

**LPP**

**SIMPLEX METHOD**

# SIMPLEX METHOD

Simplex method, also called simplex technique or simplex algorithm was developed by G.B. Dantzig, an American mathematician.

It has the advantage of being universal.

i.e. any linear model for which the solution exists, can be solved by it.

In principle, it consists of starting with a certain solution of which all that we know is that it is feasible, i.e. it satisfies the non negativity conditions  $(x_j \geq 0, j = 1, 2, 3, \dots, n)$ , we then improve upon this solution at consecutive stages, until, after a certain finite number of stages, we arrive at the optimal solution

The **Simplex method** provides an algorithm which consists of moving from one vertex of the region of feasible solutions to another in such a manner that the value of the objective function at the succeeding vertex is less (or more as the case may be) than at the preceding vertex.

This procedure of jumping from one vertex to another is then repeated. Since the number of vertices is finite, this method leads to an optimal vertex in a finite number of steps.

The basis of the simplex method consist of two fundamental conditions

1. **The feasibility condition:** It ensures that if the starting solution is basic feasible, only basic feasible solutions will be obtained during computation
2. **The optimality condition:** It guarantees that only better solutions (as compared to the current solution) will be encountered

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Using Simplex method solve the following LPP

Maximize  $z = 10x_1 + x_2 + x_3$

Subject to

$$x_1 + x_2 - 3x_3 \leq 10,$$

$$4x_1 + x_2 + x_3 \leq 20,$$

$$x_1, x_2, x_3 \geq 0$$

**Solution:** We first express the given problem in standard form

$$z - 10x_1 - x_2 - x_3 + 0s_1 + 0s_2 = 0$$

$$x_1 + x_2 - 3x_3 + s_1 + 0s_2 = 10$$

$$4x_1 + x_2 + x_3 + 0s_1 + s_2 = 20$$

The initial basic feasible solution

2 equations in 5 variable :

2 basic and 3 non basic variables

Let  $x_1, x_2$  &  $x_3$  be non basic and  $s_1, s_2$  be basic

$\therefore s_1 = 10, s_2 = 20$  is the initial basic solution

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$							
	$s_1$							
	$s_2$							



Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
	$s_1$	1	1	-3	1	0	10	
	$s_2$	4	1	1	0	1	20	

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
	$s_1$	1	1	-3	1	0	10	
	$s_2$	4	1	1	0	1	20	

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
	$s_1$	1	1	-3	1	0	10	10
	$s_2$	4	1	1	0	1	20	5

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
	$s_1$	1	1	-3	1	0	10	10
	$s_2$	4*	1	1	0	1	20	5

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
$s_2$ leaves	$s_1$	1	1	-3	1	0	10	10
$x_1$ enters	$s_2$	4*	1	1	0	1	20	5

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
$s_2$ leaves	$s_1$	1	1	-3	1	0	10	10
$x_1$ enters	$s_2$	4*	1	1	0	1	20	5
1	$z$							
	$s_1$							
	$x_1$							

Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
$s_2$ leaves	$s_1$	1	1	-3	1	0	10	10
$x_1$ enters	$s_2$	4*	1	1	0	1	20	5
1	$z$							
	$s_1$							
	$x_1$	1	1/4	1/4	0	1/4	5	1

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
$s_2$ leaves	$s_1$	1	1	-3	1	0	10	10
$x_1$ enters	$s_2$	4*	1	1	0	1	20	5
1	$z$							
	$s_1$	0	3/4	-13/4	1	-1/4	5	
	$x_1$	1	1/4	1/4	0	1/4	5	



Iteration Number	Basic Variable $s$	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$s_1$	$s_2$		
0	$z$	-10	-1	-1	0	0	0	
$s_2$ leaves	$s_1$	1	1	-3	1	0	10	10
$x_1$ enters	$s_2$	4*	1	1	0	1	20	5
1	$z$	0	6/4	6/4	0	10/4	50	
	$s_1$	0	3/4	-13/4	1	-1/4	5	
	$x_1$	1	1/4	1/4	0	1/4	5	

Since all the coefficients in the objective equation in the row of  $z$  are positive.

This is a optimal solution.

The values of the variables and of  $z$  are given by the RHS column

$$\therefore x_1 = 5, x_2 = 0, x_3 = 0, z_{max} = 50$$

Ex. 2 Solve the following LPP by simplex method

Maximize

$$z = x_1 + 4x_2$$

Subject to

$$2x_1 + x_2 \leq 3,$$

$$3x_1 + 5x_2 \leq 9,$$

$$x_1 + 3x_2 \leq 5,$$

$$x_1, x_2 \geq 0$$

We first express the problem in the standard form

Maximize  $z = x_1 + 4x_2 - 0s_1 - 0s_2 - 0s_3$

i.e.  $z - x_1 - 4x_2 + 0s_1 + 0s_2 + 0s_3 = 0$

Subject to  $2x_1 + x_2 + s_1 + 0s_2 + 0s_3 = 3$

$$3x_1 + 5x_2 + 0s_1 + s_2 + 0s_3 = 9$$

$$x_1 + 3x_2 + 0s_1 + 0s_2 + s_3 = 5$$

We now put this in the following table:

**Simplex table**

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
	$s_1$	2	1	1	0	0	3	
	$s_2$	3	5	0	1	0	9	
	$s_3$	1	3	0	0	1	5	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
	$s_1$	2	1	1	0	0	3	
	$s_2$	3	5	0	1	0	9	
	$s_3$	1	3	0	0	1	5	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
	$s_1$	2	1	1	0	0	3	3
	$s_2$	3	5	0	1	0	9	$9/5=1.8$
	$s_3$	1	3	0	0	1	5	$5/3=1.67$



Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
	$s_1$	2	1	1	0	0	3	3
	$s_2$	3	5	0	1	0	9	$9/5=1.8$
	$s_3$	1	3*	0	0	1	5	$5/3=1.67$

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
	$s_1$	2	1	1	0	0	3	3
$s_3$ leaves	$s_2$	3	5	0	1	0	9	$9/5=1.8$
$x_2$ enters	$s_3$	1	3*	0	0	1	5	$5/3=1.67$

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
$s_3$ leaves	$s_1$	2	1	1	0	0	3	3
$x_2$ enters	$s_2$	3	5	0	1	0	9	$9/5=1.8$
	$s_3$	1	3*	0	0	1	5	$5/3=1.67$
1	$z$							
	$s_1$							
	$s_2$							
	$x_2$	1/3	1	0	0	1/3	5/3	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
$s_3$ leaves	$s_1$	2	1	1	0	0	3	3
$x_2$ enters	$s_2$	3	5	0	1	0	9	$9/5=1.8$
	$s_3$	1	3*	0	0	1	5	$5/3=1.67$
1	$z$							
	$s_1$							
	$s_2$	$4/3$	0	0	1	$-5/3$	$2/3$	
	$x_2$	$1/3$	1	0	0	$1/3$	$5/3$	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
$s_3$ leaves	$s_1$	2	1	1	0	0	3	3
$x_2$ enters	$s_2$	3	5	0	1	0	9	$9/5=1.8$
	$s_3$	1	3*	0	0	1	5	$5/3=1.67$
1	$z$							
	$s_1$	$5/3$	0	1	0	$-1/3$	$4/3$	
	$s_2$	$4/3$	0	0	1	$-5/3$	$2/3$	
	$x_2$	$1/3$	1	0	0	$1/3$	$5/3$	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-1	-4	0	0	0	0	
$s_3$ leaves	$s_1$	2	1	1	0	0	3	3
$x_2$ enters	$s_2$	3	5	0	1	0	9	$9/5=1.8$
	$s_3$	1	3*	0	0	1	5	$5/3=1.67$
1	$z$	$1/3$	0	0	0	$4/3$	$20/3$	
	$s_1$	$5/3$	0	1	0	$-1/3$	$4/3$	
	$s_2$	$4/3$	0	0	1	$-5/3$	$2/3$	
	$x_2$	$1/3$	1	0	0	$1/3$	$5/3$	

- ⦿ Since, all the coefficients in the z row are positive, the optimum solution is obtained.
- ⦿ The required results are given by the RHS solution column.
- ⦿ Thus,  $x_1 = 0, x_2 = 5/3, z_{max} = 20/3$

EX 3. Solve the following LPP by Simplex method

Maximize  $z = 4x_1 + 10x_2$

Subject to  $2x_1 + x_2 \leq 10,$

$$2x_1 + 5x_2 \leq 20,$$

$$2x_1 + 3x_2 \leq 18,$$

$$x_1, x_2 \geq 0$$



**Solution:** We first express the given problem in standard form

$$\text{Maximize } z = 4x_1 + 10x_2 + 0s_1 + 0s_2 + 0s_3$$

$$\text{i.e. } z - 4x_1 - 10x_2 + 0s_1 + 0s_2 + 0s_3 = 0$$

$$\text{Subject to } 2x_1 + x_2 + s_1 + 0s_2 + 0s_3 = 10$$

$$2x_1 + 5x_2 + 0s_1 + s_2 + 0s_3 = 20$$

$$2x_1 + 3x_2 + 0s_1 + 0s_2 + s_3 = 18,$$

$$x_1, x_2, s_1, s_2, s_3 \geq 0$$

We put this information in tabular form as follows

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$							
	$s_1$							
	$s_2$							
	$s_3$							

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
	$s_1$	2	1	1	0	0	10	
	$s_2$	2	5	0	1	0	20	
	$s_3$	2	3	0	0	1	18	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
	$s_1$	2	1	1	0	0	10	
	$s_2$	2	5	0	1	0	20	
	$s_3$	2	3	0	0	1	18	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
	$s_1$	2	1	1	0	0	10	10
	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
	$s_1$	2	1	1	0	0	10	10
	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$							
	$s_1$							
	$x_2$							
	$s_3$							



Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$							
	$s_1$							
	$x_2$	2/5	1	0	1/5	0	4	
	$s_3$							

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$							
	$s_1$							
	$x_2$	2/5	1	0	1/5	0	4	
	$s_3$	4/5	0	0	-3/5	1	6	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$							
	$s_1$	8/5	0	1	-1/5	0	6	
	$x_2$	2/5	1	0	1/5	0	4	
	$s_3$	4/5	0	0	-3/5	1	6	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$	0	0	0	2	0	40	
	$s_1$	8/5	0	1	-1/5	0	6	
	$x_2$	2/5	1	0	1/5	0	4	
	$s_3$	4/5	0	0	-3/5	1	6	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$	0	0	0	2	0	40	
	$s_1$	8/5	0	1	-1/5	0	6	
	$x_2$	2/5	1	0	1/5	0	4	
	$s_3$	4/5	0	0	-3/5	1	6	

Since all the coefficients in the objective equation in the row of  $z$  are positive.

This is a optimal solution. The values of the variables and of  $z$  are given by the least column  $\therefore x_1 = 0, x_2 = 4, z_{max} = 40$

But further considerations show that  $s_1$  may leave and  $x_1$  may enter

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$	0	0	0	2	0	40	
	$s_1$	8/5	0	1	-1/5	0	6	
	$x_2$	2/5	1	0	1/5	0	4	
	$s_3$	4/5	0	0	-3/5	1	6	

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$	0	0	0	2	0	40	
	$s_1$	8/5	0	1	-1/5	0	6	15/4
	$x_2$	2/5	1	0	1/5	0	4	10
	$s_3$	4/5	0	0	-3/5	1	6	15/2



Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$	0	0	0	2	0	40	
	$s_1$	8/5	0	1	-1/5	0	6	15/4
	$x_2$	2/5	1	0	1/5	0	4	10
	$s_3$	4/5	0	0	-3/5	1	6	15/2

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-10	0	0	0	0	
$s_2$ leaves	$s_1$	2	1	1	0	0	10	10
$x_2$ enters	$s_2$	2	5*	0	1	0	20	4
	$s_3$	2	3	0	0	1	18	6
1	$z$	0	0	0	2	0	40	
$s_1$ leaves	$s_1$	8/5*	0	1	-1/5	0	6	15/4
$x_1$ enters	$x_2$	2/5	1	0	1/5	0	4	10
	$s_3$	4/5	0	0	-3/5	1	6	15/2

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
1	$z$	0	0	0	2	0	40	
$s_1$ leaves	$s_1$	$8/5^*$	0	1	$-1/5$	0	6	$15/4$
$x_1$ enters	$x_2$	$2/5$	1	0	$1/5$	0	4	10
	$s_3$	$4/5$	0	0	$-3/5$	1	6	$15/2$
2	$z$							
	$x_1$							
	$x_2$							
	$s_3$							

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
1	$z$	0	0	0	2	0	40	
$s_1$ leaves	$s_1$	$8/5^*$	0	1	$-1/5$	0	6	$15/4$
$x_1$ enters	$x_2$	$2/5$	1	0	$1/5$	0	4	10
	$s_3$	$4/5$	0	0	$-3/5$	1	6	$15/2$
2	$z$							
	$x_1$	1	0	$5/8$	$-1/8$	0	$15/4$	
	$x_2$							
	$s_3$							

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
1	$z$	0	0	0	2	0	40	
$s_1$ leaves	$s_1$	8/5	0	1	$-1/5$	0	6	15/4
$x_1$ enters	$x_2$	2/5	1	0	1/5	0	4	10
	$s_3$	4/5	0	0	$-3/5$	1	6	15/2
2	$z$	0	0	0	$-1/5$	0	40	
	$x_1$	1	0	5/8	$-1/8$	0	15/4	
	$x_2$							
	$s_3$							

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
1	$z$	0	0	0	2	0	40	
$s_1$ leaves	$s_1$	8/5	0	1	$-1/5$	0	6	15/4
$x_1$ enters	$x_2$	2/5	1	0	1/5	0	4	10
	$s_3$	4/5	0	0	$-3/5$	1	6	15/2
2	$z$	0	0	0	2	0	40	
	$x_1$	1	0	5/8	$-1/8$	0	15/4	
	$x_2$	0	1	$-1/4$	1/4	0	5/2	
	$s_3$							

Iteration Number	Basic Variables	Coefficients of					RHS Solution	Ratio
		$x_1$	$x_2$	$s_1$	$s_2$	$s_3$		
1	$z$	0	0	0	2	0	40	
$s_1$ leaves	$s_1$	8/5	0	1	$-1/5$	0	6	15/4
$x_1$ enters	$x_2$	2/5	1	0	1/5	0	4	10
	$s_3$	4/5	0	0	$-3/5$	1	6	15/2
2	$z$	0	0	0	2	0	40	
	$x_1$	1	0	5/8	$-1/8$	0	15/4	
	$x_2$	0	1	$-1/4$	1/4	0	5/2	
	$s_3$	0	0	$-1/2$	$-1/2$	1	3	

$$\therefore x_1 = 15/4, x_2 = 5/2, z_{max} = 40$$

This is an alternative solution. But this does not improve the above optimal solution

Thus we have two solutions

$$\therefore x_1 = 0, x_2 = 2, s_1 = 6, s_2 = 0, s_3 = 6,$$

$$z_{max} = 40$$

$$\text{and } x_1 = 15/4, x_2 = 5/2, s_1 = 0, s_2 = 0, s_3 = 3,$$

$$z_{max} = 40$$

If there are two solutions to a problem then there are infinite number solutions



$$\text{Let } X = \begin{bmatrix} x_1 \\ x_2 \\ s_1 \\ s_2 \\ s_3 \end{bmatrix}, X_1 = \begin{bmatrix} 0 \\ 4 \\ 6 \\ 0 \\ 6 \end{bmatrix}, X_2 = \begin{bmatrix} 15/4 \\ 5/2 \\ 0 \\ 0 \\ 3 \end{bmatrix}$$

$$\text{then } X = \lambda X_1 + (1 - \lambda)X_2 \quad \text{for } 0 \leq \lambda \leq 1$$

$$\text{i.e. } X = \begin{bmatrix} \frac{15}{4}(1 - \lambda) \\ 4\lambda + \frac{5}{2}(1 - \lambda) \\ 6\lambda \\ 0 \\ 6\lambda + 3(1 - \lambda) \end{bmatrix}$$

**Ex 4.** Solve the following LPP by Simplex method

$$\text{Maximize } z = 4x_1 + x_2 + 3x_3 + 5x_4$$

$$\text{Subject to } -4x_1 + 6x_2 + 5x_3 + 4x_4 \leq 20,$$

$$-3x_1 - 2x_2 + 4x_3 + x_4 \leq 10,$$

$$-8x_1 - 3x_2 + 3x_3 + 2x_4 \leq 20,$$

$$x_1, x_2, x_3, x_4 \geq 0$$

**Solution:** We first express the problem in standard form

$$z - 4x_1 - x_2 - 3x_3 - 5x_4 = 0$$

$$-4x_1 + 6x_2 + 5x_3 + 4x_4 + s_1 = 20$$

$$-3x_1 - 2x_2 + 4x_3 + x_4 + s_2 = 10$$

$$-8x_1 - 3x_2 + 3x_3 + 2x_4 + s_3 = 20$$

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$									
	$s_1$									
	$s_2$									
	$s_3$									

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
	$s_1$	-4	6	5	4	1	0	0	20	
	$s_2$	-3	-2	4	1	0	1	0	10	
	$s_3$	-8	-3	3	2	0	0	1	20	

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
	$s_1$	-4	6	5	4	1	0	0	20	
	$s_2$	-3	-2	4	1	0	1	0	10	
	$s_3$	-8	-3	3	2	0	0	1	20	

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
	$s_1$	-4	6	5	4	1	0	0	20	5
	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
	$s_1$	-4	6	5	4	1	0	0	20	5
	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10



Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4*	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4*	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$									
	$x_4$									
	$s_2$									
	$s_3$									

Iteration Number	Basic Variable $s$	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4*	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$									
	$x_4$	-1	3/2	5/4	1	1/4	0	0	5	
	$s_2$									
	$s_3$									

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4*	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$	-9	13/2	13/4	0	5/4	0	0	25	
	$x_4$	-1	3/2	5/4	1	1/4	0	0	5	
	$s_2$									
	$s_3$									

Iteration Number	Basic Variable $s$	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4*	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$	-9	13/2	13/4	0	5/4	0	0	25	
	$x_4$	-1	3/2	5/4	1	1/4	0	0	5	
	$s_2$	-2	-7/2	-11/4	0	-1/4	0	1	5	
	$s_3$									

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$	-9	13/2	13/4	0	5/4	0	0	25	
	$x_4$	-1	3/2	5/4	1	1/4	0	0	5	
	$s_2$	-2	-7/2	-11/4	0	-1/4	0	1	5	
	$s_3$	-6	-6	1/2	0	-1/2	1	0	10	

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$	-9	13/2	13/4	0	5/4	0	0	25	
	$x_4$	-1	3/2	5/4	1	1/4	0	0	5	
	$s_2$	-2	-7/2	-11/4	0	-1/4	0	1	5	
	$s_3$	-6	-6	1/2	0	-1/2	1	0	10	

Iteration Number	Basic Variables	Coefficients of							RHS Solution	Ratio
		$x_1$	$x_2$	$x_3$	$x_4$	$s_1$	$s_2$	$s_3$		
0	$z$	-4	-1	-3	-5	0	0	0	0	
$s_1$ leaves	$s_1$	-4	6	5	4	1	0	0	20	5
$x_4$ enters	$s_2$	-3	-2	4	1	0	1	0	10	10
	$s_3$	-8	-3	3	2	0	0	1	20	10
1	$z$	-9	13/2	13/4	0	5/4	0	0	25	
	$x_4$	-1	3/2	5/4	1	1/4	0	0	5	-5
	$s_2$	-2	-7/2	-11/4	0	-1/4	0	1	5	-5/2
	$s_3$	-6	-6	1/2	0	-1/2	1	0	10	-5/3



Since all entries in the ratio column are negative  
the problem has **unbounded solution**