





Selected Solutions 9

1 The following constraints and pictures match:

- (1)-(B) The solution space is the triangle in the picture. The problem is unsatisfiable over  $\mathbb{Z}$  but satisfiable over  $\mathbb{Q}$ , and bounded.
- (2)-(C) The solution space between the pink and the yellow line. The problem is unsatisfiable over  $\mathbb{Z}$  but satisfiable over  $\mathbb{Q}$ , and unbounded.
- (3)-(D) The solution space is the area containing coordinate (1,0). The problem is satisfiable over  $\mathbb{Z}$  and  $\mathbb{Q}$ , and unbounded.
- (4)-(E) The problem is unsatisfiable over  $\mathbb{Z}$  and  $\mathbb{Q}$ , and by definition bounded.
- (5)-(A) The solution space is the triangle in the picture. The problem is bounded, and satisfiable over both  $\mathbb{Q}$  and  $\mathbb{Z}$ , e.g. by x = 2, y = 2.
- (6)-(F) The solution space is the triangle in the picture. The problem is bounded, and satisfiable over both  $\mathbb{Q}$  and  $\mathbb{Z}$ , e.g. by x = 1, y = 2.
- 3 (a) From the initial tableau (left) a solution to the problem over  $\mathbb{R}^2$  can be obtained with the Simplex algorithm, together with a final tableau (right):

We pick the variable x which is assigned  $2\frac{1}{3} \notin Z$ , so  $c = \frac{1}{3}$ . Since there are only upper bounds, the set of nonbasic variables L is empty and the Gomory cut inequality simplifies to the following form:

$$-\sum_{j \in U^{-}} \frac{A_{ij}}{1-c} (u_j - x_j) + \sum_{j \in U^{+}} \frac{A_{ij}}{c} (u_j - x_j) \ge 1$$
 (\*)

Due to the coefficients in the tableau we have  $U^- = \{s_1\}$  and  $U^+ = \{s_2\}$ . So  $(\star)$  amounts to

$$-(-\frac{1}{3}/\frac{2}{3})(1-s_1) + (\frac{2}{3}/\frac{1}{3})(4-s_2) \ge 1$$

or equivalently

$$-\frac{1}{2}s_1 - 2s_2 \ge -7\frac{1}{2}$$

Using the equations  $s_1 = -3x + 2y$  and  $s_2 = y$ , this is equivalent to

$$-\frac{1}{2}(-3x+2y) - 2y \ge -7\frac{1}{2}$$

After some simplifications, we get

$$\frac{5}{2} + \frac{1}{2}x \geq y$$

This cut corresponds to the magenta line in the picture, cutting off the last solution:



3 See the file loanly\_officers.py.