Math 5711 Combinatorial optimization Spring 2004, Vic Reiner Midterm exam 1- Due Wednesday February 25, in class

Instructions: This is an open book, open library, open notes, open web, take-home exam, but you are *not* allowed to collaborate. The instructor is the only human source you are allowed to consult.

- 1. (15 points) Schrijver Problem 1.3 on p. 14. Draw the associated directed graph, and the last Bellman-Ford function on its vertices.
- 2. (15 points) In Schrijver's knapsack problem example (Application 1.3), assume that object 2 is no longer available, so one has

article	volume	value
1	5	4
3	2	3
4	2	5
5	1	4

Solve this new knapsack problem by drawing an appropriate directed graph and using the Bellman-Ford algorithm.

- 3. (15 points) Give an example of a directed graph D=(V,A) and a length function on the arcs $\ell:A\to\mathbb{Z}$ with these properties:
 - |V| = 3, i.e. there are exactly 3 vertices, labelled $V = \{s, r, t\}$,
 - there are no directed cycles of negative length,
 - Dijkstra's algorithm fails to find an s-t directed path of minimum length, but the Bellman-Ford algorithm works. (Write down the output from both algorithms)

4. Consider the following LP problem:

minimize
$$x_2$$

subject to
$$\begin{array}{c} x_1 + x_2 & \geq 1 \\ 3x_1 + 2x_2 & \leq 6 \\ x_1, x_2 & \geq 0 \end{array}$$

- (a) (5 points) Rewrite this problem in Chvátal's standard form.
- (b) (20 points) Solve this problem using the two-phase simplex method. Be sure to write down each dictionary in both Phase I and II, and the entering/leaving variables at each pivot step. You do not need to show the algebra used in rewriting the dictionaries.
- 5. (15 points) Chvátal problem 1.5 on page 10.
- 6. (15 points) Chvátal problem 3.10 on page 44.