

1) on Monday, giving a 2-phase optimization

\$2.3

The problem "A degenerate optimal solution" is:

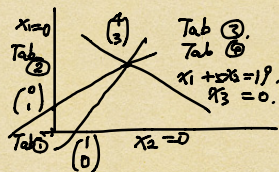
Maximize $z = 3x_1 + 7x_2$ s.t.

$$x_1 + 5x_2 \leq 19,$$

$$x_1 - x_2 \leq 1,$$

$$-x_1 + 2x_2 \leq 2,$$

$$x_1, x_2 \geq 0.$$



The optimal solution (viewed as just a point in R5) is the same in Tableau(3) as in Tableau(4):

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} = \begin{pmatrix} 4 \\ 3 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

The basic solution represented by Tableau(3) (where the basic variables are x_1, x_4, x_2) is different than in Tableau(4) (where the basic variables are x_1, x_5, x_2).

Notes on "An Unbounded Optimal Region":

Tableau(1) represents a LPP.

A routine simplex method application arrives at Tableau(3).

In Tableau(3), the non-basic variable x_4 has a "0" in the objective row.

could potentially enter !!!

Entering x_4 would lead to no change in its objective row and another optimal tableau. But no x_4 -column ceta-ratio has a positive denominator.

Other optimal solutions (with $M > 0$) are:

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{pmatrix} = \begin{pmatrix} 0 \\ 5 + \frac{2}{3}M \\ \frac{4}{3} + \frac{1}{3}M \\ \frac{1}{3} \\ \frac{1}{3} \\ \frac{1}{3} \end{pmatrix} \leftarrow \text{feasible for all } M. \quad (Z = 29.5 - \frac{1}{3}M - 7x_1 = 29.5 \text{ ?})$$