

A) Given NLP

$$Z = 4x_1 - x_1^2 + 2x_1x_2 - 2x_2^2$$

Constraints

$$2x_1 + x_2 - s_1 = 6$$

$$x_1 - 4x_2 - s_2 = 0$$

making  $s_1$  and  $s_2$  are basic variables  
in initial solution, with  $x_1, x_2$  are  
non-basic variables.

$$x_B = (s_1, s_2) \quad x_{NB} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$(i) s_1 = -6 + 2x_1 + x_2$$

$$s_2 = x_1 - 4x_2$$

$$Z = 4x_1 - x_1^2 + 2x_1x_2 - 2x_2^2$$

$$\frac{\partial Z}{\partial x_1} \text{ at } (0,0) = 4 - 2x_1 + 2x_2 = 4$$

$$\frac{\partial Z}{\partial x_2} \text{ at } (0,0) = 2x_1 + 4x_2 = 0$$

$$x_B = \begin{bmatrix} s_1 \\ s_2 \end{bmatrix}$$

$$x_{NB} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$s_1 = 3 - \frac{1}{2}a_2 + \frac{1}{2}s_1$$

$$s_2 = 3 - \frac{1}{2}a_2 + \frac{1}{2}s_1 - 4a_2$$

$$= 3 - \frac{9}{2}a_2 + \frac{1}{2}s_1$$

$$Z = 4\left(3 - \frac{1}{2}a_2 + \frac{1}{2}s_1\right) - \left(3 - \frac{1}{2}a_2 + \frac{1}{2}s_1\right)^2$$

$$+ 2\left(3 - \frac{1}{2}a_2 + \frac{1}{2}s_1\right)a_2 - 2a_2^2$$

$$Z = 9 + a_2 - s_1 + \frac{3}{2}a_2s_1 - \frac{13}{4}a_2^2 - \frac{1}{4}s_1^2$$

d. Z.W.  $a_2$  and  $s_1$   $\left[ (100 - 20 + 5) \frac{1}{100} + 1 - \frac{1}{100} = 1 \right]$

$$\frac{\partial Z}{\partial a_2} \Big|_{\substack{a_2=0 \\ s_1=0}} = 1 + \frac{3}{2}s_1 - \frac{13}{2}a_2 = 1$$

$$\frac{\partial Z}{\partial s_1} \Big|_{\substack{a_2=0 \\ s_1=0}} = -1 + \frac{3}{2}a_2 - \frac{1}{2}s_1 = -1$$

compute minimum ratio.

$$\min \left\{ \frac{3}{\left| -\frac{1}{2} \right|}, \frac{3}{\left| -\frac{9}{2} \right|} \right\} = \frac{6}{9}$$

$$[100 - 20 + 5] = \frac{1}{2} \frac{\partial Z}{\partial a_2} = \frac{1}{2} + \frac{3}{4}s_1 - \frac{13}{4}a_2$$

$$x_B = (x_1, a_2, s_2) \quad x_B = (s_1, u_1)$$



expressing basic variables and Z in terms

of  $x_{NB}$

$$x_2 = \frac{2}{13} + \frac{3s_1}{13} - \frac{4}{13} u_1$$

$$x_1 = \frac{38}{13} - \frac{3}{26} s_1 + \frac{2}{13} u_1$$

$$s_2 = \frac{30}{13} - \frac{27}{26} s_1 + \frac{18}{13} u_1$$

$$Z = 9 + \frac{1}{13} [2 + 3s_1 - 4u_1] - s_1 + \frac{3}{26} (2 + 3s_1 - 4u_1)s_1$$

$$- \frac{1}{52} (2 + 3s_1 - 4u_1)^2 - \frac{1}{4} s_1^2$$

Again,

$$\frac{\partial Z}{\partial s_1} \Big|_{s_1=0, u_1=0} = \frac{3}{13} - 1 + \frac{3}{26} (2 - 4u_1) + \frac{18}{26} s_1$$

$$= -\frac{6}{52} (2 + 3s_1 - 4u_1) - \frac{1}{2} s_1$$

$$\frac{\partial Z}{\partial u_1} \Big|_{s_1=0, u_1=0} = \frac{9}{13} - \frac{4}{13} - \frac{12}{36} s_1 + \frac{8}{52} [2 + 3s_1 - 4u_1]$$

$$\frac{\partial Z}{\partial u_1} \Big|_{s_1=0, u_1=0} = \frac{9}{13} - \frac{4}{13} - \frac{12}{36} s_1 + \frac{8}{52} [2 + 3s_1 - 4u_1]$$

$\geq 0$



since both  $(\alpha, \beta) \geq 0$  the optimal value

of  $Z$  is at  $S_1 = 0, U_1 = 0$  in current

objective function

$$Z^* = 9 + \frac{2}{13} - \frac{2}{52} = \frac{474}{52}$$

hence optimal solution of NLPP.

is

$$\alpha_1 = \frac{30}{13}$$

$$\alpha_2 = \frac{2}{13}$$

$$Z = 9.115$$