

Exam Roll - CSE218056

Class Roll - 001710501029

BCSE - IV - 2nd semester

Sub:- Optimization techniques & Operation Research

①

2. Algorithm of Big M :-

1. Multiply the inequality constraint to ensure that the right hand side is positive.
2. If the problem is of minimization, transform to maximization by multiplying the objective by -1.
3. For any greater than constraint, introduce surplus s_i and artificial variables a_i (as shown below).
4. choose a large ~~value~~ positive value M and introduce a term in the objective of the form $-M$ multiplying the artificial variables.
5. For less than or equal constraints, introduce slack variable s_i so that all constraints are equalities.
6. Solve the problem using the usual simplex method.

2. Maximize $Z = 30x_1 + 50x_2$

s.t. $x_1 + RL * x_2 \leq 4 * RL$

$5RLx_1 + 3x_2 \geq 8 * 20$

$x_1, x_2 \geq 0$

$RL \rightarrow 29$ [Roll: 00171650 (0 29)]

$\therefore 5RL \Rightarrow 5 * 29 = 145 ; 4 * RL \Rightarrow 4 * 29 = 116$

Maximize $Z = 30x_1 + 50x_2$

s.t. $x_1 + 29x_2 \leq 116$

$145x_1 + 3x_2 \geq 160$

$x_1, x_2 \geq 0$

Converting into canonical form by adding slack variable S_1 in the first constraint & surplus variable S_2 & artificial variable A_1 in the 2nd constraint.

Max $Z = 30x_1 + 50x_2 + 0.S_1 + 0.S_2 - MA_1$

Subject to

$$x_1 + 29x_2 + S_1 = 116$$

$$145x_1 + 3x_2 - S_2 + A_1 = 160$$

and $x_1, x_2, S_1, S_2, A_1 \geq 0$

(3)

Initial Tableau (Iteration 1)

	Basic variable	x_1	x_2	s_1	s_2	A_1	RHS
$R_1 \rightarrow$	s_1	1	29	1	0	0	116
$R_2 \rightarrow$	A_1	145	3	0	-1	1	160
$R_3 \rightarrow$	Z	30	50	0	0	-M	0

$$R_3 \rightarrow R_3 + M R_2$$

	B.V	x_1	x_2	s_1	s_2	A_1	RHS	Ratio
$R_1 \rightarrow$	s_1	1	29	1	0	0	116	$\frac{116}{1} = 116$
$R_2 \rightarrow$	A_1	145	3	0	-1	1	160	$\frac{160}{145} = 1.1$
$R_3 \rightarrow$	Z	30	50	0	-M	0	-160M	

∴ Pivot element is 145.

Entry $\gamma = x_1$

Leave $\gamma = A_1$

$$\therefore R_2 \rightarrow R_2 / 145.$$

$$\Rightarrow R_2 = \left[1, \frac{3}{145}, 0, \frac{1}{145}, -\frac{1}{145}, \frac{160}{145} \right]$$

$$R_1 \rightarrow R_1 - 1.R_2$$

$$\Rightarrow R_1 = \left[1-1, 29-\frac{3}{145}, 1-0, \frac{1}{145}, \frac{-1}{145}, 116-\frac{160}{145} \right]$$

$$= \left[0, 28.979, 1, 0.0069, -0.0069, 114.8966 \right]$$

$$R_3 \rightarrow R_3 - (-30-145M) R_1$$

$$\therefore R_3 = \left[0, \frac{(-50-3M)-(-30-145M)\times 3}{145}, 0, -M-\frac{(-30-145M)1}{145}, -\frac{(-30-145M)\times 160}{145}, -160M+\frac{(-30-145M)\times 160}{145} \right]$$

Iteration - 2

(4) (4)

Basic variables	x_1	x_2	s_1	s_2	A_1	RHS
s_1	0	28.979	1	0.0069	-0.0069	114.8966
x_1	1	28.979	0	0.0069	0.0069	114.8966

BV	x_1	x_2	s_1	s_2	A_1	RHS	ratio
s_1	0	28.979	1	0.0069	-0.0069	114.8966	$\frac{114.8966}{28.97} = 3.96$
x_1	1	0.0207	0	-0.0069	0.0069	114.8966	$\frac{114.8966}{0.0207} = 53.33$
x_2	0	-99.347	0	-0.2069	M + 0.2069	33.1634	

$$\text{pivot element} = 28.979$$

Entering variable x_2

Leaving variable ~~s_1~~

$$R_1 \rightarrow R_1 / 28.979$$

$$\cancel{R_1} \equiv \left[0, 1, \frac{1}{28.979}, \frac{0.0069}{28.979}, \frac{-0.0069}{28.979}, \frac{114.8966}{28.979} \right]$$

$$\equiv \left[0, 1, 0.0345, \frac{(0.0069)}{0.000238}, -0.000238, 3.9648 \right]$$

$$R_2 \rightarrow R_2 - 0.0207 * R_1$$

$$\begin{aligned} R_2 &\equiv [1-0, 0.0207 - 0.0207(1), -0.0207 \times 0.0345, -0.0069 - 0.0207 \times 0.000238, \\ &\quad 0.0069 - 0.0207 \times (-0.000238), \\ &\quad 1.1634 - 0.0207 \times (3.9648)] \end{aligned}$$

$$\equiv [1, 0, -0.0007, -0.0069, 0.0069, 1.0214]$$

$$R_3 \rightarrow R_3 - (-99.347) * R_1$$

$$\begin{aligned} R_3 &\equiv [0, 0, 0 - (-99.347) \times 0.0345, -0.3069 - (-99.347) \times 0.000238, \\ &\quad M + 0.2069 - (-99.347) \times (-0.000238), \\ &\quad 33.1634 - (-99.347) \times 3.9648] \end{aligned}$$

$$\therefore R_3 = [0, 0, 1.704, -0.1951, M + 0.1951, 288.8818]$$

Iteration 3.

B.V	x_1	x_2	s_1	s_2	A_1	RHS	Ratio,
x_2	0	1.	0.0345	0.000288	-0.000238	3.964	$\frac{3.964}{0.000238}$
x_1	1	0	-0.0007	-0.0069	0.0069	1.0214	—
Z	0	0	1.704	-0.1951	(M+0.1951)	288.8815	—

: Pivot element = 0.0002

: Entering variable s_2 ,

leaving variable x_2

$$\therefore R_1 \rightarrow R_1 - 0.0002x_2$$

$$R_1 = \left[0, \frac{1}{0.000238}, \frac{0.0345}{0.000238}, 1, -1, \frac{3.964}{0.000238}, \right]$$

$$= 1200 \quad = 1200 \\ = 4200 \quad = 4200 \\ = 145 \quad = 145$$

$$R_2 \rightarrow R_2 + 0.0069(R_1)$$

$$R_2 = \left[1, \frac{288.8818}{0.0069}, -0.0007 + 1, 1 - 1, 1.0214 + 0.0069 \times 16658.82, \right]$$

$$= 116 \quad = 116 \quad = 16658.82$$

$$R_3 \rightarrow R_3 + 0.1951(R_1)$$

$$R_3 = \left[0, 0 + 0.1951 \times 4166, 1.704 + 0.1951 \times 143.75 = 230, \right.$$

$$\left. -0.1951 + 0.1951 \times 1 = 0 \right]$$

$$M + 0.1951 + 0.1951 \times -1 = M$$

$$288.8818 + 0.1951 \times 16658.82 = 318.11 \\ \approx 3459.0672$$

Iteration 6

(6)

	x_1	x_2	λ_1	λ_2	λ_3	λ_4	λ_5	RHS
Z_L	0	29800	145	01	-1	16658.82		
x_1	1	29		2	0	0	116	
Z	0	821.7866	80	0	4	353826.92		3454.0672

optimal value is reached.

$$x_1 = 116, \quad x_2 = 0.$$

Ans

$$m_{0x} = 30 \times 116 = \underline{\underline{3480}}.$$

(according to table 3454.0672
due to ~~use~~ decimal approximations)

(6)

(7)

4. Minimize $f(x) = 3.6x_1 - 0.4x_1^2 + 1.6x_2 - 0.2x_2^2$

$$h(x) \Rightarrow 2x_1 + x_2 = 10$$

$$x_1, x_2 \geq 0$$

$$g_1(x) \Rightarrow -x_1 \leq 0$$

$$g_2(x) \Rightarrow -x_2 \leq 0$$

The Lagrangian for this problem is :-

$$\begin{aligned} L(x, \lambda, \mu_1, \mu_2) &= 3.6x_1 - 0.4x_1^2 + 1.6x_2 - 0.2x_2^2 \\ &\quad + \lambda(2x_1 + x_2 - 10) \\ &\quad + \mu_1(-x_1) + \mu_2(-x_2). \end{aligned}$$

First order necessary condition:-

$$\frac{\partial L}{\partial x_1} = 3.6 - 0.8x_1 + 2\lambda - \mu_1 = 0 \quad \text{--- (1)}$$

$$\frac{\partial L}{\partial x_2} = 1.6 - 0.4x_2 + \lambda - \mu_2 = 0 \quad \text{--- (2)}$$

$$\frac{\partial L}{\partial \lambda} = 2x_1 + x_2 - 10 = 0 \quad \text{--- (3)}$$

$$\mu_1(-x_1) = 0 \quad \text{--- (4)}$$

$$\mu_2(-x_2) = 0 \quad \text{--- (5)}$$

Solving the above equations to get candidate solution.

case - 1 :- when $\mu_1 = 0, \mu_2 = 0$.

$$\therefore \textcircled{1} - 2 \times \textcircled{2}$$

$$\Rightarrow 3.6 - 0.8x_1 + 2\lambda = 0$$

$$-(3.2 - 0.8x_2 + 2\lambda) = 0.$$

$$6.4 - 0.8x_1 + 0.8x_2 = 0,$$

$$\Rightarrow 1 - 2x_1 - 2x_2 = 0 \quad \text{--- (6)}$$

Now,

~~(2)~~ (6) - (3).

$$1 - 2u_1 + 2u_2 = 0$$

$$+ (2u_1 + u_2 - 10 = 0$$

$$\underline{0 - 9 + 3u_2 = 0}$$

$$u_2 = 3.$$

$$u_1 = 3.5$$

Putting the value of u_1 & u_2 in (1) we get,

$$3.6 - 0.8 \times 3.5 + 2\lambda = 0$$

$$2\lambda = 2.8 - 3.6 = -0.8$$

$$\Rightarrow \lambda = -0.4$$

$$u_1 = 3.5$$

$$u_2 = 3$$

$$\lambda = -0.4$$

$$u_1 = 0$$

$$u_2 = 0$$

~~(2)~~ as $\lambda \leq 0$ it cannot be a minimum point and hence this is not a candidate solution.

Case II when $u_1 = 0$, $u_2 \neq 0$.

from eqn (3) $u_2 = 0 \rightarrow (7)$.

Putting value of u_2 in (3)

$$2u_1 - 10 = 0 \Rightarrow u_1 = 5 \quad (8)$$

From (8) & (1)

$$3.6 - 0.8 \times 5 + 2\lambda - 0 = 0$$

$$\Rightarrow 3.6 - 4 + 2\lambda = 0$$

$$\Rightarrow 2\lambda = 0.4$$

$$\lambda = 0.2 \quad (9)$$

Putting (9) & (8) in (2).

$$1.6 - 0.4 \times 0 + 0.2 - u_2 = 0$$

$$\Rightarrow 1.6 + 0.2 = u_2$$

$$\Rightarrow u_2 = 1.8$$

(9) (10)

∴ let soln $x(1)$ be

$$u_1 = 5$$

$$u_2 = 0$$

$$u_3 = 0$$

$$u_4 = 1.8$$

$$x = 0.2.$$

Case C

Case = III when $u_1 \neq 0$ & $u_2 = 0$,From eq (4), $u_1 = 0.$ — (10)

Now eq (10) & (3).

$$\therefore u_2 = 10 \rightarrow (11)$$

From (10), (11) in (2)

$$1.6 - 0.4 \times 10 + \lambda - 0 = 0$$

$$\lambda = 4 - 1.6 = 2.4 \rightarrow (12)$$

For (10), (11), ~~(12)~~ (12) in (1)

$$3.6 - 0.8 \times 0 + 2 \times 2.4 - u_1 = 0$$

$$\Rightarrow u_1 = 3.6 + 5.8 \\ = 8.4$$

∴ Let soln $u^{(2)}$ be,

$$u_1 = 8.4$$

$$u_2 = 10$$

$$u_3 = 0$$

$$\lambda = 2.4$$

Now for solution $x^{(1)}$, $u_1 = 5$ and $u_2 = 0$
 $h(u)$ and $g_2(u)$ we achieve.

$$J(x^{(1)}) = \begin{bmatrix} 2 & 1 \\ 0 & -1 \end{bmatrix} x^{(1)} = \begin{bmatrix} 2 & 1 \\ 0 & -1 \end{bmatrix}$$

$$\therefore J(x^{(1)}) \cdot y = 0$$

$$y = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

Hessian of Lagrangian is

$$\nabla_u^2 L = \begin{bmatrix} -0.8 & 0 \\ 0 & -0.4 \end{bmatrix}$$

$$y^T \nabla_u^2 L \cdot y = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \geq 0$$

$\therefore u^{(1)}$ is still a candidate point by the
 second order necessary condition (SONC)

check the ~~sec~~ second order sufficient condition (SOSC)

$$y^T \nabla_u^2 L \cdot y \neq 0 ; \therefore \text{SOSC is not satisfied}$$

(11)

Now for soln. $\mathbf{u}^{(1)}$, $u_1 = 0$, $u_2 = 10$

$h(u)$ and $g_i(u)$ are active for the following candidate.

$$J(\mathbf{u}^{(1)}) = \begin{bmatrix} * & 1 \\ -1 & 0 \end{bmatrix} \Big|_{\mathbf{u}^{(1)}} = \begin{bmatrix} * & 1 \\ -1 & 0 \end{bmatrix}$$

$$\therefore J(\mathbf{u}^{(1)})_{y=0} \text{ gives}$$

$$y = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

~~the~~ version of ~~Lagrangian~~

Lagrangian is

$$\nabla_{\mathbf{x}^2} L = \begin{bmatrix} -0.8 & 0 \\ 0 & -0.5 \end{bmatrix}$$

$$Y^T \cdot \nabla_{\mathbf{x}^2} L \cdot Y = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} -0.8 & 0 \\ 0 & -0.5 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

\therefore SONG is satisfied

But SOSC is not satisfied.

Therefore, both solution $\mathbf{u}^{(1)}$ and $\mathbf{u}^{(2)}$ may be local minimum, but we cannot be sure as SOSC is not satisfied.

Testing the soln. on (z)

at $\mathbf{u}^{(1)}$

$$z_1 = 3.6 \times 5 - 0.4 \times 5^2 + 1.6 \times 0 - 0.2 \times 0^2 = 8$$

at $\mathbf{u}^{(2)}$

$$z_2 = 3.6 \times 0 - 0.4 \times 0^2 + 1.6 \times 10 - 0.2 \times 10^2 = -4$$

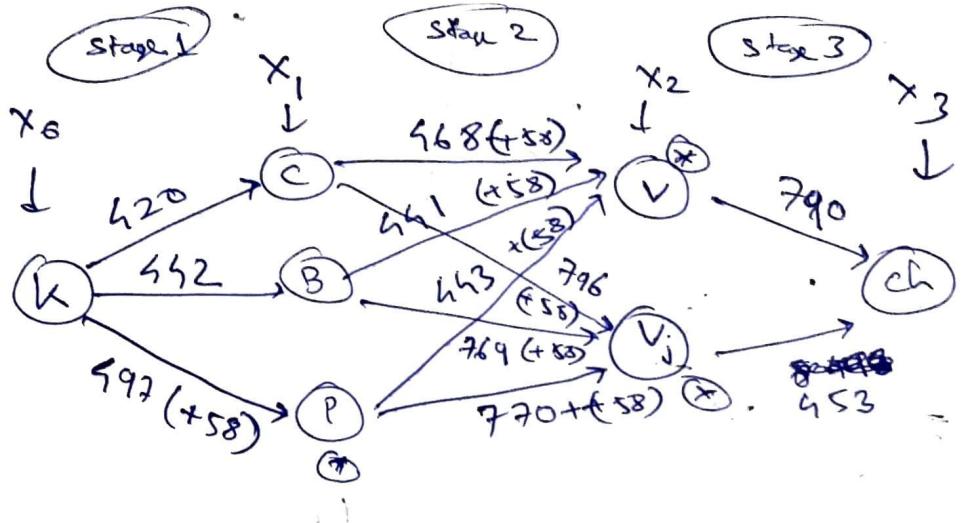
Hence on testing the candidate points,
 z is min at $(\bar{u}_1 = 0, u_2 = 10)$

5.

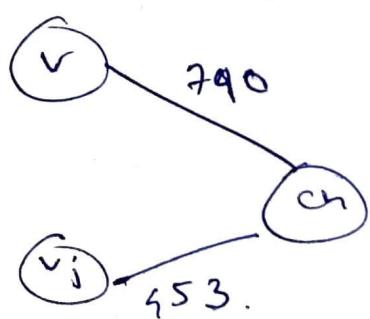
(12) (44)

(K) \rightarrow Kolkata(V) \rightarrow Vishakhapatnam(C) \rightarrow Cuttack(V_j) \rightarrow Vijayawada(B) \rightarrow Bhubaneshwar(Ch) \rightarrow Chennai(P) \rightarrow Puri

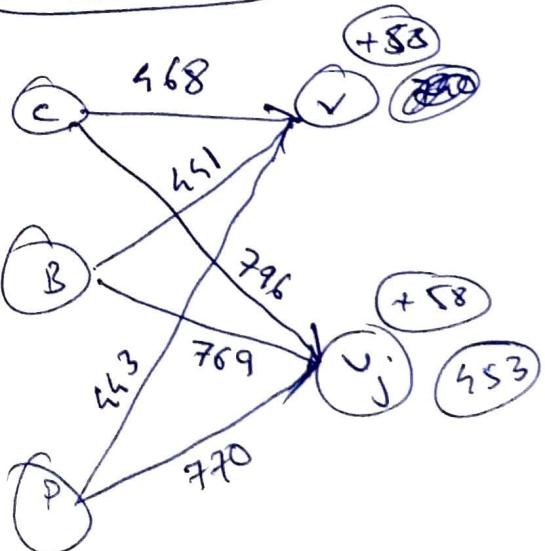
Stage 1



Stage 2



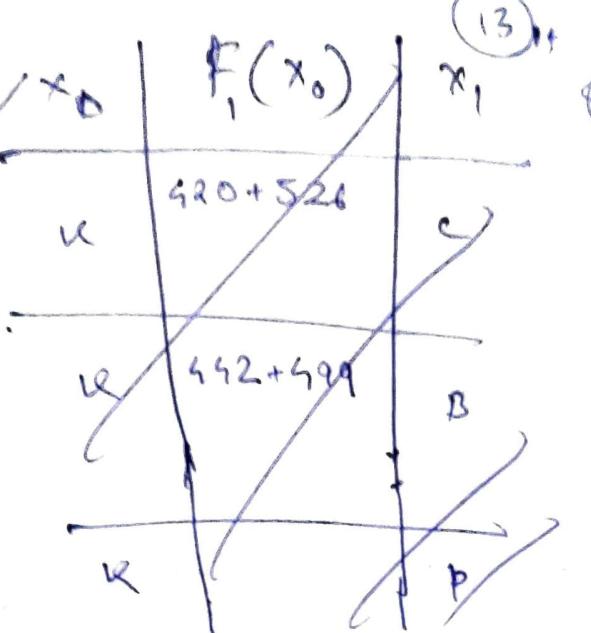
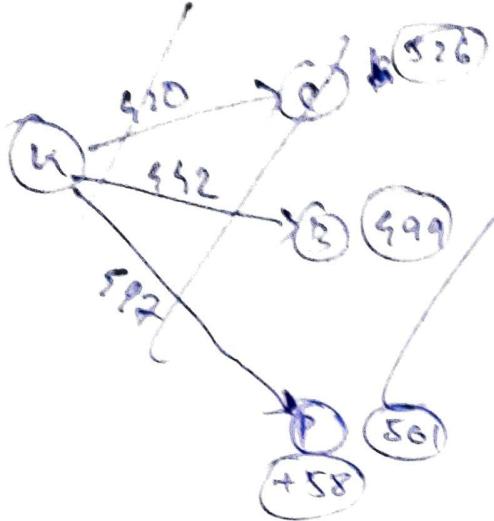
Stage - 2



x_2	$F_3(x_2)$	x_3
V	790	Ch
V _j	453	Ch

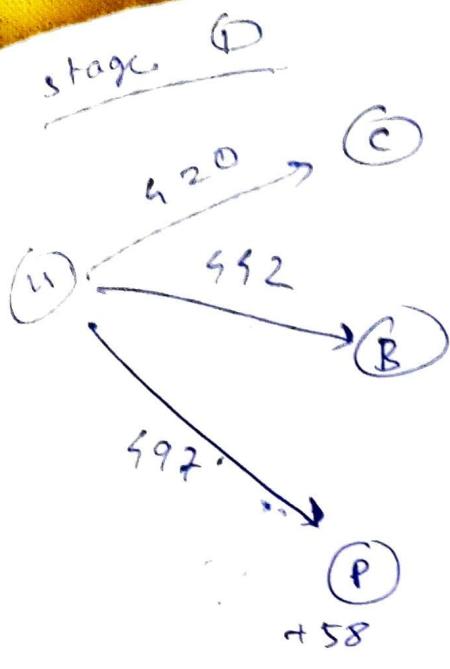
x_1	$F_2(x_1)$	x_2
C	$468 + 58 = 526$	V
B	$441 + 58 = 499$	V _j (invalid)
P	$443 + 58 = 501$	V _j (invalid)
	$769 + 58 = 827$	y_j (invalid)
	$770 + 58 = 828$	y_j (invalid)

Stage (4)



x_1	$F_2(x_1)$	x_2
c	$(68+58)+790$ $= \cancel{1316}$	v ✓
c	$(996+58)+453$ $= 1307$	v _i (invalid) ✗
B	$(991+58)+790$ $= 1289$	v ✗
B	$(869+58)+453$ $= 1280$	v _j (invalid) ✗
P	$(453+58)+790$ $= 1291$	v ✗
P	$(770+58)+453$ $= 1281$	v _j (invalid) ✗

All paths
to v_i
except 800 km
on one day
∴ those are
marked invalid.



~~1731~~

(14) (13)

x_0	$f_1(x)$	x_1
K	$420 + \cancel{1731}$ $= \cancel{1731}$ 1736	C ✓
V	$992 + 1289$ $= 1731$	B ✓
P	$(997 + 58) + 1291$ $= \cancel{1731}$ 1846	

shortest path.



with distance

~~1731~~ km.
1731

3.

Warehouse:

Factory	w_1	w_2	w_3	w_4	Factory Capacity
f_1	19	30	50	10	7
f_2	70	30	40	60	9
f_3	40	8	70	20	18
Warehouse Requirement	5	8	7	14	34

Rewriting above table:

From \ To	A	B	C	D	Supply	Penalty cost.
1	19	30	50	10	7	9
2	70	30	40	60	9	10
3	40	8	70	20	18	12
Demand	5	8	7	14	34	
	21	22	10	10		

largest penalty is 22

we allocate 8 to the cell

(16) (F)

	A	B	C	D	Supply	
From	19	30	50	10	7	9
1	70	30	50	60	9	10
2	60	8	70	20	18	20
3	8	70	20	10	34	
Remain	5	8	7	14		
	21	X	10	10		

largest ~~smallest~~ penalty is 21.

we allocate 5 to 1A. (minimum cost cell is col A).

	A	B	C	D	Supply	
From	19	30	50	10	7	20
1	5					
2	70	30	50	60	9	10
3	40	8	70	20	18	20
Remain	5	8	7	14	34	
	X	X	10	10		

largest cell is 20

lets take row 3 to fill for next iteration.

we assign 10 to 3D (min cost of unfilled cell in row 3).

(17) (18)

To From	A	B	C	D	Supply
1	19	30	50	10	
2	5			7	20
3	70	30	90	60	
Row Total	40	18	120	120	
Supply	5	8	7	14	35
	x	x	10	50	

Largest penalty cost is 50

next column to consider is D

we assign 2 to 10 (minimum cost cell in column D)

To From	A	B	C	D	Supply
1	19	30	50	10	
2	5			7	x
3	70	30	90	60	
Row Total	40	18	120	120	
Supply	5	8	7	14	35
	x	x	10	x	

Largest penalty cost is 70

we consider row 2

we assign 7 to 26

	A	B	C	D	Supply
From	19	30	50	10	
1	5			2	7
2		70	30	60	9
3	40	8	70	20	18
Demand	5	8	7	14	34

we - now fill 2 in 2D to complete
the process.

Initial basic feasible solution is :-

	A	B	C	D	Supply
From	19	30	50	10	
1	5			2	7
2		70	30	60	3
3	40	8	70	20	18
Demand	5	8	7	14	34

We see the initial solution has 6 assignments which is equal to $m+n-1 (3+3-1)$.
Thus, the solution is not degenerate in nature.

(19)

$$\begin{aligned}
 \text{Initial min. cost} &= 5 \times 19 + 2 \times 10 + 7 \times 50 + 2 \times 60 \\
 &\quad + 8 \times 8 + 10 \times 20 \\
 &= 95 + 20 + 280 + 120 + 64 + 200 \\
 &= 779
 \end{aligned}$$

MODI method :-

		v_j	$v_A = 19$	$v_B = 2$	$v_{C10} = 50$	$v_D = 10$	
		u_i	A	B	C	D	Supply
$v_1 = 0$	1		5	19	30	50	2
$v_2 = 50$	2			30	40	60	9
$v_2 = 10$	3		40	8	70	20	18
<u>Initial Demand</u>			5	8	7	14	35

We know

$$u_i + v_j = c_{ij}$$

where c_{ij} is the cost of cell B_{ij}

We calculate u_i 's and v_j 's for allocating cells only

$$u_1 + v_A = 19 \quad u_2 + v_C = 50 \quad u_3 + v_B = 8$$

$$u_1 + v_D = 10 \quad u_2 + v_D = 60 \quad u_3 + v_D = 20$$

We have 7 variables and 6 equations.

$$\therefore u_1 = 0$$

$$\begin{aligned}
 v_A &= 19 - 0 = 19 & u_2 &= 60 - v_D = 60 - 10 = 50 & (20) \\
 v_D &= 10 - 0 = 10 & v_C &= 50 - u_2 = 50 - 50 = 0 & (21) \\
 u_3 &= 20 - v_D = 20 - 10 = 10 \\
 v_L &= 8 - u_3 = 8 - 10 = -2
 \end{aligned}$$

we calculate $u_{ij} = c_{ij} - v_i - v_j$ for each empty cell.

↳ ~~local~~ cost increase or decrease that would occur by allocating to the cell ij

$$k_{1B} = 30 - 0 + 2 = 32$$

$$k_{1C} = 50 - 0 + 10 = 60$$

$$k_{2A} = 70 - 50 - 19 = 1$$

$$k_{2D} = 30 - 50 + 2 = -18$$

$$k_{3A} = 40 - 10 - 19 = 11$$

$$k_{3C} = 70 - 10 + 10 = 70$$

We can allocate to cell $2B$ to reduce the cost.

(21)

Date _____

 v_j

$$v_A = 19 \quad v_B = -2 \quad v_C = 8 \quad v_D = 10$$

u_i	v_j	A	B	C	D	Supply	
$u_1 = 0$	1	5	19	30	50	10	7
$u_2 = 32$	2	0	20	18	7	60	9
$u_3 = 10$	3	6	90	8	20	12	18
Row		8	7	19	15	35	

$$u_1 + v_A = 19 \quad u_2 + v_B = 30 \quad u_3 + v_B = 8$$

$$u_1 + v_D = 10 \quad u_2 + v_B = 40 \quad u_3 + v_D = 20$$

We find u_{ij} & v_{ij} using above eqns.

$$\text{Let } u_1 = 0.$$

$$v_A = 19 \quad u_3 = 20 - 10 = 10$$

$$v_D = 10 \quad v_B = 10 - u_3 = -2$$

$$v_2 = 30 - v_B = 32$$

$$v_C = 40 - v_2 = 8.$$

Calculating u_{ij} for empty cells.

$$u_{1B} = 30 - 0 + 2 = 32$$

$$u_{1C} = 50 - 0 - 8 = 42$$

$$u_{2A} = 70 - 32 - 19 = 19$$

$$u_{2D} = 60 - 32 - 10 = 18$$

$$u_{3A} = 40 - 10 - 19 = 11$$

$$u_{3C} = 70 - 10 - 8 = 52$$

(22)

All the values of b_{ij} is +ve. Thus the controller is optimal.

$$\text{minimum } Z = 13 \times 5 + 16 \times 2 + 20 \times 2 + 30 \times 7 \\ + 8 \times 6 + 20 \times 12 \\ = 82743$$

With allocation shown in the last table.

6. given,

$$\lambda = 3 \text{ units per hour} \quad (\text{Roll-00171050162a})$$

$$\text{service time} = \frac{1}{\mu} = 0.26 - 29 \times 0.0005 \\ = 0.2455 \text{ hours}$$

$$- \quad \lambda = \frac{1}{0.2455} = 4.0733 \text{ units per hour}$$

$$N = 2$$

$$\text{traffic intens. } \cancel{f} = \frac{\lambda}{\mu} = \frac{3}{4.0733} = 0.7365$$

The steady state probability distribution of n customers (calling units) in the system is

$$P_n = \frac{(1-f)^n}{1-f^{n+1}} \quad f = 0.7365$$

$$= \frac{(1-0.7365) \times (0.7365)^n}{1-(0.7365)^{n+1}}$$

$$= \frac{0.2635 \times (0.7365)^3}{1-0.60049} = 0.43880(0.7365)^n$$

(23) (24)

Expected number of calling units in the system

$$\begin{aligned}
 L_s &= \sum_{n=1}^N n P_n = \sum_{n=1}^2 n (0.43880) (0.7365)^n \\
 &= 0.43880 [6.78365 + 2 \times 0.8925] \\
 &= 6.7991
 \end{aligned}$$

1. Σ

Relaxation :- Feasible space increase or stays same (does not affect optimality)

Restriction :- Feasible space decreases or stays same (does not affect optimality).

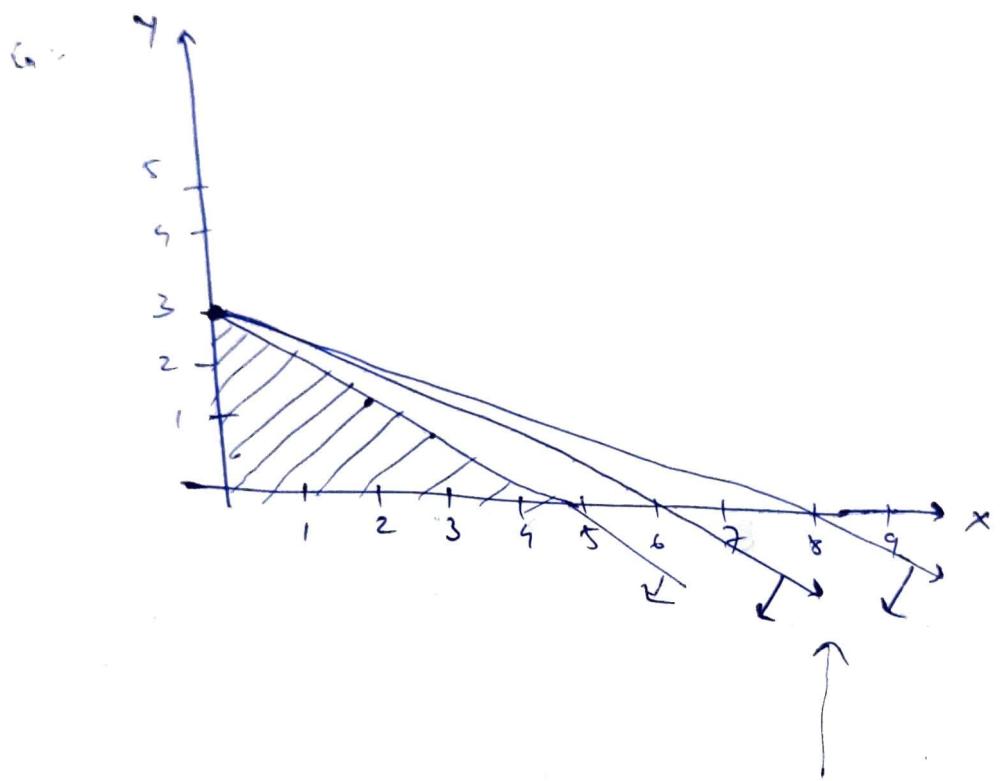
Significance of relaxation and restriction for LP :-

- used for ~~sensitivity~~ sensitivity analysis
- observes how change in parameter affect optimal solution
- deals with uncertainty in economic problems.

Degeneracy:

It is a situation when the solution of the problem degenerates. A solution of the problem degenerates if value or values of basic variable(s) become zero.

It occurs due to redundant constraints.



This is redundant constraint.

In degenerate cases there will be a tie in basic variables. We can deal with this by slightly modifying the simplex method.

In case of a tie, we go from left to right and divide the S_i 's and $A_{i,j}$'s.

(slack & artificial variables) with the denominators as the column value. We can choose the lowest amongst the calculated values and prefer artificial values in case of equal values.

(24) (25)

Dual Simplex vs Revised simplex :-

Similarities :-

- Both are iterative methods to solve LPP ^{problem}.
- Both are a derived form of variants of the simplex method.
- In both the methods we use the concepts of entering & leaving variables.

Differences :-

Dual simplex :-

- Starts with optimal but infeasible solution.
- Final sol'n may be Super optimal.
- It maintains optimality in successive iterations.
- It is inefficient compared to revised simplex.
- may not be suitable for large problems (may take more time).

Revised simplex :-

- starts with sub-optimal but feasible solution.
- Final sol'n may be suboptimal.
- It maintains flexibility and tries to obtain optimality in successive iteration.
- It is very efficient due to a modified representation of the tableau.
- suitable for large LP problems.