



- [3] 1 Use the Simplex algorithm to find a solution to the following system of linear inequalities in general form:

$$\begin{aligned} -x + y = s_1 & & s_1 \leq 1 \\ -2x - y = s_2 & & s_2 \leq -4 \end{aligned}$$

- 2 Consider the following system of linear inequalities:

$$\begin{aligned} y &\leq 4 \\ -3x + y &\leq -1 \\ -x - y &\leq -5 \\ 2x - y &\leq 3 \end{aligned}$$

- [1] (a) Draw the solution space.
[2] (b) Use the Simplex algorithm to find a solution.

- [4] 3 Solve the following instance of travelling salesman. The file `distances.py`, lists distances between 13 US cities in miles. Is there a tour (a circular route) to visit them all below 9000 miles?

The following steps might be helpful:

- (a) Create 13 integer variables c_1, \dots, c_{13} with the semantics that the route is $c_1 \rightarrow c_2 \rightarrow \dots \rightarrow c_{13} \rightarrow c_1$, and $c_i = 1$ iff c_i is the first city in the list (New York), $c_i = 2$ iff c_i is the second city in the list (Los Angeles), etc.
- (b) Formulate a constraint that the values of all cities are between 1 and 13.
- (c) Add a constraint that the values of all cities are different.
- (d) Write a function `distance(c_i, c_j)` which takes two city variables and returns an expression for the distance between city c_i and c_j . You can construct this expression as a big if-then-else expression, covering all 13×13 possibilities, looking up distances in the matrix from `distances.py`.
- (e) Compute an expression for the total distance of the route by summing up `distance(c_1, c_2), \dots, distance(c_{12}, c_{13}), distance(c_{13}, c_1)`.
- (f) Add a constraint demanding that the total distance is below the given bound.

[4] ★ 4 Implement a Simplex solver for a set of linear inequalities of the form $A\vec{x} \leq \vec{b}$.

(This might admittedly be tricky. Details of the $DPLL(T)$ Simplex algorithm can be found in the following technical report: Bruno Dutertre and Leonardo de Moura: *Integrating Simplex with $DPLL(T)$* , Technical Report SRI-CSL-06-01, SRI International, 2006.)