School of Mathematics, Thapar University Operations Research (UMA-019) Tutorial Sheet 3

1. Find an optimal solution to the following linear program using (a) simplex algorithm (b) algebraic method.

Min
$$z = x_1 + 2x_2 + 3x_3$$
, s/t $x_1 + 3x_2 + 6x_3 = 6$, x_1 x_2 , $x_3 \ge 0$.

2. Use the Simplex method to solve

Max
$$z = 5x_1 + 4x_2$$
, s/t $6x_1 + 4x_2 \le 24$, $x_1 + 2x_2 \le 6$, $-x_1 + x_2 \le 1$, $x_2 \le 6$, $x_1, x_2 \ge 0$,

3. Consider the following Linear programming problem

Max
$$z = x_1 + x_2$$
, $s/t x_1 + 2x_2 \le 3$, $2x_1 + x_2 \le 3$, $x_1, x_2 \ge 0$,

Answer the following questions:

- 1. Convert the problem into standard form and find all Basic solutions and identify Basic feasible solution.
- 2. Plot the feasible region.
- 3. Identify relation between BFS and corner points of the feasible region of above LPP.
- 4. Construct the simplex table corresponding to the corner point (3/2,0) of the feasible region.
- 5. Using the simplex table obtained in Part-4 above, find optimal Basic feasible solution of LPP.
- 6. Identify all the simplex tables obtained in Part 5 above on the graph of the feasible region.
- 7. What happens if a non basic variable with most positive z_j c_j enters into the basis for the given the problem.
- 4. Use the simplex method to solve

$$\text{Min } z \! = \! -x_1 \! - \! x_2 \,, \ s \! / t \ x_1 \! + \! 2x_2 \! \leq \! 3, \ x_1 \! + \! x_2 \! \leq \! 2, \ 3x_1 \! + \! 2x_2 \! \leq \! 6, \ x_1, \ x_2 \! \geq \! 0 \,.$$

Find an alternate optimal solution if one exists.

5. Formulate the LPP from the following Optimal table;

$C_{\mathbf{B}}$	B.V.	\mathbf{x}_1	X2	X 3	S ₁	S ₂	Sol.
	Z	0	0	17/7	6/7	4/7	2
4	X2	0	1	1/7	2/7	-1/7	0
2	X1	1	0	17/7	-1/7	4/7	1 6.
						•	7

 $6. \quad Without \ using \ Simplex \ / \ Two-phase \ / \ Big-M, \ Solve \ the \ following \ problem \ ,$

$$Min \ z = x_1 - 2x_2 + 3x_3, \ s/t 2x_1 + 2x_2 + 2x_3 + 2x_4 = 6, \ 4x_1 + 5x_2 + 2x_3 + 2x_4 = 12, \ x_1, x_2, x_3, x_4 \ge 0$$

7. Two consecutive simplex tableaus of a LPP are

B.V.	X1	X 2	X 3	X4	X5	Soln.(
						X_B)
	A	-1	3	0	0	
X4	В	С	D	I	0	6
X5	-1	2	Е	0	1	1

B.V.	X1	X2	X3	X 4	X 5	Soln.(X _B)
	0	-4	J	K	0	

\mathbf{x}_1	G	2/3	2/3	1/3	0	F
X5	Н	8/3	-1/3	1/3	1	3

Find the values of "A to K".

8. Use the Simplex method to show that the following problem has unbounded solution:

Max
$$z = x_1 + x_2$$
, $s/t 3x_1 - 4x_2 \ge -3$, $x_1 - x_2 - x_3 = 0$, $x_1, x_2, x_3 \ge 0$.

9. Solve the following systems of equations using Simplex method:

(a)
$$2x_1 + x_2 - x_3 = 1$$
, $-2x_1 + 2x_2 - x_3 = -2$, $x_1 + x_3 = 3$, x_1 , x_2 , $x_3 \ge 0$.

(b)
$$x_1 - x_2 + x_3 = 1$$
, $x_1 + x_3 = 2$, $2x_1 + x_2 + 2x_3 = 3$.

10. Solve by the Simplex method (without using artificial variables)

(a) Min
$$z = -5x_1 - 3x_2 s/t$$

$$x_1 + x_2 + x_3 = 2$$
, $5x_1 + 2x_2 + x_4 = 10$

$$3x_1 + 8x_2 + x_5 = 12, x_1, x_2, x_3, x_4, x_5 \ge 0$$

Verify your result graphically.

(b) Max
$$z = 3x_1 + x_2 + 2x_3$$

$$12x_1 + 3x_2 + 6x_3 + 3x_4 = 9$$
, $8x_1 + x_2 - 4x_3 + 2x_5 = 10$

$$3x_1 - x_6 = 0, x_1, \dots, x_6 \ge 0.$$

11. Describe the big M and the two phase methods. Which should be preferred and why? Solve the following problems by both these methods:

(a) Min
$$z=3x_1+5x_2$$
, s/t $x_1+3x_2 \ge 3$, $x_1+x_2 \ge 2$, x_1 , $x_2 \ge 0$.

(b) Max
$$z=4x_2-3x_1$$
, s/t $x_1-x_2 \ge 0$, $2x_1-x_2 \ge 2$, x_1 , $x_2 \ge 0$.

(c) Max
$$z = 3x_1 + 2x_2$$
, $s/t 2x_1 + x_2 \le 2$, $3x_1 + 4x_2 \ge 12$, $x_1, x_2 \ge 0$.