

Exercise Sheet 9

Due date: 14:00, Jan 10th, by the end of the lecture.

Late submissions will be discarded faster than a New Year's resolution.

You should try to solve all of the exercises below, and submit two solutions to be graded — each problem is worth 10 points. We encourage you to submit in pairs, but please remember to indicate the author of each individual solution.

Exercise 1 Consider the linear program given by maximising $\vec{c}^T \vec{x}$, subject to $A\vec{x} = \vec{b}$ and $\vec{x} \geq \vec{0}$, where $\vec{c} = (1, 1, 1, 1)^T$, $\vec{b} = (5, 4)^T$, and

$$A = \begin{pmatrix} 1 & -1 & -3 & 1 \\ 2 & 2 & 1 & -2 \end{pmatrix}.$$

Determine which pairs of columns form bases, which of those bases are feasible, and solve the linear program.

Exercise 2 Given a graph $G = (V, E)$, a *vertex cover* is a set $S \subseteq V$ such that for every edge $e \in E$, we have $e \cap S \neq \emptyset$. One would like to find the smallest vertex cover of G .

- (a) Formulate an integer linear program to solve this problem, and prove rigorously that the solutions to your program correspond to smallest vertex covers of G .
- (b) Assuming linear programs can be solved in polynomial time, prove that the linear programming relaxation¹ gives a 2-approximation algorithm for the size of the smallest vertex cover.

Exercise 3 We have defined basic feasible solutions for linear programs in equational (standard) form. For an n -variable linear program in general form, where constraints can be a mix of equalities and inequalities, and some variables may be allowed to take negative values, a basic feasible solution is defined as a feasible solution where n linearly independent constraints² are satisfied with equality.

Prove that, for linear programs in equational form, this definition is equivalent to the one we had in lecture.

[Hint at <http://discretemath.imp.fu-berlin.de/DMII-2016-17/hints/S09.html>.]

¹If the relaxation of your solution to (a) is not suitable, then you might want to find another solution.

²A set of constraints is linearly independent if the vectors of their coefficients are linearly independent.

Exercise 4 We are given a graph $G = (V, E)$ with edge weights $w : E \rightarrow \mathbb{R}$. We also have a start vertex $s \in V$ and an end vertex $t \in V$, and have to find a path of minimum total weight from s to t . Provide an integer linear program to find such a path, and prove that it is indeed a correct formulation of the problem.

Exercise 5 A professor is computing the final homework grades for the 25 students, S_1, S_2, \dots, S_{25} , in her course. There were a total of 12 exercise sheets, E_1, E_2, \dots, E_{12} , each graded out of 20 points, and for $1 \leq i \leq 25$ and $1 \leq j \leq 12$, student S_i scored $p_{i,j}$ points on exercise sheet E_j . Each student needs to get an average score of 12 points to pass.

However, the professor has a trick up her sleeve — she never said that the assignments would carry equal weight. She is free to choose non-negative weights w_j , $1 \leq j \leq 12$, that will be used to average the students' grades. There is a subset $L \subseteq \{S_1, S_2, \dots, S_{25}\}$ of the students that she likes, and she wants to make sure they will pass. On the other hand, there is a disjoint subset $\mathcal{D} \subseteq \{S_1, S_2, \dots, S_{25}\}$ of students she dislikes, and she wants to ensure they will fail.

Set up, with explanation, a linear program to help her find suitable weights w_j .

Bonus (5 pts) After a change of heart, the professor decides to forgive the students in \mathcal{D} , and treat all students equally. Her only objective now is to choose weights so that the maximum possible number of students pass. Provide a mixed linear program to find weights that will achieve this goal.

Exercise 6 The recently-hired manager of a newly-formed football team is tasked with buying enough players to form a competitive squad. The manager has a total budget of €114.615.000, with which she must sign a total of 15 players, including at least one goalkeeper, a minimum of 4 defenders, at least 4 midfielders and at least 2 forwards.

The players available on the transfer market are $\mathcal{P} = \{P_1, P_2, \dots, P_n\}$, with a partition $\mathcal{P} = \mathcal{G} \sqcup \mathcal{D} \sqcup \mathcal{M} \sqcup \mathcal{F}$ into the sets of goalkeepers, defenders, midfielders and forwards respectively. The function $p : \mathcal{P} \rightarrow \mathbb{R}$ gives the price of each player, while $s : \mathcal{P} \rightarrow \mathbb{R}$ rates the skill of each individual player.

- (a) Write an integer linear program that determines the maximum total skill possible in an affordable squad of 15 players.
- (b) Does the linear programming relaxation give any guaranteed approximation of this maximum total level of skill?