

HW 2: Revised simplex algorithm

Problem 1. Use the revised simplex algorithm DIRECTLY to solve the following LP problem. Please use the discussed method in class for updating the inverse of B.

$$\begin{array}{ll}\max & z = 3x_1 + 5x_2 \\ \text{s.t.,} & x_1 \leq 4 \\ & x_2 \leq 6 \\ & 3x_1 + 2x_2 \leq 18 \\ & x_1, x_2 \geq 0\end{array}$$