



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. 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: Multiples v1

The problem inputted by the user is called “Multiples v1” and consists of maximizing the following function:

$$Z = x_1 \cdot 60.000000 + x_2 \cdot 35.000000 + x_3 \cdot 20.000000$$

Subject to:

$$\begin{aligned} x_1 \cdot 8.000000 + x_2 \cdot 6.000000 + x_3 \cdot 1.000000 &\leq 48.000000 \\ x_1 \cdot 4.000000 + x_2 \cdot 2.000000 + x_3 \cdot 1.500000 &\leq 20.000000 \\ x_1 \cdot 2.000000 + x_2 \cdot 1.500000 + x_3 \cdot 0.500000 &\leq 8.000000 \\ x_1 \cdot 0.000000 + x_2 \cdot 1.000000 + x_3 \cdot 0.000000 &\leq 5.000000 \end{aligned}$$

3 Initial Matrix

Z	x_1	x_2	x_3	S_1	S_2	S_3	S_4	b
1.000	-60.000	-35.000	-20.000	0.000	0.000	0.000	0.000	0.000
0.000	8.000	6.000	1.000	1.000	0.000	0.000	0.000	48.000
0.000	4.000	2.000	1.500	0.000	1.000	0.000	0.000	20.000
0.000	2.000	1.500	0.500	0.000	0.000	1.000	0.000	8.000
0.000	0.000	1.000	0.000	0.000	0.000	0.000	1.000	5.000

4 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.

4.1 Pivot Table

Z	x_1	x_2	x_3	S_1	S_2	S_3	S_4	b	Fractions
1.000	0.000	10.000	-5.000	0.000	0.000	30.000	0.000	240.000	0.000
0.000	0.000	0.000	-1.000	1.000	0.000	-4.000	0.000	16.000	6.000
0.000	0.000	-1.000	0.500	0.000	1.000	-2.000	0.000	4.000	5.000
0.000	1.000	0.750	0.250	0.000	0.000	0.500	0.000	4.000	4.000
0.000	0.000	1.000	0.000	0.000	0.000	0.000	1.000	5.000	Invalid

4.2 Pivot Table

Z	x_1	x_2	x_3	S_1	S_2	S_3	S_4	b	Fractions
1.000	0.000	0.000	0.000	0.000	10.000	10.000	0.000	280.000	0.000
0.000	0.000	-2.000	0.000	1.000	2.000	-8.000	0.000	24.000	Invalid
0.000	0.000	-2.000	1.000	0.000	2.000	-4.000	0.000	8.000	8.000
0.000	1.000	1.250	0.000	0.000	-0.500	1.500	0.000	2.000	16.000
0.000	0.000	1.000	0.000	0.000	0.000	0.000	1.000	5.000	Invalid

5 Multiple Solutions

5.1 Explanation

It happens when an infinite number of solutions can be found to the same problem, through a particular formula.

This phenomenon is not typical of all the problems that the simplex algorithm encounters, it is only when a non-basic variable has a value of 0. This means

that it can be manipulated to find more solutions, without affecting the gain. Here is where it happens in this problem:

5.2 First solution table

Z	x1	x2	x3	S ₁	S ₂	S ₃	S ₄	b
1.000	0.000	0.000	0.000	0.000	10.000	10.000	0.000	280.000
0.000	0.000	-2.000	0.000	1.000	2.000	-8.000	0.000	24.000
0.000	0.000	-2.000	1.000	0.000	2.000	-4.000	0.000	8.000
0.000	1.000	1.250	0.000	0.000	-0.500	1.500	0.000	2.000
0.000	0.000	1.000	0.000	0.000	0.000	0.000	1.000	5.000

5.3 Second solution table

Z	x1	x2	x3	S ₁	S ₂	S ₃	S ₄	b
1.000	0.000	0.000	0.000	0.000	10.000	10.000	0.000	280.000
0.000	1.600	0.000	0.000	1.000	1.200	-5.600	0.000	27.200
0.000	1.600	0.000	1.000	0.000	1.200	-1.600	0.000	11.200
0.000	0.800	1.000	0.000	0.000	-0.400	1.200	0.000	1.600
0.000	-0.800	0.000	0.000	0.000	0.400	-1.200	1.000	3.400

5.4 Equation and Solutions

Ecuation

$$x = \alpha \cdot \begin{bmatrix} 0.00 \\ 8.00 \\ 0.00 \end{bmatrix} + (1 - \alpha) \cdot \begin{bmatrix} 1.60 \\ 11.20 \\ 0.00 \end{bmatrix}$$

Other solutions

$$\alpha = 0.25 \Rightarrow x = \begin{bmatrix} 0.50 \\ 1.20 \\ 10.40 \end{bmatrix}$$

$$\alpha = 0.50 \Rightarrow x = \begin{bmatrix} 1.00 \\ 0.80 \\ 9.60 \end{bmatrix}$$

$$\alpha = 0.75 \Rightarrow x = \begin{bmatrix} 1.50 \\ 0.40 \\ 8.80 \end{bmatrix}$$