

Lab on Dual Simplex Method:

1. Solve the following problem manually first by Dual Simplex Method. Summarize your answer in the following form:

Step I– Initial table and least negative for outgoing vector and print the variable name.

Step II – Value of Max (delta_j/X_r) for incoming variable, objective value at every iteration.

Step III – Final solution, Optimal value of the problem.

$$(P\ 1) : \text{ Maximize } 2x + 3y + z$$

$$\text{subject to } x + y + z \leq 40, \ 2x + y - z \geq 10, \ -y + z \geq 10, \ x, y, z \geq 0$$

2. After completing Q1, write a C program for Dual Simplex Method

$$\text{Maximize } c^T x \text{ subject to } Ax (\leq \text{ or } \geq \text{ or } =) b,$$

$$A = (a_{ij})_{m \times n}, b \in R^m, x \geq 0, \ c, x \in R^n,$$

and verify your manual answer.

Out put of the program should be:

Step II– Initial table and least negative for outgoing vector and print the variable name –

Step II – Value of Max (delta_j/X_r) for incoming variable, objective value at every iteration.

Step III – Final solution, Optimal value of the problem.

3. Write a C-Program for Q2 in the absence of the condition $x \geq 0$. Find the solution of the following problem using your program. Write the iteration number and objective function value in each iteration.

$$(P\ 2) : \text{ Maximize } 2x + 3y + z$$

$$\text{subject to } x + y + z \leq 40, \ 2x + y - z \geq 10, \ -y + z \geq 10, \ x \geq 0, \ y, z \in R$$