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(a) Let  $S$  denote a set and let  $x$  denote a point of  $S$ . Argue that  $x$  is an extreme point of  $S$ , if and only if  $S - x$  is convex.

(b) Consider the linear program:  $\max c^T x$   $Ax \leq b$   $x \geq 0$ . Let  $x^1$  and  $x^2$  be optimal solutions. Argue that  $x^1$  and  $x^2$  are extreme points of the feasible set. In optimization of a design, the design objective could be simply

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to minimize the cost of production or to maximize the efficiency of production.

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