

DUAL / DUAL

SUMMARY OF AUGMENT 6 EXERCISE

EXAMPLE

$$\text{MAX } Z = x_1 + 2x_2$$

$$\text{SA } -x_1 + 3x_2 \leq 9$$

$$x_1 - 2x_2 \leq 0$$

$$2x_1 + x_2 \leq 10$$

$$2x_1 + x_2 \geq 5 \Rightarrow -2x_1 - x_2 \leq -5$$

$$x_1, x_2 \geq 0$$

PRIMAL

$$-Z + x_1 + 2x_2 \leq 0$$

$$-x_1 + 3x_2 + x_{t1} = 9$$

$$x_1 - 2x_2 + x_{t2} = 0$$

$$2x_1 + x_2 + x_{t3} = 10$$

$$-2x_1 - x_2 + x_{t4} = -5$$

DUAL

$$\text{MIN } W = 9y_1 + 0y_2 + 10y_3 - 5y_4$$

$$\text{SA } -1y_1 + 1y_2 + 2y_3 - 2y_4 \geq 1$$

$$3y_1 - 2y_2 + 1y_3 - 1y_4 \geq 2$$

$$y_1 - y_2 + y_3 + y_4 \geq 0$$

$$2y_1 + 2y_2 - 1y_3 - 1y_4 \geq 0$$

PRIMAL

FORMA PRIMAL

$$-Z + x_1 + 2x_2 \leq 0$$

$$-x_1 + 3x_2 + x_{t1} = 9$$

$$x_1 - 2x_2 + x_{t2} = 0$$

$$2x_1 + x_2 + x_{t3} = 10$$

$$2x_1 + x_2 + x_{t4} - x_{t5} = 5$$

MONTEAR A TABELA DO SIMPLEX

| BASE     | $x_1$ | $x_2$ | $x_{t1}$ | $x_{t2}$ | $x_{t3}$ | $x_{t4}$ | $x_{t5}$ | RHS                   |
|----------|-------|-------|----------|----------|----------|----------|----------|-----------------------|
| $x_{t1}$ | -1    | 3     | 1        | 0        | 0        | 0        | 0        | 9 $\frac{9}{3} = 3$   |
| $x_{t2}$ | 1     | -2    | 0        | 1        | 0        | 0        | 0        | 0 $\frac{0}{1} = 0$   |
| $x_{t3}$ | 2     | 1     | 0        | 0        | 1        | 0        | 0        | 10 $\frac{10}{2} = 5$ |
| $x_{t4}$ | 2     | 1     | 0        | 0        | 0        | -1       | 1        | 5 $\frac{5}{2} = 2,5$ |
| FOA      | 2     | 1     | 0        | 0        | 0        | -1       | 1        | 5                     |
| -Z       | 1     | 2     | 0        | 0        | 0        | 0        | 0        | 0                     |

| BASE                     | $x_1$ | $x_2$ | $x_{t1}$ | $x_{t2}$ | $x_{t3}$ | $x_{t4}$ | $x_{t5}$ | RHS                   |
|--------------------------|-------|-------|----------|----------|----------|----------|----------|-----------------------|
| $x_{t1}$                 | 0     | 1     | 1        | 0        | 0        | 0        | 0        | 9 $\frac{9}{1} = 9$   |
| $(-1)(-2)(-2)(-2)(1)x_1$ | 1     | -2    | 0        | 1        | 0        | 0        | 0        | 0 $\frac{0}{1} = 0$   |
| $x_{t3}$                 | 0     | 5     | 0        | -2       | 1        | 0        | 0        | 10 $\frac{10}{5} = 2$ |
| $x_{t4}$                 | 0     | 5     | 0        | -2       | 0        | -1       | 1        | 5 $\frac{5}{5} = 1$   |
| FOA                      | 0     | 5     | 0        | -2       | 0        | -1       | 1        | 5                     |
| -Z                       | 0     | 4     | 0        | -1       | 0        | 0        | 0        | 0                     |

| BASE                     | $x_1$ | $x_2$ | $x_{t1}$ | $x_{t2}$ | $x_{t3}$ | $x_{t4}$ | $x_{t5}$ | RHS                       |
|--------------------------|-------|-------|----------|----------|----------|----------|----------|---------------------------|
| $x_{t1}$                 | 0     | 0     | 1        | 1/4      | 0        | 0,2      | -0,2     | 8 $\frac{8}{0,2} = 40$    |
| $x_1$                    | 1     | 0     | 0        | 0,2      | 0        | -0,4     | 0,4      | 2 $\frac{2}{0,4} = 5$     |
| $x_{t3}$                 | 0     | 0     | 0        | 0        | 1        | 1        | -1       | 5 $\frac{5}{1} = 5$       |
| $(-4)(-5)(-1)(2)(-5)x_2$ | 0     | 1     | 0        | -0,4     | 0        | -0,2     | 0,2      | 1 $\frac{1}{-0,2} = -5$   |
| FOA                      | 0     | 0     | 0        | 0        | 0        | 0        | 0        | 0                         |
| -Z                       | 0     | 0     | 0        | 0,6      | 0        | 0,8      | -0,8     | -45 $-45 + 1x + 5x = -45$ |

$Z = 4x_1 = 10x_2$

|                | BASE  | $x_1$ | $x_2$ | $x_3$ | $x_4$ | RHS  | COMMENTS |
|----------------|-------|-------|-------|-------|-------|------|----------|
|                | $x_3$ | 0     | 0     | 1     | 0     | 1,4  | PRIV     |
|                | $x_1$ | 1     | 0     | 0     | 0     | 0,2  |          |
| $(-0,8)/(0,2)$ | $x_4$ | 0     | 0     | 0     | 1     | 0    |          |
|                | $x_2$ | 0     | 1     | 0     | 0     | -0,4 |          |
|                | $-Z$  | 0     | 0     | 0     | 0     | 0,6  |          |

|                 | BASE  | $x_1$ | $x_2$ | $x_3$ | $x_4$ | RHS    | COMMENTS |
|-----------------|-------|-------|-------|-------|-------|--------|----------|
|                 | $x_3$ | 0     | 0     | 1     | 0     | 0,143  |          |
| $(0,4)/(0,143)$ | $x_2$ | 0     | 1     | 0     | 0     | -0,143 |          |
|                 | $x_4$ | 0     | 0     | 0     | 1     | 0      |          |
|                 | $x_1$ | 1     | 0     | 0     | 0     | 0,286  |          |
|                 | $-Z$  | 0     | 0     | 0     | 0     | -0,43  |          |

RESPOSTA:  $x_1 = 3$ ,  $x_2 = 0$ ,  $x_3 = 0$ ,  $x_4 = 0$ ,  $Z = 11,58$

$x_1 = 4$ ,  $x_2 = 5$ ,  $x_3 = 0$ ,  $x_4 = 0$ ,  $Z = 0$

$P_1 = 0$ ,  $P_2 = 0$ ,  $P_3 = 0$ ,  $P_4 = 0$ ,  $P_5 = 0$ ,  $P_6 = 0$ ,  $P_7 = 0$ ,  $P_8 = 0$ ,  $P_9 = 0$ ,  $P_{10} = 0$

DUAL:  $0$ ,  $0$ ,  $0$ ,  $0$ ,  $0$ ,  $0$ ,  $0$ ,  $0$ ,  $0$ ,  $0$

MIN  $w = 9y_1 + 0y_2 + 10y_3 - 5y_4$  s.t.  $-1 \leq w \leq 11,58$

$-y_1 + y_2 + 2y_3 - 2y_4 \geq 1$

$3y_1 - 2y_2 + y_3 - y_4 \geq 2$

$y_1, y_2, y_3, y_4 \geq 0$

FORMA PADRAO

$w = -9y_1 - 10y_3 + 5y_4 = 0$

$-y_1 + y_2 + 2y_3 - 2y_4 - y_{A1} + y_{A2} = 1$

$3y_1 - 2y_2 + y_3 - y_4 - y_{A2} + y_{A1} = 2$

TABELA DO SIMPLEX

| BASE  | $y_1$ | $y_2$ | $y_3$<br>PNO | $y_4$ | $y_5$ | $y_6$ | $y_7$ | $y_8$ | RHS                   |
|-------|-------|-------|--------------|-------|-------|-------|-------|-------|-----------------------|
| $y_7$ | -1    | 1     | (2)          | -2    | -1    | 0     | 1     | 0     | 1 $\frac{1}{2} = 0,5$ |
| $y_8$ | 3     | -2    | 1            | -1    | 0     | -1    | 0     | 1     | 2 $\frac{2}{1} = 2$   |
| FOA   | 2     | -1    | 3            | -3    | -1    | -1    | 1     | 1     | 3 $\frac{3}{3} = 1$   |
| W     | -9    | 0     | -10          | 5     | 0     | 0     | 0     | 0     |                       |

| BASE                 | $y_1$ | $y_2$ | $y_3$ | $y_4$ | $y_5$ | $y_6$ | $y_7$ | $y_8$ | RHS                           |
|----------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------------------------------|
| (10) (-3) (-1) $y_3$ | -0,5  | 0,5   | 1     | -1    | -0,5  | 0     | -0,5  | 0     | 0,5 $\frac{0,5}{-0,5}$        |
| $y_8$                | (3,5) | -2,5  | 0     | 0     | 0,5   | -1    | -0,5  | 1     | 1,5 $\frac{1,5}{3,5} = 0,429$ |
| FOA                  | 3,5   | -2,5  | 0     | 0     | 0,5   | -1    | -0,5  | 1     | 1,5                           |
| W                    | -14   | 5     | 0     | -5    | -5    | 0     | 5     | 0     | 5                             |

| BASE                    | $y_1$ | $y_2$  | $y_3$ | $y_4$ | $y_5$ | $y_6$  | $y_7$ | $y_8$ | RHS   |
|-------------------------|-------|--------|-------|-------|-------|--------|-------|-------|-------|
| $y_3$                   | 0     | -0,143 | 1     | -1    | -0,43 | -0,145 | 0,14  | 0,143 | 0,714 |
| (14) (-3,5) (0,5) $y_1$ | 1     | -0,71  | 0     | 0     | 0,143 | -0,29  | -0,14 | 0,286 | 0,429 |
| FOA                     | 0     | 0      | 0     | 0     | 0     | 0      | 0     | 0     | 0     |
| W                       | 0     | -5     | 0     | -5    | -3    | -4     | 3     | 4     | -11   |

RESPOSTA:  $y_1 = 0,429$  $y_4 = 0$  $y_2 = 0$  $W = 11$  $y_3 = 0,714$