

Due 02. May 2017, 12:00, in the mailbox next to room 111

Problem 1 Quadratic Programming

10 Points

Suppose that in the constraints of a linear program, we also allow summands of the form $d_{ij}x_j^2$, for $d_{ij} \in \mathbb{R}$. Show that the resulting algorithmic problem is NP-hard.

Problem 2 Variants of LPs

10 Points

In class, we defined a linear program as a constrained optimization problem of the following form

$$\begin{aligned} \max c^T x, \text{ subject to} \\ Ax \leq b \\ x \geq 0. \end{aligned}$$

Show that the following variants and generalizations can all be reduced to an LP of this form:

- (a) the objective function is of the form $\min c^T x$,
- (b) there is a constraint of the form $a_i x \geq b$,
- (c) there is a constraint of the form $a_i x = b$,
- (d) the variable x_i may be positive or negative,
- (e) there is a constraint of the form $x_i \geq |x_j|$.

Problem 3 LP-Duality

10 Points

Let $G = (V, E)$ be a bipartite graph. A *matching* is a set $M \subseteq E$ of edges such that each vertex in G is incident to at most one edge in M . A *maximum matching* is a matching of maximum cardinality.

- (a) Draw a bipartite graph with 10 vertices that has a maximum matching with 5 edges. Your graph should also contain a *maximal* matching with 4 edges. (A matching M is *maximal* if there is no matching M' with, $M' \supset M$ and $M' \neq M$.)
- (b) Give an LP-formulation for the problem of finding a maximum matching in a bipartite graph G . Briefly explain your LP in words.
- (c) Give the dual LP for your LP from (b). Interpret the result.
- (d) Read up on *König's theorem*. Is the theorem already implied by your results from (b) and (c)? Explain.