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Problem Set 7 409 - Discrete Optimization

Winter 2025

Exercise 1 (10 points)

Let G = (V, E) be a bipartite graph with parts $V = V_1 \dot{\cup} V_2$. Consider the linear program:

$$\min \sum_{u \in V} y_u y_u + y_v \ge 1 \quad \forall \{u, v\} \in E y_u \ge 0 \quad \forall u \in V$$

- a) If you write the problem in the matrix form $\min\{\mathbf{1}^T y \mid Ay \ge \mathbf{1}; y \ge \mathbf{0}\}$, how is the matrix A defined?
- b) Prove that all extreme points of $P = \{y \in \mathbb{R}^V | Ay \ge 1; y \ge 0\}$ are integral (*A* defined as in *a*)).
- c) Which problem that you know from the lecture, does the above LP solve?

Exercise 2 (10 points)

Run the Branch & Bound algorithm to solve the following integer linear program

$$\max 3x_{1} + x_{2}$$

$$-2x_{1} + 3x_{2} \leq 6$$

$$10x_{1} + 4x_{2} \leq 27$$

$$x_{1} \geq 0$$

$$x_{2} \geq \frac{1}{2}$$

$$x_{1}, x_{2} \in \mathbb{Z}$$

Also give the Branch & Bound tree.

Hint. For convinience, the underlying polytope looks as follows:

