

IE411 Optimization of Large-Scale Linear Systems

Fall 2018

In the case the `simplex_step` input is not consistent with the test code which does not have `BInv`, you can choose one of the two options:

1. Remove `BInv` from the input of `simplex_step`. This of course means you cannot pass the information to the next pivot unless you define `BInv` as a global variable.
2. Keep `BInv` as an input of `simplex_step`. You will then change the test code to accommodate that.

Another thing I would like to mention is the failure of the initialization procedure, which means that the first phase ends up with an artificial variable still in the basis but taking value zero when we stop the first phase at an optimal solution.

Team members:

1. Did your code pass all the test cases?

Yutong Dai (yutongd3@illinois.edu)
Jiyang Liu (jiyangl2@illinois.edu)

2. Does your code pass the inverse of the basis to the next pivot in your implementation or not?

Yes, our code passed all the test cases.

3. Did your implement the alternative approach of storing the inverse of the basis as the product of elementary matrices?

No.

4. Did you implement the LU factorization approach?

No.