

Q1)

$$\text{Max } z = -X_1 + 2X_2$$

$$3X_1 + 4X_2 = 12$$

$$2X_1 - X_2 \leq 12$$

and  $X_1, X_2 \geq 0$ ;

-->Part-1<--

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropriate

1. As the constraint-1 is of type '=' we should add artificial variable  $A_1$

2. As the constraint-2 is of type ' $\leq$ ' we should add slack variable  $S_1$

**After introducing slack, artificial variables**

$$\text{Max } z = -X_1 + 2X_2 + 0A_1 + 0S_1$$

subject to

$$3X_1 + 4X_2 + A_1 + 0S_1 = 12$$

$$2X_1 - X_2 + 0A_1 + S_1 = 12$$

and  $X_1, X_2, S_1, A_1 \geq 0$

$BV = \{X_1, S_1\}$

$$\Rightarrow C_{BV} = \begin{bmatrix} -1 \\ 0 \end{bmatrix}, B = \begin{bmatrix} 3 & 0 \\ 2 & 1 \end{bmatrix} \xrightarrow{ERO} B^{-1} = \begin{bmatrix} 1/3 & 0 \\ -2/3 & 1 \end{bmatrix}$$

Iteration 0	Z	$X_1$	$X_2$	$A_1$	$S_1$	RHS	minimum Ratio
$Z = z$	1	0	$\bar{c}_2$	$\bar{c}_3$	0	$\bar{b}$	
$X_1$	0	1	$\bar{a}_2$	$\bar{a}_3$	0	$\bar{b}$	$4 \div 4/3 = 3$
$S_1$	0	0			1	$\bar{b}$	X

\*  $\bar{a}_2 = B^{-1} \cdot a_2 = \begin{bmatrix} 1/3 & 0 \\ -2/3 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ -1 \end{bmatrix} = \begin{bmatrix} 4/3 \\ -11/3 \end{bmatrix}$

\*\*  $\bar{a}_3 = B^{-1} \cdot a_3 = \begin{bmatrix} 1/3 & 0 \\ -2/3 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/3 \\ -2/3 \end{bmatrix}$

$\bar{c}_2 = C_{BV}^T (B^{-1} a_2) - C_2 = [-1, 0] \cdot \begin{bmatrix} 4/3 \\ -11/3 \end{bmatrix} - 2 = -4/3 - 2 = -10/3$

$\bar{c}_3 = C_{BV}^T (B^{-1} a_3) - C_3 = [-1, 0] \cdot \begin{bmatrix} 1/3 \\ -2/3 \end{bmatrix} - 0 = -1/3 - 0 = -1/3$

$\bar{b} = B^{-1} b = \begin{bmatrix} 1/3 & 0 \\ -2/3 & 1 \end{bmatrix} \begin{bmatrix} 12 \\ 12 \end{bmatrix} = \begin{bmatrix} 4 \\ 4 \end{bmatrix}$

$Z = C_{BV}^T \cdot B^{-1} b = [-1, 0] \begin{bmatrix} 4 \\ 4 \end{bmatrix} = -4$

Interfering element

-->Part-2<--

Iteration-1		Cj	-1	2	0	
<b>B</b>	<b>CB</b>	<b>XB</b>	<b>X1</b>	<b>X2</b>	<b>S1</b>	<b>MinRatio</b>
X2	2	3	3/4	1	0	
S1	0	1/5	11/4	0	1	
<b>z=6</b>		<b>Zj</b>	<b>3/2</b>	<b>2</b>	<b>0</b>	
		Zj-Cj	5/2	0	0	

Since all  $Z_j - C_j \geq 0$

Hence, optimal solution is arrived with value of variables as :

$$X1^*=0, X2^*=3, z^*=6$$

Q2) objective function for first phase is in this form :

$$\text{Min } W = A_1 + \dots + A_n$$

such that  $A_i$  is an artificial variable.

If we satisfied The optimal condition in last iteration of the first phase, It means z row has not any positive number. And the reduce cost coefficient of all artificial variables must be non\_positive.

But for stronger result we can use "Simplex algebraic formula " and show  $A_i = -1, (1 \leq i \leq n)$ .

و روابط زیر را به کار می‌بریم:

$\bar{a}_j = B^{-1}a_j$
$\bar{b} = B^{-1}b$
$\bar{c}_j = c_{BV}^T B^{-1}a_j - c_j$
$\bar{z} = c_{BV}^T B^{-1}b$

$$\bar{c}_{a_j} = \underbrace{C_{BV}^T \cdot B^{-1} \cdot a_{a_j}}_0 - C_{a_j} = -1$$

Q3)

part A)

- $b \geq 0$
- $c \leq 0$
- a1 element of R
- a2 element of R

Part B)

- $b \geq 0$
- $c < 0$
- a1 element of R
- a2 element of R

or

- $b = 0$
- $c = 0$
- a1 element of R
- $a_2 > 0$

Part C)

- $b \geq 0$
- $c > 0$
- $a_1 \leq 0$
- $a_2 \leq 0$

Thank You.

Mohamadreza Ardestani 9513004