

Use the SIMPLEX Method to find the optimal solution to the following Linear Programming (LP) problem

Minimize $z = 2x_1 + 3x_2$

Subject to:

$$3x_1 - 2x_2 \leq 3$$

$$8x_1 + 4x_2 = 5$$

$$x_1, x_2 \geq 0$$

(12 Marks)

$$\min: z = 2x_1 + 3x_2 + 0x_3 + Mx_4$$

$$3x_1 - 2x_2 + x_3 = 3$$

$$8x_1 + 4x_2 + x_4 = 5$$

$$A = \begin{bmatrix} 3 & -2 & 1 & 0 \\ 8 & 4 & 0 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

$$C^T = [2 \quad 3] \quad C_0^T = [0 \quad M]$$

	x_1	x_2	x_3	x_4	
x_3	3 0	-2 $-\frac{7}{2}$	1	0 -3	3 $\frac{9}{8}$
x_1	8 1	4 $\frac{1}{2}$	0	1	5 $\frac{5}{8}$
	2 0	3 2	0	0 -2	0 $-\frac{5}{4}$
	-2 0	-4 0	0	0 8	-5 0

↑

	x_1	x_2	x_3	
x_3	0	$-\frac{7}{2}$	1	$\frac{9}{8}$
x_1	1	$\frac{1}{2}$	0	$\frac{5}{8}$
	0	2	0	$-\frac{5}{4}$

Optimal
min = $\frac{5}{4}$

$x_1 = \frac{5}{8}$ $x_2 = 0$ $x_3 = \frac{9}{8}$

b) $8x_1 + 4x_2 = 5 \Rightarrow x_1 = \frac{5}{8} - 0.5x_2$

$$Z = 2\left(\frac{5}{8} - 0.5x_2\right) + (3 + \Delta)x_2 = \frac{5}{4} + (2 + \Delta)x_2$$

$$x_2 \geq 0 \quad 2 + \Delta \geq 0 \Rightarrow \Delta \geq -2$$

c)

cost coefficient for the artificial variable

will be defined as $-M$ with -1 coefficient