

1. 标准型:
$$\begin{cases} \min z = 3x_1 + 2x_2 + x_3 \\ \text{s.t.} \quad x_1 + x_2 + x_3 + x_4 = 6 \\ x_1 - x_3 - x_5 = 4 \\ x_2 - x_3 - x_6 = 3 \\ x_j \geq 0, j=1, 2, 3, 4, 5, 6 \end{cases}$$

单纯形表:

BV	x_1	x_2	x_3	x_4	x_5	x_6	RHS
							6
x_4	1	1	1	1	0	0	-4
x_5	-1	0	1	0	1	0	-3
x_6	0	(-1)	1	0	0	1	2
	3	2	1	0	0	0	

BV	x_1	x_2	x_3	x_4	x_5	x_6	RHS
							3
x_4	1	0	2	1	0	1	-4
x_5	(-1)	0	1	0	1	0	3
x_2	0	1	-1	0	0	-1	2-6
	3	0	3	0	0	2	

BV	x_1	x_2	x_3	x_4	x_5	x_6	RHS
							-1
x_4	0	0	3	1	1	1	4
x_1	1	0	-1	0	-1	0	3
x_2	0	1	-1	0	0	-1	2-18
	0	0	6	0	3	2	

由于第一行系数为正, 但 RHS 为负, 故无法进行进基出基,

故原问题无可行解

2. 最优解 $(0, \frac{5}{6}, \frac{7}{6})^T$

最优值 $z = 9$

(2). 将 x_1 的系数变为 C_1 后, 列出单纯形表:

BV	x_1	x_2	x_3	x_4	x_5	x_6	RHS
x_4	0	$\frac{1}{6}$	0	1	$-\frac{1}{6}$	$-\frac{5}{6}$	3
x_1	1	$-\frac{1}{6}$	0	0	$\frac{1}{6}$	$-\frac{1}{6}$	1
x_2	0	1	1	0	0	1	2
	$C_1 - 5$	$-\frac{1}{6}$	0	0	$-\frac{5}{6}$	$-\frac{7}{6}$	$z - 9$

↓

BV	x_1	x_2	x_3	x_4	x_5	x_6	RHS
x_4	0	$\frac{1}{6}$	0	1	$-\frac{1}{6}$	$-\frac{5}{6}$	3
x_1	1	$-\frac{1}{6}$	0	0	$\frac{1}{6}$	$-\frac{1}{6}$	1
x_2	0	1	1	0	0	1	2
	0	$\frac{C_1}{6} - 1$	0	0	$-\frac{C_1}{6}$	$\frac{C_1}{6} - 2$	$z - C_1 - 4$

由上表可得

$$\begin{cases} \frac{C_1}{6} - 1 \leq 0 \\ \frac{C_1}{6} - 2 \leq 0 \\ -\frac{C_1}{6} \leq 0 \end{cases} \Rightarrow 0 \leq C_1 \leq 6$$

3.

(1). 标准形:

$$\min z = (6 - \lambda) x_1 + (5 - \lambda) x_2 + (-3 + \lambda) x_3 + (-4 + \lambda) x_4$$

$$\text{s.t. } x_1 - x_2 - x_3 + x_5 = 1$$

$$-x_1 + x_2 - x_4 + x_6 = 1$$

$$-x_2 + x_3 + x_7 = 1$$

$$x_j \geq 0, \quad j = 1, 2, \dots, 7$$

单纯形表:

BV	x_1	x_2	x_3	x_4	x_5	x_6	x_7	RHS
x_5	1	-1	-1	0	1	0	0	1
x_6	-1	1	0	-1	0	1	0	1
x_7	0	-1	1	0	0	0	1	1
	$6-\lambda$	$5-\lambda$	$\lambda-3$	$\lambda-4$	0	0	0	z

$\lambda < 4$ 时, $\lambda - 4 < 0$. 无法进基. 无可行解, 即 $z = -\infty$

$4 \leq \lambda < 5$ 时, 易得 $z = 0$

$\lambda > 5$ 时, 单纯形表化为: (x_2 进基)

BV	x_1	x_2	x_3	x_4	x_5	x_6	x_7	RHS
x_5	0	0	-1	-1	1	1	0	2
x_2	-1	1	0	-1	0	1	0	1
x_7	-1	0	1	-1	0	1	1	2
	$11-2\lambda$	0	$\lambda-3$	1	0	$\lambda-5$	0	$z+\lambda-5$

$11-2\lambda < 0$ 时, 即 $\lambda > 5.5$ 时, 原问题无可行解. $z = -\infty$

$11-2\lambda \geq 0$ 时, 即 $5 \leq \lambda \leq 5.5$ 时, $z = 5 - \lambda$

综上:
$$z = \begin{cases} -\infty & \lambda < 4 \text{ 或 } \lambda > 5.5 \\ 0 & 4 \leq \lambda < 5 \\ 5 - \lambda & 5 \leq \lambda \leq 5.5 \end{cases}$$

(2). 将原问题转化为标准型对偶问题:

$$\begin{cases} \max & (\lambda - 6)y_1 + (-\lambda + 2)y_2 + (-2\lambda + 3)y_3 \\ \text{s.t.} & 2y_1 - y_2 + y_4 = 2 \\ & 3y_1 - y_2 - y_3 + y_5 = 6 \\ & 5y_1 - y_2 - 2y_3 + y_6 = 15 \\ & y_i \geq 0, \quad i = 1, 2, \dots, 6 \end{cases}$$

列出单纯形表:

BV	y_1	y_2	y_3	y_4	y_5	y_6	RHS
y_4	2	-1	0	1	0	0	2
y_5	3	-1	-1	0	1	0	6
y_6	5	-1	-2	0	0	1	15
	$\lambda-6$	$2-\lambda$	$3-2\lambda$	0	0	0	Z

与(1)同理, $\lambda < 2$ 时, 无可行解. $Z = +\infty$.

$2 \leq \lambda \leq 6$ 时, $Z = 0$

$\lambda > 6$ 时, y_1 进基, 单纯形表转化为:

BV	y_1	y_2	y_3	y_4	y_5	y_6	RHS
y_1	1	$-\frac{1}{2}$	0	$\frac{1}{2}$	0	0	1
y_5	0	$\frac{1}{2}$	-1	$-\frac{3}{2}$	1	0	3
y_6	0	$\frac{3}{2}$	-2	$-\frac{5}{2}$	0	1	10
	1	$-1-\frac{\lambda}{2}$	$3-2\lambda$	$3-\frac{\lambda}{2}$	0	0	$2+6-\lambda$

因此可知, 此时 $Z = \lambda - 6$

综上:
$$Z = \begin{cases} +\infty, & \lambda < 2 \\ 0 & 2 \leq \lambda \leq 6 \\ \lambda - 6 & \lambda > 6 \end{cases}$$