

- (1) Consider the following dictionary which arises in solving a problem using the primal–dual one–phase simplex method:

$$\begin{array}{rcl}
 \zeta & = & -3 \qquad \qquad - \quad (-1 + 2\mu)x_1 \quad - \quad (3 - \mu)x_3 \\
 \hline
 x_2 & = & -1 \quad + \quad \mu \quad + \qquad \qquad x_1 \quad - \qquad \qquad x_3 \\
 x_4 & = & -4 \quad + \quad 3\mu \quad + \qquad \qquad 3x_1 \quad - \qquad \qquad 2x_3 \\
 x_5 & = & 2 \qquad \qquad \qquad + \qquad \qquad x_1 \quad + \qquad \qquad x_3 \quad .
 \end{array}$$

- (a) For which values of μ is the current dictionary optimal?
- (b) For the next pivot in the primal–dual one–phase simplex method, identify the entering and the leaving variable.
- (2) Consider a linear programming problem that has an optimal dictionary in which exactly k of the original slack variables are nonbasic. Show that, by ignoring feasibility preservation of intermediate dictionaries, this dictionary can be arrived at in exactly k pivots. Hint: Don't forget to allow for the fact that some pivot elements might be zero.