Tecnológico de Costa Rica

Computer Science
Operations Research

Simplex Algoritm

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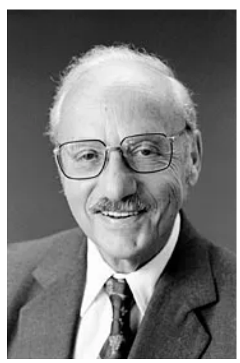
1 The Simplex Algorithm

The simplex algorithm, developed by George Dantzig in 1947, arises from the need to solve linear programming problems.m This problem was fundamentally proposed by Kantorovich and Koopman, who developed the optimal location problem and the problem of resources. The Simplex method optimizes an objective function subject to linear constraints, using an iterative process to improve the value of the objective function until the optimal solution is reached. Its ability to solve complex problems and its use in various applications make it an essential tool in the optimization of resources and strategic decisions in industry, economics, and operations research.
Given the time of its development, it was essentially thought to be solved by hand; however, now there are digital tools that allow the process to be automated.

1.1 George Dantzig

The American mathematician was born in 1914 and died in 2005. In addition to being the creator of the Simplex algorithm, he was head of the Scientific Computing of Operations Research (SCOOP), where he promoted linear programming for strategic purposes during World War II.



2 Problem: Test6

The problem inputted by the user is called "Test6"and consists of minimizing the following fuction:

$Z = x1 \cdot 2.000000 + x2 \cdot 3.000000$

Subject to:

$x1 \cdot 0.500000 + x2 \cdot 0.250000 \leq 4.000000$

$x1 \cdot 1.000000 + x2 \cdot 3.000000 \geq 36.000000$

$x1 \cdot 1.000000 + x2 \cdot 1.000000 = 10.000000$

3 Initial Matrix with M cost

The initial simplex table is shown below, where the cost of M is represented in the first row. This cost is added to the objective function to penalize the presence of artificial variables in the basis.

Z	$x1$	$x2$	$s1$	$e1$	$a1$	$a2$	b
0.000	-2.000	-3.000	0.000	0.000	0.000 + -1.0M	0.000 + -1.0M	0.000
0.000	0.500	0.250	1.000	0.000	0.000	0.000	4.000
0.000	1.000	3.000	0.000	-1.000	1.000	0.000	36.000
0.000	1.000	1.000	0.000	0.000	0.000	1.000	10.000

4 Initial Normalized Matrix

Z	$x1$	$x2$	$s1$	$e1$	$a1$	$a2$	b
0.000	-2.000 + 2.0M	-3.000 + 4.0M	0.000	0.000 + -1.0M	0.000	0.000	0.000 + 46.0M
0.000	0.500	0.250	1.000	0.000	0.000	0.000	4.000
0.000	1.000	3.000	0.000	-1.000	1.000	0.000	36.000
0.000	1.000	1.000	0.000	0.000	0.000	1.000	10.000

5 Intermediate Matrixes

The intermediate tables are shown below. A column is added to show the fractions of each row. The selected column to enter the basis is colored in pink while the pivot and selected fraction value are colored in a darker shade of pink.

5.1 Pivot Table

Z	$x1$	$x2$	$s1$	$e1$	$a1$	$a2$	b	Fractions
0.000	1.000 + -2.0M	0.000	0.000	0.000 + -1.0M	0.000	3.000 + -4.0M	30.000 + 6.0M	
0.000	0.250	0.000	1.000	0.000	0.000	-0.250	1.500	16.000
0.000	-2.000	0.000	0.000	-1.000	1.000	-3.000	6.000	12.000
0.000	1.000	1.000	0.000	0.000	0.000	1.000	10.000	10.000

6 Result Analysis

6.1 Non feasible problems

Sometimes the simplex algorithm may be faced with a non feasible problem, as a result of the model used. In the simplex table this is represented by coeficients of M different than zero in the first row.

Z	$x1$	$x2$	$s1$	$e1$	$a1$	$a2$	b
0.000	1.000 + -2.0M	0.000	0.000	0.000 + -1.0M	0.000	3.000 + -4.0M	30.000 + 6.0M
0.000	0.250	0.000	1.000	0.000	0.000	-0.250	1.500
0.000	-2.000	0.000	0.000	-1.000	1.000	-3.000	6.000
0.000	1.000	1.000	0.000	0.000	0.000	1.000	10.000