

Extra exercise on Gomory's fractional cutting plane algorithm

We want to solve the following problem using LP-relaxation and Chvátal–Gomory cuts.

$$\begin{array}{ll}\max & 6x_1 + 6x_2 \\ & x_1 + 2x_2 \leq 5 \\ & 2x_1 + x_2 \leq 5 \\ & x_1, x_2 \geq 0 \\ & x_1, x_2 \text{ integer}\end{array}$$