

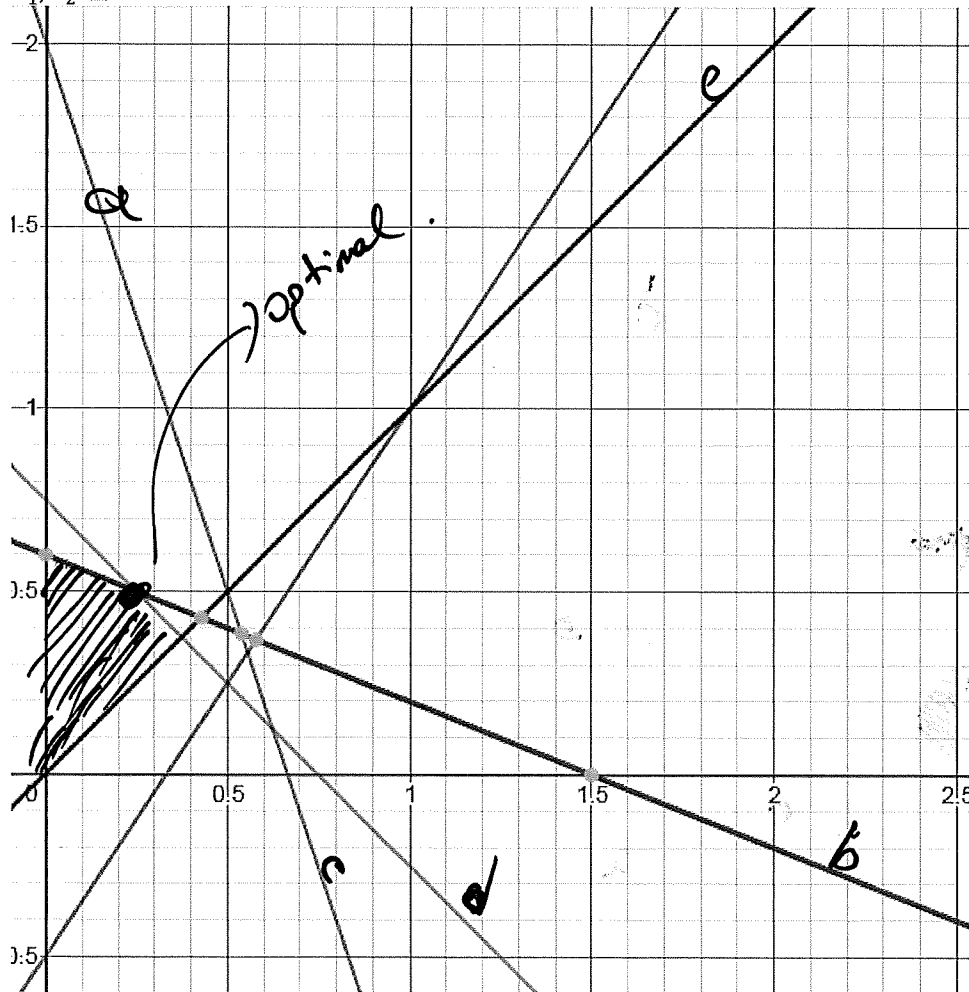
1. As  $Y_1, Y_2, Y_3$  are integer and  $Y_1 + Y_2 + Y_3 \leq 1$ , this problem reduces to 4 separate cases:

- i.  $Y_1, Y_2, Y_3$  are all 0.
- ii.  $Y_1 = 1$  and other two are 0.
- iii.  $Y_2 = 1$  and other two are 0.
- iv.  $Y_3 = 1$  and other two are 0.

Case (i) is trivial. All the right hand sides become 0, therefore there would be only feasible solution with  $X_1, X_2$  are also 0. Objective value in that case is 0.

For case (ii), we have the following problem:

$$\begin{aligned} &\max X_1 + 2X_2 \\ &\text{subject to:} \\ &3X_1 + X_2 \leq 2 \quad \text{Constraint a} \\ &2X_1 + 5X_2 \leq 3 \quad \text{Constraint b} \\ &4X_1 + 4X_2 \leq 3 \quad \text{Constraint c} \\ &3X_1 - 2X_2 \leq 1 \quad \text{Constraint d} \\ &-X_1 + X_2 \leq 0 \quad \text{Constraint e} \\ &X_1, X_2 \geq 0 \end{aligned}$$



In this case,  $X_1 = 0.25$  and  $X_2 = 0.5$  with objective value of 1.25 is optimal when  $Y_1 = 1$

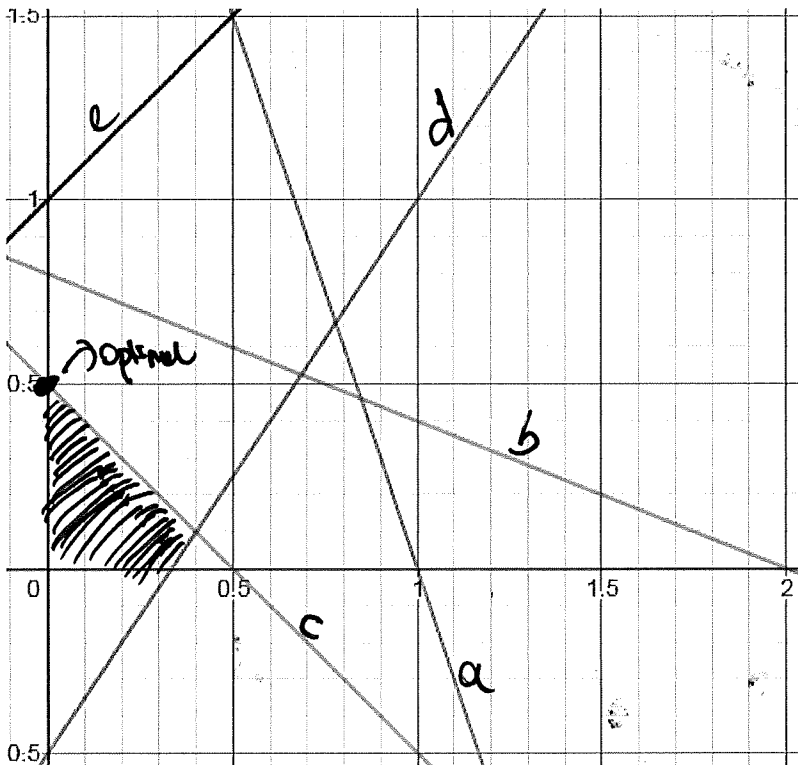
For case (iii),  $Y_2 = 1$  and we have the following problem:

$$\begin{aligned} &\max X_1 + 2X_2 \\ &\text{subject to:} \\ &3X_1 + X_2 \leq 1 \quad \text{Constraint a} \\ &2X_1 + 5X_2 \leq 2 \quad \text{Constraint b} \\ &4X_1 + 4X_2 \leq 5 \quad \text{Constraint c} \\ &3X_1 - 2X_2 \leq -5 \quad \text{Constraint d} \\ &-X_1 + X_2 \leq 0 \quad \text{Constraint e} \\ &X_1, X_2 \geq 0 \end{aligned}$$

This case is infeasible. Even without drawing it can be seen that the intersection of  $X_2$  axis and Constraint d would be at point 2.5 and the constraint requires that  $X_2 \geq 2.5$  while such high  $X_2$  values, with nonnegative  $X_1$  violates Constraints a,b,c.

For case (iv),  $Y_3 = 1$  and we have the following problem.

$$\begin{aligned} &\max X_1 + 2X_2 \\ &\text{subject to:} \\ &3X_1 + X_2 \leq 3 \quad \text{Constraint a} \\ &2X_1 + 5X_2 \leq 4 \quad \text{Constraint b} \\ &4X_1 + 4X_2 \leq 2 \quad \text{Constraint c} \\ &3X_1 - 2X_2 \leq 1 \quad \text{Constraint d} \\ &-X_1 + X_2 \leq 1 \quad \text{Constraint e} \\ &X_1, X_2 \geq 0 \end{aligned}$$



In this case, In this case,  $X_1 = 0$  and  $X_2 = 0.5$  with objective value of 1 is optimal when  $Y_3 = 1$

Bringing 4 cases together to pick the best among them,  $X_1 = 0.25$ ,  $X_2 = 0.5$ ,  $Y_1 = 1$ ,  $Y_2 = 0$ ,  $Y_3 = 0$  with objective value 1.25 is optimal.