

Feasibility → satisfies constraints } sub values of vars

optimality → max/min value

Graphical Method →

1. Define obj()
2. Draw constraints → Draw line for LHS = RHS
3. Find vertices of feasible region → Draw arrows
4. Find value of obj @ vertices
5. Pick the max/min value

Primal Simplex →

1. RHS +ve → else, multiply by (-1)
2. Convert inequality to equality add slack var
3. Transpose obj()
4. Select entering

	entering	leaving
max	most +ve	least ratio
min	most -ve	least ratio

5. Calc pivot row
 6. Check optimality → obj() coeff ≥ 0 + non-basic vars
 7. Else calc other rows → verify feasibility

Ratio = $\frac{\text{soln for basic var}}{\text{constraint coeff for entering var}}$; pivot row = $\frac{\text{entering row}}{\text{pivot element}}$

other rows = old row - (coeff in pivot col \times pivot row)

→ if vars come one eqn each, treat them as basic vars
 row operations to transform constraint coeff = 1
 obj() coeff = 0

Special cases
 Degeneracy → Redundant constraint
 Alt. optima → obj || constraint
 unbounded soln → enters for one/more non-basic var
 No feasible soln → artificial var exists in bases

Artificial Starting Soln → Slack & artificial var tied for leaving
 ↳ Artificial leaves
 ↳ surplus initially not basic

→ if any constraint has -ve RHS, $\times -1$
 → convert to equality

$\leq \rightarrow +$ Slack var
 $= \rightarrow +$ Artificial var
 $\geq \rightarrow -$ surplus var + Artificial var

Summary

All =	Solve
All \leq	Direct Simplex
All \geq	Big M / 2 phase
Min	"

Big M

→ introduce artificial vars - M very large; transposed obj()
 artificial enter - entering
 → row transformation to eliminate R_1, R_2 in 2 row
 → solve as usual.

	Max	Min
+	$+MR_1$	$-MR_1$
+	$+MR_2$	$-MR_2$
2	$-MR_1$	$+MR_1$
-	$-MR_2$	$+MR_2$

2 Phase Method

Phase 1 → $R = \min \sum R_i$
 → transform R_i as 0 in R row
 → solve as usual

Phase 2	artificial vars in bases w/t		
$R > 0$		infeasible (X)	-
$R = 0$	$= 0$	optimal soln of phase 2 LP	→ drop col in phase 1 table corr to artificial vars → Use original obj() w/ constraints from phase 1 optimal table → phase 2 obj() → row operation to eliminate phase 1 basic vars in phase 2 obj() row → solve as usual
$R = 0$	≥ 0	optimal soln of original LP	→ drop all non-basic artificial vars from phase 1 table → vars from org prob with -ve coeff in row of optimal phase 1 table solve as usual

→ Soln for basic var = 0
 → coeff of non-basic var = 0
 non-basic var col ≤ 0 + constraint rows
 bases obj() row $\rightarrow \begin{cases} \geq & \text{max} \\ \leq & \text{min} \end{cases}$

Duality → constraint RHS & vars ≥ 0
 → ~~Introduce~~ Introduce slack/surplus (no artificial vars)
 → Dual var + primal constraint
 Dual constraint + primal var (including slack/surplus)

primal obj()	dual obj()	inequality
max	min	\geq
min	max	\leq

Dual obj() = \sum RHS constraints $\times x_i$

Dual constraint $j = \sum$ constraint coeff of x_j (inequality)
 non-transposed obj() coeff of x_j

formulae

→ [primal constraint col in iteration] = [inverse] \times [primal constraints col (primal basic vars)]

→ primal obj() of x_j = RHS of non-transposed dual constraint (primal non-basic vars) — RHS

→ [Dual vars] = [RHS of basic vars in nontransposed dual constraint] \times [inverse]

→ [Inverse] = [columns in optimal primal table corr to vars not in obj()] \times [inverse]

optimality & feasibility →

feasibility	optimality
primal basic vars ≥ 0	max
primal non-basic vars ≥ 0	min
primal non-basic vars ≤ 0	←

Dual Simplex →

\leq	\geq	$\times -1$
\geq	\leq	$\times -1$
\leq	\geq	$\times -1$

$\text{LHS} \leq \text{RHS}; \text{LHS} \geq \text{RHS}$

2. Add slack vars (no surplus/artificial)
3. transpose obj()
4. Select entering/exiting vars (same for min/max)
 exiting → most -ve
 entering → least ratio
5. Calc pivot row
6. Check feasibility → value of basic vars ≥ 0
 → verify optimality
7. Calc other rows

ratio = $\frac{\text{obj() coeff}}{\text{constraint coeff for exiting var}}$ den $\neq 0$
 → magnitude

Post Optimal Analysis

Change in feasibility

- RHS of constraint changes
1. Check feasibility w/ inverse method
 2. Calc new obj(), using values from step 1
 3. update table
 4. Use dual simplex
 5. Calc obj() when feasibility is maintained/obtained

Addition of new constraint

1. Check feasibility by substituting existing values into new constraint
 2. Introduce surplus/slack into eqn
 3. Introduce surplus/slack into row & col into table
 4. Update introduced row using formula
 5. Use dual simplex
 6. Calc obj() when feasibility is maintained/obtained
- updated row of introduced basic var
 = initial row of introduced basic var — (\sum coeff $\times x_i$)

Change in optimality

- Is due to change in obj()
1. Find dual var values, using new obj() coeff of x_i in new constraint
 2. Check optimality
 3. If optimality maintained, go to step 6
 4. update obj() row using

- coeff found when checking optimality
 → original obj() value, using above latest coeff
5. Use primal simplex
 6. Calculate latest soln. in new obj()

Summary

existing soln	feasible?	existing soln	optimal?	Action
✓	✓	✓	✓	No action
✓	✓	✓	✗	Primal Simplex
✗	✓	✗	✓	Dual Simplex
✗	✗	✗	✗	Generalized Simplex

New constraint → Binding
 → redundant