

# Linear and Integer Optimization

## Assignment Sheet 1

### Inofficial English Translation

1. A paper mill produces paper rolls of 3 m width. The customers order rolls with smaller widths and the mill has to cut the ordered rolls out of the 3 m wide rolls. For example, a 3 m wide roll may be cut into two 93 cm wide and a 108 cm wide roll, leaving an offcut of 6 cm. The current order consists of
  - 90 rolls of width 130 cm,
  - 610 rolls of width 108 cm,
  - 395 rolls of width 42 cm, and
  - 211 rolls of width 93 cm.

Formulate an integer linear program that minimizes the number of produced 3 m rolls and allows a correct cutting of the ordered rolls. (5 points)

2. Let two finite disjoint sets  $A$  and  $B$  of vectors in  $\mathbb{R}^2$  be given. We ask for a quadratic function  $f(x) = a_2x^2 + a_1x + a_0$ , such that all points in  $A$  are below the curve  $\{(x, y) \mid x \in \mathbb{R}, y = f(x)\}$  and all point in  $B$  are above that curve. Describe a linear program whose solution allows you to decide directly if such a polynomial exists and, if it exists, to compute one. (5 points)
3. Show that the dimension of a non-empty set  $X \subseteq \mathbb{R}^n$  is the largest  $d$  for which  $X$  contains elements  $v_0, v_1, \dots, v_d$  such that  $v_1 - v_0, v_2 - v_0, \dots, v_d - v_0$  are linearly independent. (3 points)
4. (a) Prove that for each set  $X \subseteq \mathbb{R}^n$  the set  $\text{conv}(X)$  is the smallest convex set containing  $X$ .  
(b) Prove that any set  $X \subseteq \mathbb{R}^n$  with  $|X| > n + 1$  can be decomposed into subsets  $X_1$  and  $X_2$  such that  $\text{conv}(X_1) \cap \text{conv}(X_2) \neq \emptyset$ . (2+5 points)

Due date: Thursday, April 14, 2022, before the lecture in the lecture hall.