- 1. Let $C \subseteq \mathbb{R}^n$ be convex and suppose that $x \in C$ is a convex combination of some elements of C where none of them is x itself. Show that x is a convex combination of two such elements as well.
- **2.** Prove that for a nonempty polyhedron P = P(Q, b) the following sets are the same:
 - 1. $\{z \mid \forall x \in P \ \forall \lambda \in \mathbb{R}^+ \ x + \lambda z \in P\},\$
 - 2. $\{z \mid \exists x \in P \ \forall \lambda \in \mathbb{R}^+ \ x + \lambda z \in P\},\$
 - 3. $\{z \mid Qz \leq \underline{0}\}.$
- **3.** Let P_1, P_2 be polyhedra, is it true that $P_1 + P_2 := \{x + y : x \in P_1, y \in P_2\}$ is a polyhedron as well?
- 4. The convex hull of finitely many (at least one) vectors is called a **polytope**. Show that every polytope is a polyhedron. (* Is it true that exactly the bounded polyhedra are the polytopes?)
- 5. Let $A \in \mathbb{R}^{m \times n}$ and suppose that $b \in G(A)$. Prove that there is an A' that consists of at most n rows of A for which $b \in G(A')$.
- 6. Derive the following general form of the Farkas lemma:

$$\exists x = (x_0, x_1): \ x_1 \ge \underline{0}, \ Ax_0 + Bx_1 = b_0, \ Cx_0 + Dx_1 \le b_1 \text{ iff} \\ \exists y = (y_0, y_1): \ y_1 \ge \underline{0}, \ y_0A + y_1C = \underline{0}, \ y_0B + y_1D \ge \underline{0}, \ y_0b_0 + y_1b_1 < 0$$

- 7. According to Helly's theorem if C_1, \ldots, C_m are convex sets in \mathbb{R}^n and every n+1 intersects, then $\bigcap_{i=1}^m C_i \neq \emptyset$.
 - Show that the theorem follows easily from the special case where C_i are polytopes.
 - *Prove the theorem for polyhedra using Farkas lemma and exercise 5.
- 8.* Let D = (V, A) be a finite digraph and $c : A \to \mathbb{R}$. The cost function c is called **conservative** if there is no directed cycle C with $\sum_{uv \in C} c(uv) < 0$. We call a function $\pi : V \to \mathbb{R}$ a potential. It is feasible if $\forall uv \in A : \pi(v) \pi(u) \leq c(uv)$.
 - Show that there is a feasible potential if and only if c is conservative.
 - Does this remain true in infinite digraphs?
 - Show that if c is conservative and t is reachable from s, then the cost of a cheapest $s \to t$ path is

 $\max\{\pi(t) - \pi(s) : \pi \text{ is a feasible potencial}\}.$