan 30th, 2:00 PM, tutor box of Shagnik Das**

**Late submissions will be turned into paper aeroplanes and flown far, far away.**

You should try to solve and write up all the exercises. You are welcome to submit **at most** three neatly written exercises for correction each week. You are encouraged to submit in pairs, but please indicate the author of each solution. Each problem is worth 10 points.

**Exercise 1.** A point  $\vec{x}$  is called an *extreme point* of a convex set  $C \subset \mathbb{R}^n$  if  $\vec{x} \in C$  and there are no  $\vec{y}, \vec{z} \in C$ , both different from  $\vec{x}$ , such that  $\vec{x}$  is on the line segment between  $\vec{y}$  and  $\vec{z}$ .

- (i) Show that the set  $P \subset \mathbb{R}^n$  of feasible solutions to an  $n$ -variable linear program is a convex set.
- (ii) Show that every basic feasible solution is an extreme point of  $P$ .

**Exercise 2.** Consider the following payoff matrix for a non-zero-sum two-player game, where Alice can choose a strategy from  $\{A_1, A_2, A_3\}$ , Bob can choose from  $\{B_1, B_2, B_3\}$ , and  $P_A (P_B)$  denotes the payoff to Alice (Bob).

$(P_A, P_B)$	$B_1$	$B_2$	$B_3$
$A_1$	(4, 7)	(6, -1)	(1, 5)
$A_2$	(6, 1)	(4, 5)	(-3, 0)
$A_3$	(2, 3)	(5, 5)	(4, 1)

- (i) Show that neither  $A_3$  nor  $B_3$  would be played in any Nash equilibrium.
- (ii) Show that there is no pure Nash equilibrium.
- (iii) Find a mixed Nash equilibrium.

[Hint (to be read backwards): eugrA taht ni a dexim muirbiliuqe, eht detcepxe ffoypap ot boB neh w boB syalp  ${}_1B$  dluohs lauqe taht neh w boB syalp  ${}_2B$ .]

**Exercise 3.** If  $\vec{G}$  is a directed graph with  $n$  vertices and  $m$  arcs, we define a matrix  $A(\vec{G})$  as follows.  $A(\vec{G})$  is an  $n \times m$  matrix with rows corresponding to the vertices of  $\vec{G}$ , and columns corresponding to the arcs of  $\vec{G}$ . The entry  $A(\vec{G})_{v,e}$  on row  $v \in V(\vec{G})$  and column  $e \in E(\vec{G})$  is 1 if the arc  $e$  starts at  $v$ ,  $-1$  if the arc  $e$  ends at  $v$ , and 0 otherwise.

- (i) Suppose  $\vec{C}$  is a directed graph whose underlying undirected graph is a cycle ( $\vec{C}$  itself need not be a directed cycle). Prove that  $\det(A(\vec{C})) = 0$ .
- (ii) Prove that for any directed graph  $\vec{G}$ ,  $A(\vec{G})$  is totally unimodular.
- (iii) Deduce the integrality theorem for the maximum flow problem.

**Exercise 4.** Let  $\mathcal{D}$  be a finite collection of congruent discs in the plane, such that any two have a point in common. Show there exist 5 points in the plane such that every disc in  $\mathcal{D}$  contains at least one of the points.