

**Exercise 6.8**

- (a) Constraint (6.12) state that the sum of the lambda's equals 1, so they cannot be all equal to zero. Consequently at least one of them must be a basic variable.
- (b) First subproblem:  $z_1 = \min\{(c_1 - qD_1)x_1 | x_1 \in P_1\}$ . Note that  $(c_1 - qD_1)x_1^j - r_1$  is the reduced cost of  $\lambda_1^j$ . The minimum reduced cost equals  $z_1 - r_1$ . Since the reduced cost of the basic variables are 0, we must have  $z_1 \leq r_1$ .