

Checklist

- ▶ **Important:** Read Each Question Carefully - dont rush into doing things you are not asked to do
- ▶ Picking Pivot Column (most negative value in indicator row a.k.a. the top row)
- ▶ Picking Pivot Row
 - * Divide the “Barrier” column by pivot column for each corresponding entry
 - * (*focus on positive values entries only.*)
 - * Choose the smallest positive result
- ▶ Picking Pivot Point (Intersection of Pivot Row and Pivot Column)

Checklist - Continued

- ▶ Performing Elementary Row Operations
 - * Turn Pivot Point into a value of 1
 - * Make other values in Pivot Column 0
- ▶ **Important:** Recognize when iteration process is complete
- ▶ **Important:** Recognize when iteration process isn't complete - particularly important when new constraints are added .

Checklist - Continued

- ▶ Recognize when optimal feasible solution has been found
- ▶ Recognize infeasibility
- ▶ State the solution of Tableau(i.e. for LP relaxation)
- ▶ (Recognize which variables necessarily have a value of zero).
- ▶ LP Relaxation.
- ▶ Recognize that LP optimality does not equate to IP optimality.
- ▶ Adding bounds (based on LP optimal solution) . Be able to state what these new constraints are.

Addition of Constraints to Simplex Tableau

- ▶ Important: Construction of New Constraints further to branch and bound.
- ▶ This will involve adding new rows and columns to the tableau.
- ▶ Remark: Exam 2012 Q1 Part D is very useful to practice with in this regard.
- ▶ See slides for **exceedance constraints** (i.e. $x_i \geq k$)

Dual Simplex Method

(In General : Tranpose/Reverse of Simplex Method)

- ▶ Pick most negative value from LHS column (i.e. the barrier column)
- ▶ We pick the associated row
- ▶ In the example below - we'd pick the last row, the row for -3.

| | | | | | |
|-----------|-----|-----|-----|-----|-----|
| 25 | ... | ... | ... | ... | ... |
| 15 | ... | ... | ... | ... | ... |
| 4 | ... | ... | ... | ... | ... |
| -3 | ... | ... | ... | ... | ... |

Dual Simplex Method

- ▶ We are mainly interested in negative values on this row. Concentrate only on them.

| | | | | | |
|-----------|-----|-----------|-----|-----------|-----|
| 25 | ... | ... | ... | ... | ... |
| 15 | ... | ... | ... | ... | ... |
| 4 | ... | ... | ... | ... | ... |
| -3 | ... | -5 | ... | -2 | ... |

Dual Simplex Method

- ▶ Compare these values to the values in the top row. Compute the ratios.

| | | | | | |
|-----------|-----|-----|-----|-----|-----|
| 25 | ... | 10 | ... | 8 | ... |
| 15 | ... | ... | ... | ... | ... |
| 4 | ... | ... | ... | ... | ... |
| -3 | ... | -5 | ... | -2 | ... |

- * Ratio: $10 / -5 = -2$

- * Ratio: $8 / -2 = -4$

- ▶ Don't expect any positive values here.
- ▶ Choose highest value (i.e. closest to 0)