

## PROBLEM 2 OF SECTION 1.4

The flows at each of the four nodes give a system of four equations in  $(x_1, x_2, x_3, x_4)$ ; this is the augmented matrix of this system. This system is the answer to part (a) of the problem.

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 1200 \\ 1 & 1 & 0 & 0 & 1000 \\ 0 & 1 & 1 & 0 & 800 \\ 0 & 0 & 1 & 1 & 0 \end{bmatrix}$$

The matrix reduces to this reduced row echelon matrix:

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 1200 \\ 0 & 1 & 0 & -1 & -200 \\ 0 & 0 & 1 & 1 & 1000 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

So here is the solution in vector form, with  $x_4$  a free variable.

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1200 - x_4 \\ -200 + x_4 \\ 1000 - x_4 \\ x_4 \end{bmatrix}$$

To answer part (b), we set  $x_4 = 100$  and substitute to get this solution:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1100 \\ -100 \\ 900 \\ 100 \end{bmatrix}$$

To answer part (c), we set each  $x_i \geq 0$  and to get four inequalities in  $x_4$ . all of which must be true for the four variables to be non-negative.

- (1)  $1200 - x_4 \geq 0$
- (2)  $-200 + x_4 \geq 0$
- (3)  $1000 - x_4 \geq 0$
- (4)  $x_4 \geq 0$

Now inequalities (2) and (4) imply both  $200 \leq x_4$  and  $0 \leq x_4$ , so both are true if  $200 \leq x_4$ . But inequalities (1) and (3) imply that  $x_4 \leq 1200$  and  $x_4 \leq 1000$ , both of which are true if  $x_4 \leq 1000$ . So all four variables are non-negative precisely when  $200 \leq x_4 \leq 1000$ . Thus the minimum value of  $x_4$  for which all the variables are non-negative is  $x_4 = 200$  and the maximum value is  $x_4 = 1000$ .