

Chapter 2

Example 2.3

$$6x + 9y = 18 \rightarrow (0, 2) \quad (3, 0)$$

$$6x + 9y = 36 \rightarrow (0, 4) \quad (6, 0)$$

?

Maximize $Z = 6x + 9y$
 subject to:
 $x + y \leq 8$
 $2x + 4y \leq 24$
 $x, y \geq 0$

$(x=0, y=8) \rightarrow x+y=8$
 $(x=8, y=0)$
 $(x=0, y=6) \rightarrow 2x+4y=24$

$(x=0, y=6)$
 $(x=12, y=0)$

x_2

$$\begin{cases} x+y=8 \xrightarrow{(-2)} -2x-2y=-16 \\ 2x+4y=24 \end{cases}$$

$$2y=8 \rightarrow y=4$$

$$x+4=8 \rightarrow x=4$$

$$\begin{cases} (0,0) \rightarrow Z=0 \\ (0,6) \rightarrow Z=6(0)+9(6)=54 \\ (4,4) \rightarrow Z=6(4)+9(4)=24+36=60 \\ (8,0) \rightarrow Z=48 \end{cases}$$

Optimal solution

$6x + 9y = 36$
 iso-profit line #2
 $6x + 9y = 18$
 iso-profit line #1

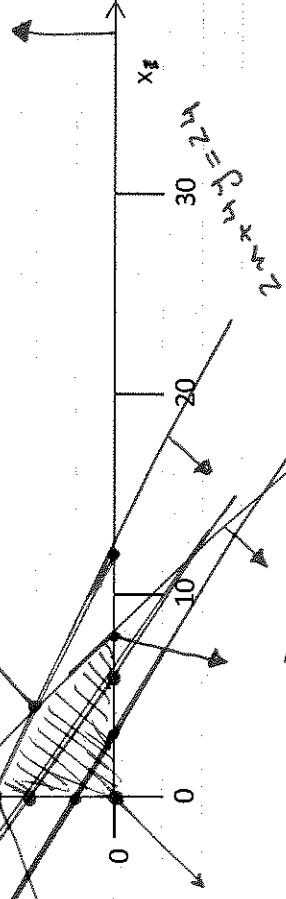
Optimal

$(0,6)$

$(0,0)$

$(8,0)$

$(8,0) \rightarrow Z=48$



in the feasible region is
 $0 \leq x_1 \leq 8$
 $0 \leq x_2 \leq 6$

Ex 2.5

Max $Z = 6x + 9y + 0u + 0v$
 $x + y + u + 0v = 8$
 $2x + 4y + 0u + v = 24$

C_j	6	9	0	0	
VIS	x	y	u	v	SA
	1	1	1	0	8
	2	4	0	1	24
	0	0	0	0	0
$Z_j - C_j$	-6	-9	0	0	

← 0
0

$8/1 = 8$
 $24/4 = 6$

Max → positive or zero → optimal → $u = 8$
 $v = 24$
 $x = 0$
 $y = 0$
 $Z = 0$

Min → negative or zero → ~
Row $v \leftarrow \left(\frac{1}{4} \right) \rightarrow$ Row y
Row $u \leftarrow$ Row $y =$ New Row u

C_j	6	9	0	0	
VIS	x	y	u	v	SA
	1/2	0	1	-1/4	2
	1/2	1	0	1/4	6
	9/2	9	0	9/4	54
$Z_j - C_j$	-3/2	0	0	9/4	

← 0
9

$3/1/2 = 4$
 $6/1/2 = 12$

$u = 2$
 $y = 6$
 $x = 0$
 $v = 0$
 $Z = 54$

$R_x = R_u(Z)$
 $R_y - R_u =$ New R_y

C_j	6	9	0	0	
VIS	x	y	u	v	
	1	0	2	-1/2	4
	0	1	-1	1/2	4
	6	9	3	3/2	60
$Z_j - C_j$	0	0	3	3/2	

6
9

No Negative value → stop → optimal solution

$x = 4$ $u = 0$
 $y = 4$ $v = 0$
 $Z = 60$

Ex 2.6

$M \rightarrow$ large number = 100

C_j	16	12	0	M	0	M	
VIS	a	b	c	d	e	f	
d	3	5	-1	1	0	0	5a
f	6	2	0	0	-1	1	15
Z_j	9M	7M	-M	M	-M	M	33M
$Z_j - C_j$	9M-16	7M-12	-M	0	-M	0	-

M
 M

$13/3 = 5$
 $18/6 = 3$

\rightarrow max \rightarrow positive or zero \rightarrow stop

min \rightarrow negative or zero \rightarrow stop

$$R_f \div 6 \rightarrow R_a$$

$$R_f(-1/2) + R_d \rightarrow \text{New } R_d$$

C_j	16	12	0	M	0	M	
VIS	a	b	c	d	e	f	
d	0	5	-1	1	1/2	-1/2	3a
a	1	1/3	0	0	-1/6	1/6	6
Z_j	16	4M+16/3	-M	M	M/2-16/6	-M/2+16/6	48
$Z_j - C_j$	0	4M-20/3	-M	0	M/2-16/6	-3/2M+16/6	6M+48

M
16

$6/4 = 3/2$
 $3/1/3 = 9$

2.5
 $5/24$

$$R_d \div 4 = R_b \rightarrow \text{New } R_a \quad (1 \ 0 \ 1/2 \ -1/24 \ -5/24)$$

$$R_d(-1/12) + R_a \rightarrow \text{New } R_a \quad (0 \ 4 \ -1 \ 1/2 \ -1/2 \ 6)(-1/12) + (1 \ 1/3 \ 0 \ 0 \ -1/6 \ 1/6 \ 3) =$$

C_j	16	12	0	M	0	M	
VIS	a	b	c	d	e	f	
b	0	1	-1/4	1/4	1/8	-1/8	5a
a	1	0	1/12	-1/24	-5/24	5/24	1.5
Z_j	16	12	-20/12	20/12	-44/24	44/24	2.5
$Z_j - C_j$	0	0	-20/12	-M+20/12	-44/24	-M+44/24	58

12
16

stop \rightarrow optimal

$$b = 1.5$$

$$C = 0$$

$$a = 2.5$$

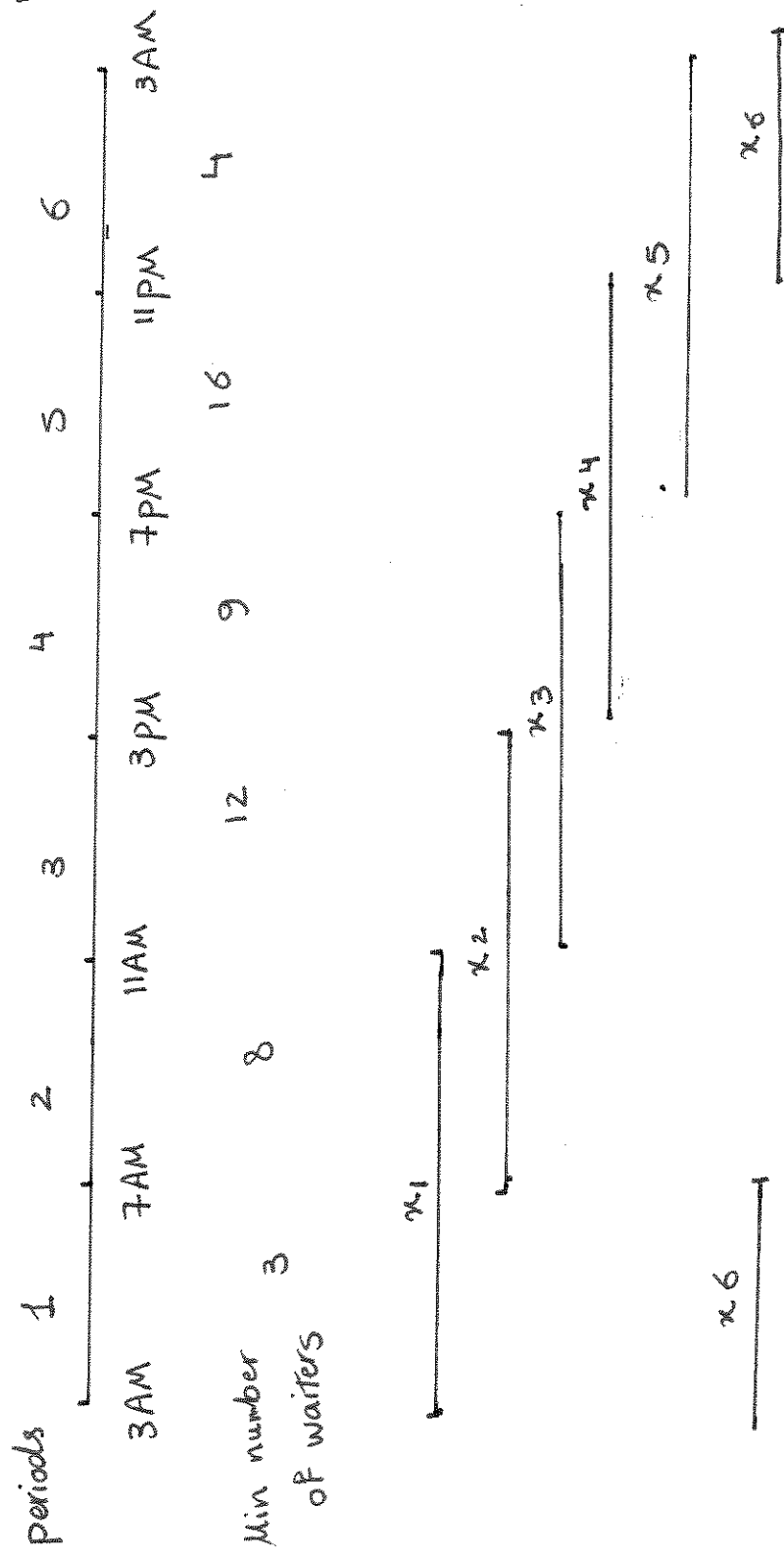
$$d = 0$$

$$Z = 58$$

$$e = 0$$

$$f = 0$$

Ex 2.10



$$\text{Min } Z = x_1 + x_2 + x_3 + x_4 + x_5 + x_6$$

s.t.

$$x_1 + x_6 \geq 3$$

$$x_1 + x_2 \geq 8$$

$$x_2 + x_3 \geq 12$$

$$x_3 + x_4 \geq 9$$

$$x_4 + x_5 \geq 16$$

$$x_5 + x_6 \geq 4$$

$$\text{all } x_{ij} \geq 0$$