

Due Date: November 4, 11:59pm

Problem 1: [10pts] Let $G = (V, E)$ be a graph with a weight function $w : E \rightarrow \mathbb{R}_{\geq 0}$. Consider the following linear program for minimum spanning trees in G :

$$\begin{aligned} \min \quad & \sum_{e \in E} w(e) \cdot x_e \\ \text{subject to} \quad & \sum_{e \in E(S, \bar{S})} x_e \leq 1 \quad \text{for all } S \subseteq V, \bar{S} = V - S \\ & x_e \geq 0 \end{aligned}$$

Given any $x \in \mathbb{R}^E$, a separation oracle determines whether x is a feasible solution to the linear program in polynomial time. If x is infeasible, it also returns a constraint not satisfied by x . Design a separation oracle for the exponential set of constraints, and analyze the running time.

Problem 2: [10pts] Solve the following linear program using the simplex method, with the slack variables as the initial basis. In the first step, x_1 should be the variable entering the basis.

$$\begin{aligned} \max \quad & -x_1 + x_2 \\ \text{subject to} \quad & x_1 - x_2 \leq 2 \\ & 2x_1 - x_2 \leq 6 \\ & -x_1 + x_2 \leq 4 \\ & x_1 \leq 6 \\ & x_2 \leq 8 \\ & x_1, x_2 \geq 0 \end{aligned}$$

Draw the feasible region in 2D. Write the sequence of basis. Show the simplex tableau for each basis, and draw the sequence of vertices visited by the algorithm.