

Read in the following dictionary:

x_4	-7.0	-8.00 x_1 + 8.00 x_2 + 3.00 x_3
x_5	-5.0	+5.00 x_1 + 3.00 x_2 + 10.00 x_3
x_6	-2.0	+6.00 x_2 - 8.00 x_3
x_7	-1.0	+7.00 x_2 + 6.00 x_3
x_8	-2.0	+3.00 x_1 + 4.00 x_2 - 10.00 x_3
z	0.0	-4.00 x_1 - 4.00 x_2 - 2.00 x_3

0.1 Initialization Phase: Dual Problem Solving

New Objective in primal was changed to :

$$\max \sum_{j=1}^3 -x_j$$

Primal variable x_j corresponds to dual variable y_j for $j = 1, \dots, 8$ Dual Dictionary (with objective changed is):

y_1	1.0	$+8.00y_4$	$-5.00y_5$			$-3.00y_8$
y_2	1.0	$-8.00y_4$	$-3.00y_5$	$-6.00y_6$	$-7.00y_7$	$-4.00y_8$
y_3	1.0	$-3.00y_4$	$-10.00y_5$	$+8.00y_6$	$-6.00y_7$	$+10.00y_8$
z	-0	$+7.00y_4$	$+5.00y_5$	$+2.00y_6$	$+1.00y_7$	$+2.00y_8$

Initialization succeeded in finding final dual dictionary with 4 pivots

y_8	0.0827250608273	-0.08 y_2 + 0.05 y_3 - 0.88 y_6 - 0.23 y_7 - 0.06 y_1
y_4	0.0170316301703	-0.06 y_2 - 0.01 y_3 - 0.32 y_6 - 0.51 y_7 + 0.06 y_1
y_5	0.177615571776	-0.06 y_2 - 0.05 y_3 + 0.02 y_6 - 0.68 y_7 - 0.07 y_1
z	1.17274939173	-0.90 y_2 - 0.19 y_3 - 1.89 y_6 - 6.39 y_7 - 0.09 y_1

Primal Dictionary is:

x_2	0.896188158962	+0.08 x_8 + 0.06 x_4 + 0.06 x_5
x_3	0.185725871857	-0.05 x_8 + 0.01 x_4 + 0.05 x_5
x_6	1.89132197891	+0.88 x_8 + 0.32 x_4 - 0.02 x_5
x_7	6.38767234388	+0.23 x_8 + 0.51 x_4 + 0.68 x_5
x_1	0.0908353609084	+0.06 x_8 - 0.06 x_4 + 0.07 x_5
z	-1.17274939173	-0.08 x_8 - 0.02 x_4 - 0.18 x_5

Primal Dictionary with original objective is:

x_2	0.896188158962	+0.08 x_8 + 0.06 x_4 + 0.06 x_5
x_3	0.185725871857	-0.05 x_8 + 0.01 x_4 + 0.05 x_5
x_6	1.89132197891	+0.88 x_8 + 0.32 x_4 - 0.02 x_5
x_7	6.38767234388	+0.23 x_8 + 0.51 x_4 + 0.68 x_5
x_1	0.0908353609084	+0.06 x_8 - 0.06 x_4 + 0.07 x_5
z	-4.3195458232	-0.43 x_8 - 0.05 x_4 - 0.62 x_5

1 Optimization Phase Simplex

Starting Dictionary is:

x_2	0.896188158962	$+0.08x_8 + 0.06x_4 + 0.06x_5$
x_3	0.185725871857	$-0.05x_8 + 0.01x_4 + 0.05x_5$
x_6	1.89132197891	$+0.88x_8 + 0.32x_4 - 0.02x_5$
x_7	6.38767234388	$+0.23x_8 + 0.51x_4 + 0.68x_5$
x_1	0.0908353609084	$+0.06x_8 - 0.06x_4 + 0.07x_5$
z	-4.3195458232	$-0.43x_8 - 0.05x_4 - 0.62x_5$

Final Dictionary Solution: -4.3195458232 Num Pivots: 1