

Linear Programming Problem

Type I: Basic solutions of L.P.P.

1. Determine all basic solutions to the following problem. Which of them are basic feasible, degenerate, infeasible basic and optimal basic feasible solutions?
 Ans. $x_1 = 1, x_2 = 0, x_3 = 2, z_{max} = 9$

Maximise $z = x_1 - 2x_2 + 4x_3$
 subject to $x_1 + 2x_2 + 3x_3 = 7$
 $3x_1 + 4x_2 + 6x_3 = 15$
 $x_1, x_2, x_3 \geq 0$

2. Determine all basic solutions to the following problem. Which of them are basic feasible, degenerate, infeasible basic and optimal basic feasible solutions?

Maximise $z = x_1 + 3x_2 + 3x_3$
 subject to $x_1 + 2x_2 + 3x_3 = 4$
 $2x_1 + 3x_2 + 5x_3 = 7$
 $x_1, x_2, x_3 \geq 0$

[N15/CompIT/5M][M18/Comp/5M][N18/AutoMechCivil/5M]
 [N19/Comp/5M]

Solution:

No	Non-basic var = 0	Basic var	Equations & solutions	Is the solution feasible?	Is the solution degenerate?	Value of z	Is the solution optimal?
1	$x_3 = 0$	x_1, x_2	$x_1 + 2x_2 = 4$ $2x_1 + 3x_2 = 7$ $x_1 = 2, x_2 = 1$	Yes	No	5	Yes
2	$x_2 = 0$	x_1, x_3	$x_1 + 3x_3 = 4$ $2x_1 + 5x_3 = 7$ $x_1 = 1, x_3 = 1$	Yes	No	4	No
3	$x_1 = 0$	x_2, x_3	$2x_2 + 3x_3 = 4$ $3x_2 + 5x_3 = 7$ $x_2 = -1, x_3 = 2$	No	No	3	No



3. Determine all basic solutions to the following problem. Which of them are basic feasible, degenerate, infeasible basic and optimal basic feasible solutions?

$$\begin{aligned} \text{Maximise } & z = 2x_1 - 2x_2 + 4x_3 - 5x_4 \\ \text{subject to } & x_1 + 4x_2 - 2x_3 + 8x_4 \leq 2 \\ & -x_1 + 2x_2 + 3x_3 + 4x_4 \leq 1 \\ & x_1, x_2, x_3, x_4 \geq 0 \end{aligned}$$

[N19/AutoMechCivil/5M]

Solution:

No	Non-basic var = 0	Basic var	Equations & Solutions	Is the solution feasible?	Is the solution degenerate?	Value of z	Is the solution optimal?
1	$x_3 = 0$ $x_4 = 0$	x_1, x_2	$x_1 + 4x_2 = 2$ $-x_1 + 2x_2 = 1$ $x_1 = 0, x_2 = 0.5$	Yes	Yes	-1	No
2	$x_2 = 0$ $x_4 = 0$	x_1, x_3	$x_1 - 2x_3 = 2$ $-x_1 + 3x_3 = 1$ $x_1 = 8, x_3 = 3$	Yes	No	28	Yes
3	$x_1 = 0$ $x_4 = 0$	x_2, x_3	$4x_2 - 2x_3 = 2$ $2x_2 + 3x_3 = 1$ $x_2 = 0.5, x_3 = 0$	Yes	Yes	-1	No
4	$x_2 = 0$ $x_3 = 0$	x_1, x_4	$x_1 + 8x_4 = 2$ $-x_1 + 4x_4 = 1$ $x_1 = 0, x_4 = \frac{1}{4}$	Yes	Yes	$-\frac{5}{4}$	No
5	$x_1 = 0$ $x_3 = 0$	x_2, x_4	$4x_2 + 8x_4 = 2$ $2x_2 + 4x_4 = 1$ Unbounded soln	-	-	-	-
6	$x_1 = 0$ $x_2 = 0$	x_3, x_4	$-2x_3 + 8x_4 = 2$ $3x_3 + 4x_4 = 1$ $x_3 = 0, x_4 = \frac{1}{4}$	Yes	No	$-\frac{5}{4}$	No

4. Find all basic solutions to the following problem

$$\begin{aligned} \text{Maximise } z &= x_1 + x_2 + 3x_3 \\ \text{subject to } x_1 + 2x_2 + 3x_3 &= 9 \\ 3x_1 + 2x_2 + 2x_3 &= 15 \\ x_1, x_2, x_3 &\geq 0 \end{aligned}$$

[N18/Comp/5M]

Solution:

No	Non-basic var = 0	Basic var	Equations & solutions	Is the solution feasible?	Is the solution degenerate?	Value of z
1	$x_3 = 0$	x_1, x_2	$x_1 + 2x_2 = 9$ $3x_1 + 2x_2 = 15$ $x_1 = 3, x_2 = 3$	Yes	No	6
2	$x_2 = 0$	x_1, x_3	$x_1 + 3x_3 = 9$ $3x_1 + 2x_3 = 15$ $x_1 = \frac{27}{7}, x_3 = \frac{12}{7}$	Yes	No	9
3	$x_1 = 0$	x_2, x_3	$2x_2 + 3x_3 = 9$ $2x_2 + 2x_3 = 15$ $x_2 = \frac{27}{2}, x_3 = -6$	No	No	-9/2

5. Find all basic feasible solutions of the following system of equations

$$\begin{aligned} 2x_1 + x_2 - x_3 &= 2 \\ 3x_1 + 2x_2 + x_3 &= 3 \end{aligned}$$

6. Find all the basic feasible solutions to the following system of equations.

$$2x_1 + 6x_2 + 2x_3 + x_4 = 3$$

$$6x_1 + 4x_2 + 4x_3 + 6x_4 = 2$$

[M19/Comp/5M]

Solution:

No	Non-basic var = 0	Basic var	Equations & solutions	Is the solution feasible?
1	$x_3 = 0$ $x_4 = 0$	x_1, x_2	$2x_1 + 6x_2 = 3$ $6x_1 + 4x_2 = 2$ $x_1 = 0, x_2 = 0.5$	Yes
2	$x_2 = 0$ $x_4 = 0$	x_1, x_3	$2x_1 + 2x_3 = 3$ $6x_1 + 4x_3 = 2$ $x_1 = -2, x_3 = 3.5$	No
3	$x_1 = 0$ $x_4 = 0$	x_2, x_3	$6x_2 + 2x_3 = 3$ $4x_2 + 4x_3 = 2$ $x_2 = 0.5, x_3 = 0$	Yes
4	$x_2 = 0$ $x_3 = 0$	x_1, x_4	$2x_1 + x_4 = 3$ $6x_1 + 6x_4 = 2$ $x_1 = \frac{8}{3}, x_4 = -\frac{7}{3}$	No
5	$x_1 = 0$ $x_3 = 0$	x_2, x_4	$6x_2 + x_4 = 3$ $4x_2 + 6x_4 = 2$ $x_2 = 0.5, x_4 = 0$	Yes
6	$x_1 = 0$ $x_2 = 0$	x_3, x_4	$2x_3 + x_4 = 3$ $4x_3 + 6x_4 = 2$ $x_3 = 2, x_4 = -1$	No

7. Find all basic feasible solutions of the following system of equations

$$x_1 + 2x_2 + 4x_3 + x_4 = 7$$

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

Type II: Simplex Method

1. Solve by using Simplex method.

$$\text{Maximise } z = 3x_1 + 2x_2$$

$$\text{subject to } x_1 + x_2 \leq 4$$

$$x_1 - x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

[M17/CompIT/6M]

Solution:

The standard form,

$$\text{Max } z - 3x_1 - 2x_2 + 0s_1 + 0s_2 = 0$$

$$\text{s.t. } x_1 + x_2 + s_1 + 0s_2 = 4$$

$$x_1 - x_2 + 0s_1 + s_2 = 2$$

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

Simplex table,

Iteration No.	Basic Var	Coefficient of				RHS	Ratio	Formula
		x_1	x_2	s_1	s_2			
0	z	-3	-2	0	0	0	0	$X + 3Y$
s_2 leaves x_1 enters	s_1	1	1	1	0	4	$\frac{4}{1} = 4$	$X - Y$
	s_2	1	-1	0	1	2	$\frac{2}{1} = 2$	-
1	z	0	-5	0	3	6	-	$X + \frac{5}{2}Y$
s_1 leaves x_2 enters	s_1	0	2	1	-1	2	$\frac{2}{2} = 1$	$\frac{Y}{2}$
	x_1	1	-1	0	1	2	-	$X + \frac{1}{2}Y$
2	z	0	0	$\frac{5}{2}$	$\frac{1}{2}$	11		
	x_2	0	1	$\frac{1}{2}$	$-\frac{1}{2}$	1		
	x_1	1	0	$\frac{1}{2}$	$\frac{1}{2}$	3		

Thus, the solution is

$$x_1 = 3, x_2 = 1, z_{\max} = 11$$



2. Solve by using Simplex method.

$$\begin{aligned} \text{Maximise } z &= x_1 + 4x_2 \\ \text{subject to } 2x_1 + x_2 &\leq 3 \\ 3x_1 + 5x_2 &\leq 9 \\ x_1 + 3x_2 &\leq 5 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N14/CompIT/6M]

Solution:

The standard form,

$$\begin{aligned} \text{Max } z - x_1 - 4x_2 + 0s_1 + 0s_2 + 0s_3 &= 0 \\ \text{s.t. } 2x_1 + x_2 + s_1 + 0s_2 + 0s_3 &= 3 \\ 3x_1 + 5x_2 + 0s_1 + s_2 + 0s_3 &= 9 \\ x_1 + 3x_2 + 0s_1 + 0s_2 + s_3 &= 5 \\ x_1, x_2, s_1, s_2, s_3 &\geq 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	s_3			
0	z	-1	-4	0	0	0	0	-	$X + \frac{4}{3}Y$
s_3 leaves x_2 enters	s_1	2	1	1	0	0	3	$\frac{3}{1} = 3$	$X - \frac{1}{3}Y$
	s_2	3	5	0	1	0	9	$\frac{9}{5} = 1.8$	$X - \frac{5}{3}Y$
	s_3	1	3	0	0	1	5	$\frac{5}{3} = 1.67$	$\frac{Y}{3}$
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		

Thus, the solution is

$$x_1 = 0, x_2 = \frac{5}{3}, z_{\max} = \frac{20}{3}$$



3. Solve by using Simplex method.

$$\begin{aligned} \text{Maximise } z &= 5x_1 + 4x_2 \\ \text{subject to } 6x_1 + 4x_2 &\leq 24 \\ x_1 + 2x_2 &\leq 6 \\ -x_1 + x_2 &\leq 1 \\ x_2 &\leq 2 \\ x_1, x_2 &\geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 3, x_2 = \frac{3}{2}, z_{\max} = 21$$

4. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } z &= 10x_1 + x_2 + x_3 \\ \text{subject to } x_1 + x_2 - 3x_3 &\leq 10 \\ 4x_1 + x_2 + x_3 &\leq 20 \\ x_1, x_2, x_3 &\geq 0 \end{aligned}$$

[N17/CompIT/6M]

Solution:

The standard form,

$$\begin{aligned} \text{Max } z - 10x_1 - x_2 + x_3 + 0s_1 + 0s_2 &= 0 \\ \text{s.t. } x_1 + x_2 - 3x_3 + s_1 + 0s_2 &= 10 \\ 4x_1 + x_2 + x_3 + 0s_1 + s_2 &= 20 \\ x_1, x_2, x_3, s_1, s_2 &\geq 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Ratio	Formula
		x_1	x_2	x_3	s_1	s_2			
0	z	-10	-1	1	0	0	0	-	$X + \frac{10}{4}Y$
s_2 leaves x_1 enters	s_1	1	1	-3	1	0	10	$\frac{10}{1} = 10$	$X - \frac{1}{4}Y$
	s_2	4	1	1	0	1	20	$\frac{20}{4} = 5$	$\frac{Y}{4}$
1	z	0	$\frac{3}{2}$	$\frac{7}{2}$	0	$\frac{5}{2}$	50		
	s_1	0	$\frac{3}{4}$	$-\frac{13}{4}$	1	$-\frac{1}{4}$	5		
	x_1	1	$\frac{1}{4}$	$\frac{1}{4}$	0	$\frac{1}{4}$	5		

Thus, the solution is

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



5. Solve the following L.P.P. by simplex method

Minimise $z = x_1 - 3x_2 + 3x_3$

subject to $3x_1 - x_2 + 2x_3 \leq 7$

$2x_1 + 4x_2 \geq -12$

$-4x_1 + 3x_2 + 8x_3 \leq 10$

$x_1, x_2, x_3 \geq 0$ Ans. $x_1 = 4, x_2 = 5, x_3 = 0, z_{min} = -11$

6. Solve the following L.P.P. by simplex method

Maximise $z = 15x_1 + 6x_2 + 9x_3 + 2x_4$

subject to $2x_1 + x_2 + 5x_3 + 6x_4 \leq 20$

$3x_1 + x_2 + 3x_3 + 25x_4 \leq 24$

$7x_1 + x_4 \leq 70$

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

[M14/CompIT/8M]

Solution:

Max $z - 15x_1 - 6x_2 - 9x_3 - 2x_4 + 0s_1 + 0s_2 + 0s_3 = 0$

s.t. $2x_1 + x_2 + 5x_3 + 6x_4 + s_1 + 0s_2 + 0s_3 = 20$

$3x_1 + x_2 + 3x_3 + 25x_4 + 0s_1 + s_2 + 0s_3 = 24$

$7x_1 + 0x_2 + 0x_3 + x_4 + 0s_1 + 0s_2 + s_3 = 70$

$x_1, x_2, x_3, x_4, s_1, s_2, s_3 \geq 0$

Simplex table,

Iteration No.	Basic Var	Coefficient of							RHS	Ratio	Formula
		x_1	x_2	x_3	x_4	s_1	s_2	s_3			
0	z	-15	-6	-9	-2	0	0	0	0	-	$X + 5Y$
s_2 leaves x_1 enters	s_1	2	1	5	6	1	0	0	20	$\frac{20}{2} = 10$	$X - \frac{2}{3}Y$
	s_2	3	1	3	25	0	1	0	24	$\frac{24}{3} = 8$	$\frac{Y}{3}$
	s_3	7	0	0	1	0	0	1	70	$\frac{70}{7} = 10$	$X - \frac{7}{3}Y$
1	z	0	-1	6	123	0	5	0	120	-	$X + 3Y$
s_1 leaves x_2 enters	s_1	0	1/3	3	-32/3	1	-2/3	0	4	$\frac{4}{\frac{1}{3}} = 12$	$3Y$
	x_1	1	1/3	1	25/3	0	1/3	0	8	$\frac{8}{\frac{1}{3}} = 24$	$X - Y$
	s_3	0	-7/3	-7	-172/3	0	-7/3	1	14	-	$X + 7Y$
2	z	0	0	15	91	3	3	0	132		
	x_2	0	1	9	-32	3	-2	0	12		
	x_1	1	0	-2	19	-1	1	0	4		
	s_3	0	0	14	-132	7	-7	1	42		



Thus, the solution is

$$x_1 = 4, x_2 = 12, x_3 = 0, x_4 = 0, z_{max} = 132$$

7. Solve by using Simplex method.

Maximise $z = 4x_1 + 10x_2$

subject to $2x_1 + x_2 \leq 10$

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

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

$$x_1, x_2 \geq 0$$

[N19/Comp/8M]

Solution:

Max $z - 4x_1 - 10x_2 + 0s_1 + 0s_2 + 0s_3 = 0$

s.t. $2x_1 + x_2 + s_1 + 0s_2 + 0s_3 = 10$

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

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

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

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	s_3			
0	z	-4	-10	0	0	0	0	-	$X + 2Y$
s_2 leaves x_2 enters	s_1	2	1	1	0	0	10	$\frac{10}{1} = 10$	$X - \frac{1}{5}Y$
	s_2	2	5	0	1	0	20	$\frac{20}{5} = 4$	$\frac{Y}{5}$
	s_3	2	3	0	0	1	18	$\frac{18}{3} = 6$	$X - \frac{3}{5}Y$
1	z	0	0	0	2	0	40		
	s_1	$\frac{8}{5}$	0	1	$-\frac{1}{5}$	0	6		
	x_2	$\frac{2}{5}$	1	0	$\frac{1}{5}$	0	4		
	s_3	$\frac{4}{5}$	0	0	$-\frac{3}{5}$	1	6		

Thus, the solution is

$$x_1 = 0, x_2 = 4, z_{max} = 40$$



8. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } z &= 3x_1 + 2x_2 \\ \text{subject to } 3x_1 + 2x_2 &\leq 18 \\ 0 \leq x_1 &\leq 4 \\ 0 \leq x_2 &\leq 6 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N16/CompIT/6M][N18/AutoMechCivil/8M]

Solution:

$$\begin{aligned} \text{Max } z - 3x_1 - 2x_2 + 0s_1 + 0s_2 + 0s_3 &= 0 \\ \text{s.t. } 3x_1 + 2x_2 + s_1 + 0s_2 + 0s_3 &= 18 \\ x_1 + 0x_2 + 0s_1 + s_2 + 0s_3 &= 4 \\ 0x_1 + x_2 + 0s_1 + 0s_2 + s_3 &= 6 \\ x_1, x_2, s_1, s_2, s_3 &\geq 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	s_3			
0	z	-3	-2	0	0	0	0	-	$X + 3Y$
s_2 leaves x_1 enters	s_1	3	2	1	0	0	18	$\frac{18}{3} = 6$	$X - 3Y$
	s_2	1	0	0	1	0	4	$\frac{4}{1} = 4$	-
	s_3	0	1	0	0	1	6	-	-
1	z	0	-2	0	3	0	12	-	$X + Y$
s_1 leaves x_2 enters	s_1	0	2	1	-3	0	6	$\frac{6}{2} = 3$	$\frac{Y}{2}$
	x_1	1	0	0	1	0	4	-	-
	s_3	0	1	0	0	1	6	$\frac{6}{1} = 6$	$X - \frac{1}{2}Y$
2	z	0	0	1	0	0	18		
	x_2	0	1	1/2	-3/2	0	3		
	x_1	1	0	0	1	0	4		
	s_3	0	0	-1/2	3/2	1	3		

Thus, the solution is

$$x_1 = 4, x_2 = 3, z_{\max} = 18$$



9. Use Simplex method to

$$\begin{aligned} \text{Maximize } z &= 3x_1 + 5x_2 \\ \text{Subject to } 3x_1 + 2x_2 &\leq 18 \\ x_1 &\leq 4 \\ x_2 &\leq 6 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N18/Comp/8M][M19/Comp/6M]

Solution:

$$\begin{aligned} \text{Max } z - 3x_1 - 5x_2 + 0s_1 + 0s_2 + 0s_3 &= 0 \\ \text{s.t. } 3x_1 + 2x_2 + s_1 + 0s_2 + 0s_3 &= 18 \\ x_1 + 0x_2 + 0s_1 + s_2 + 0s_3 &= 4 \\ 0x_1 + x_2 + 0s_1 + 0s_2 + s_3 &= 6 \\ x_1, x_2, s_1, s_2, s_3 &\geq 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	s_3			
0	z	-3	-5	0	0	0	0	-	$X + 5Y$
s_3 leaves x_2 enters	s_1	3	2	1	0	0	18	$\frac{18}{2} = 9$	$X - 2Y$
	s_2	1	0	0	1	0	4	-	-
	s_3	0	1	0	0	1	6	$\frac{6}{1} = 6$	-
1	z	-3	0	0	0	5	30	-	$X + Y$
s_1 leaves x_1 enters	s_1	3	2	1	0	-2	6	$\frac{6}{3} = 2$	$\frac{Y}{3}$
	s_2	1	0	0	1	0	4	$\frac{4}{1} = 4$	$X - \frac{1}{3}Y$
	x_2	0	1	0	0	1	6	-	-
2	z	0	2	1	0	3	36		
	x_1	1	$\frac{2}{3}$	$\frac{1}{3}$	0	$-\frac{2}{3}$	2		
	s_2	0	$-\frac{2}{3}$	$-\frac{1}{3}$	1	$\frac{2}{3}$	2		
	x_2	0	1	0	0	1	6		

Thus, the solution is

$$x_1 = 2, x_2 = 6, z_{\max} = 36$$



10. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } z &= 6x_1 - 2x_2 + 3x_3 \\ \text{subject to } 2x_1 - x_2 + 2x_3 &\leq 2 \\ x_1 + 4x_3 &\leq 4 \\ x_1, x_2, x_3 &\geq 0 \end{aligned}$$

[N15/CompIT/6M][M18/Comp/8M]

Solution:

The standard form,

$$\begin{aligned} \text{Max } z - 6x_1 + 2x_2 - 3x_3 + 0s_1 + 0s_2 &= 0 \\ \text{s.t. } 2x_1 - x_2 + 2x_3 + s_1 + 0s_2 &= 2 \\ x_1 + 0x_2 + 4x_3 + 0s_1 + s_2 &= 4 \\ x_1, x_2, x_3, s_1, s_2 &\geq 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Ratio	Formula
		x_1	x_2	x_3	s_1	s_2			
0	z	-6	2	-3	0	0	0	-	$X + 3Y$
s_1 leaves x_1 enters	s_1	2	-1	2	1	0	2	$\frac{2}{2} = 1$	$\frac{Y}{2}$
	s_2	1	0	4	0	1	4	$\frac{4}{1} = 4$	$X - \frac{1}{2}Y$
1	z	0	-1	3	3	0	6	-	$X + 2Y$
s_2 leaves x_2 enters	x_1	1	-1/2	1	1/2	0	1	-	$X + Y$
	s_2	0	1/2	3	-1/2	1	3	$\frac{3}{1/2} = 6$	$2Y$
2	z	0	0	9	2	2	12		
	x_1	1	0	4	0	1	4		
	x_2	0	1	6	-1	2	6		

Thus, the solution is

$$x_1 = 4, x_2 = 6, x_3 = 0, z_{\max} = 12$$

11. Solve by using Simplex method.

$$\begin{aligned} \text{Maximise } z &= 3000x_1 + 2500x_2 \\ \text{subject to } 2x_1 + x_2 &\leq 40 \\ x_1 + 3x_2 &\leq 45 \\ x_1 &\leq 12 \\ x_1, x_2 &\geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 12, x_2 = 11, z_{\max} = 63500$$



12. Solve the following LPP by simplex method

$$\text{Maximize } z = 1000x_1 + 4000x_2 + 5000x_3$$

$$\text{Subject to } x_1 + 2x_2 + 3x_3 \leq 14$$

$$3x_1 + 2x_2 \leq 14$$

$$x_1, x_2, x_3 \geq 0 \quad \text{Ans. } x_1 = 0, x_2 = 7, x_3 = 0, z_{\max} = 28000$$

13. Solve the following L.P.P. by simplex method

$$\text{Maximise } z = 4x_1 + 3x_2 + 6x_3$$

$$\text{subject to } 2x_1 + 3x_2 + 2x_3 \leq 440$$

$$4x_1 + 3x_3 \leq 470$$

$$2x_1 + 5x_2 \leq 430$$

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

[M15/CompIT/6M]

Solution:

$$\text{Max } z - 4x_1 - 3x_2 - 6x_3 + 0s_1 + 0s_2 + 0s_3 = 0$$

$$\text{s.t. } 2x_1 + 3x_2 + 2x_3 + s_1 + 0s_2 + 0s_3 = 440$$

$$4x_1 + 0x_2 + 3x_3 + 0s_1 + s_2 + 0s_3 = 470$$

$$2x_1 + 5x_2 + 0x_3 + 0s_1 + 0s_2 + s_3 = 430$$

$$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		x_1	x_2	x_3	s_1	s_2	s_3			
0	z	-4	-3	-6	0	0	0	0	-	$X + 2Y$
s_2 leaves x_3 enters	s_1	2	3	2	1	0	0	440	$\frac{440}{2} = 220$	$X - \frac{2}{3}Y$
	s_2	4	0	3	0	1	0	470	$\frac{470}{3} = 156.67$	$\frac{Y}{3}$
	s_3	2	5	0	0	0	1	430	-	-
1	z	4	-3	0	0	2	0	940	-	$X + Y$
s_1 leaves x_2 enters	s_1	-2/3	3	0	1	-2/3	0	380/3	$\frac{380}{9} = 42.22$	$\frac{Y}{3}$
	x_3	4/3	0	1	0	1/3	0	470/3	-	-
	s_3	2	5	0	0	0	1	430	$\frac{430}{5} = 86$	$X - \frac{5}{3}Y$
2	z	10/3	0	0	1	4/3	0	3200/3		
	x_2	-2/9	1	0	1/3	-2/9	0	380/9		
	x_3	4/3	0	1	0	1/3	0	470/3		
	s_3	28/9	0	0	-5/3	10/9	1	1970/9		

Thus, the solution is

$$x_1 = 0, x_2 = \frac{380}{9}, x_3 = \frac{470}{3}, z_{\max} = \frac{3200}{3}$$



14. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } & z = 3x_1 + 2x_2 + 5x_3 \\ \text{subject to } & x_1 + 2x_2 + x_3 \leq 430 \\ & 3x_1 + 2x_3 \leq 460 \\ & x_1 + 4x_2 \leq 420 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 0, x_2 = 100, x_3 = 230, z_{\max} = 1350$$

15. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } & z = 3x_1 + 5x_2 + 4x_3 \\ \text{subject to } & 2x_1 + 3x_2 \leq 8 \\ & 2x_2 + 5x_3 \leq 10 \\ & 3x_1 + 2x_2 + 4x_3 \leq 15 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = \frac{89}{41}, x_2 = \frac{50}{41}, x_3 = \frac{62}{41}, z_{\max} = \frac{765}{41}$$

16. Solve the following LPP by simplex method

$$\begin{aligned} \text{Maximize } & z = x_1 - x_2 + 3x_3 \\ \text{Subject to } & x_1 + x_2 + x_3 \leq 10 \\ & 2x_1 - x_3 \leq 3 \\ & 2x_1 - 2x_2 + 3x_3 \leq 10 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 0, x_2 = 4, x_3 = 6, z_{\max} = 14$$

17. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } & z = 4x_1 + 2x_2 + 5x_3 \\ \text{subject to } & 12x_1 + 7x_2 + 9x_3 \leq 1260 \\ & 22x_1 + 18x_2 + 16x_3 \leq 19008 \\ & 2x_1 + 4x_2 + 3x_3 \leq 396 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 12, x_2 = 0, x_3 = 124, z_{\max} = 668$$

18. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } & z = 4x_1 + x_2 + 3x_3 + 5x_4 \\ \text{subject to } & 4x_1 - 6x_2 - 5x_3 - x_4 \leq 2 \\ & -3x_1 - 2x_2 + 4x_3 + x_4 \leq 10 \\ & -8x_1 - 3x_2 + 3x_3 + 2x_4 \leq 20 \\ & x_1, x_2, x_3, x_4 \geq 0 \end{aligned}$$

Ans. unbounded solution



19. Solve the following L.P.P. by simplex method

$$\begin{aligned} \text{Maximise } z &= 4x_1 + x_2 + 3x_3 + 5x_4 \\ \text{subject to } -4x_1 + 6x_2 + 5x_3 + 4x_4 &\leq 20 \\ -3x_1 - 2x_2 + 4x_3 + x_4 &\leq 10 \\ -8x_1 - 3x_2 + 3x_3 + 2x_4 &\leq 20 \\ x_1, x_2, x_3, x_4 &\geq 0 \end{aligned}$$

[M16/CompIT/6M]

Solution:

The standard form,

$$\begin{aligned} \text{Max } z - 4x_1 - x_2 - 3x_3 - 5x_4 + 0s_1 + 0s_2 + 0s_3 &= 0 \\ \text{s.t. } -4x_1 + 6x_2 + 5x_3 + 4x_4 + s_1 + 0s_2 + 0s_3 &= 20 \\ -3x_1 - 2x_2 + 4x_3 + x_4 + 0s_1 + s_2 + 0s_3 &= 10 \\ -8x_1 - 3x_2 + 3x_3 + 2x_4 + 0s_1 + 0s_2 + s_3 &= 20 \\ x_1, x_2, x_3, x_4, s_1, s_2, s_3 &\geq 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of							RHS	Ratio	Formula
		x_1	x_2	x_3	x_4	s_1	s_2	s_3			
0	z	-4	-1	-3	-5	0	0	0	0	-	$X + \frac{5}{4}Y$
s_1 leaves x_4 enters	s_1	-4	6	5	4	1	0	0	20	$\frac{20}{4} = 5$	$\frac{Y}{4}$
	s_2	-3	-2	4	1	0	1	0	10	$\frac{10}{1} = 10$	$X - \frac{1}{4}Y$
	s_3	-8	-3	3	2	0	0	1	20	$\frac{20}{2} = 10$	$X - \frac{1}{2}Y$
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	1	0	5	-	
	s_3	-6	-6	1/2	0	-1/2	0	1	10	-	

Since, there are no positive ratio obtained and the coefficient is still negative the solution is unbounded.



Type III: Big M Method

1. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\begin{aligned} \text{Minimise } z &= 2x_1 + 3x_2 \\ \text{subject to } x_1 + x_2 &\geq 5 \\ x_1 + 2x_2 &\geq 6 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N16/CompIT/8M]

Solution:

The standard form,

$$\text{Max } z' = -z = -2x_1 - 3x_2$$

$$\text{Max } z' + 2x_1 + 3x_2 + 0s_1 + 0s_2 + MA_1 + MA_2 = 0 \dots\dots(1)$$

$$\text{s.t. } x_1 + x_2 - s_1 + 0s_2 + A_1 + 0A_2 = 5 \dots\dots(2)$$

$$x_1 + 2x_2 + 0s_1 - s_2 + 0A_1 + A_2 = 6 \dots\dots(3)$$

Multiplying eqn (2) & (3) by M and subtracting both with eqn (1), we get

$$z' + (2 - 2M)x_1 + (3 - 3M)x_2 + Ms_1 + Ms_2 + 0A_1 + 0A_2 = -11M$$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	A_1	A_2			
0	z'	$2-2M$	$3-3M$	M	M	0	0	$-11M$	-	$X - \frac{(3-3M)}{2}Y$
A_2 leaves x_2 enters	A_1	1	1	-1	0	1	0	5	$\frac{5}{1} = 5$	$X - \frac{1}{2}Y$
	A_2	1	2	0	-1	0	1	6	$\frac{6}{2} = 3$	$\frac{Y}{2}$
1	z'	$1/2-M/2$	0	M	$3/2-M/2$	0		$-9-2M$	-	$X - (1-M)Y$
A_1 leaves x_1 enters	A_1	$1/2$	0	-1	$1/2$	1		2	$\frac{2}{1/2} = 4$	$2Y$
	x_2	$1/2$	1	0	$-1/2$	0		3	$\frac{3}{1/2} = 6$	$X - Y$
2	z'	0	0	1	1			-11		
	x_1	1	0	-2	1			4		
	x_2	0	1	1	-1			1		

Thus, the solution is

$$x_1 = 4, x_2 = 1, z'_{\max} = -11, \therefore z_{\min} = 11$$

2. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\begin{aligned} \text{Minimise } z &= 10x_1 + 3x_2 \\ \text{subject to } x_1 + 2x_2 &\geq 3 \\ x_1 + 4x_2 &\geq 4 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[M18/AutoMechCivil/6M]

Solution:

The standard form,

$$\text{Max } z' = -z = -10x_1 - 3x_2$$

$$\text{Max } z' + 10x_1 + 3x_2 + 0s_1 + 0s_2 + MA_1 + MA_2 = 0 \dots\dots(1)$$

$$\text{s.t. } x_1 + 2x_2 - s_1 + 0s_2 + A_1 + 0A_2 = 3 \dots\dots(2)$$

$$x_1 + 4x_2 + 0s_1 - s_2 + 0A_1 + A_2 = 4 \dots\dots(3)$$

Multiplying eqn (2) & (3) by M and subtracting both with eqn (1), we get

$$z' + (10 - 2M)x_1 + (3 - 6M)x_2 + Ms_1 + Ms_2 + 0A_1 + 0A_2 = -7M$$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	A_1	A_2			
0	z'	$10-2M$	$3-6M$	M	M	0	0	-7M	-	$X - \frac{(3-6M)}{4}Y$
A_2 leaves x_2 enters	A_1	1	2	-1	0	1	0	3	$\frac{3}{2} = 1.5$	$X - \frac{1}{2}Y$
	A_2	1	4	0	-1	0	1	4	$\frac{4}{4} = 1$	$\frac{Y}{4}$
1	z'	$37/4 - M/2$	0	M	$3/4 - M/2$	0		-M-3	-	$X - (3/2 - M)Y$
A_1 leaves s_2 enters	A_1	1/2	0	-1	1/2	1		1	$\frac{1}{1/2} = 2$	2Y
	x_2	1/4	1	0	-1/4	0		1	-	$X + \frac{1}{2}Y$
2	z'	17/2	0	3/2	0			-9/2	-	
	s_2	1	0	-2	1			2	-	
	x_2	1/2	1	-1/2	0			3/2	-	

Thus, the solution is

$$x_1 = 0, x_2 = \frac{3}{2}, z'_{max} = -\frac{9}{2}, \therefore z_{min} = \frac{9}{2}$$



3. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\begin{aligned} \text{Maximise} \quad & z = 3x_1 - x_2 \\ \text{subject to} \quad & 2x_1 + x_2 \geq 2 \\ & x_1 + 3x_2 \leq 3 \\ & x_2 \leq 4 \\ & x_1, x_2 \geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 3, x_2 = 0, z_{\max} = 9$$

4. Use Penalty method (Big M) to solve

$$\begin{aligned} \text{Minimize} \quad & z = 4x + y \\ \text{Subject to} \quad & 3x + y = 3 \\ & 4x + 3y \geq 6 \\ & x + 2y \leq 4 \\ & x, y \geq 0 \end{aligned}$$

$$\text{Ans. } x = \frac{2}{5}, y = \frac{9}{5}, z_{\min} = \frac{17}{5}$$

5. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\begin{aligned} \text{Maximise} \quad & z = x_1 + 4x_2 \\ \text{subject to} \quad & 3x_1 + x_2 \leq 3 \\ & 2x_1 + 3x_2 \leq 6 \\ & 4x_1 + 5x_2 \geq 20 \\ & x_1, x_2 \geq 0 \end{aligned}$$

$$\text{Ans. No solution}$$

6. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\begin{aligned} \text{Minimise } z &= 2x_1 + x_2 \\ \text{subject to } 3x_1 + x_2 &= 3 \\ 4x_1 + 3x_2 &\geq 6 \\ x_1 + 2x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N17/CompIT/8M][M19/AutoMechCivil/6M]

Solution:

The standard form,

$$\text{Max } z' = -z = -2x_1 - x_2$$

$$\text{Max } z' + 2x_1 + x_2 + 0s_2 + 0s_3 + MA_1 + MA_2 = 0 \dots\dots(1)$$

$$\text{s.t. } 3x_1 + x_2 + A_1 = 3 \dots\dots(2)$$

$$4x_1 + 3x_2 - s_2 + A_2 = 6 \dots\dots(3)$$

$$x_1 + 2x_2 + s_3 = 3$$

Multiplying eqn (2) & (3) by M and subtracting both with eqn (1), we get

$$z' + (2 - 7M)x_1 + (1 - 4M)x_2 + Ms_2 + 0s_3 + 0A_1 + 0A_2 = -9M$$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		x_1	x_2	s_2	s_3	A_1	A_2			
0	z'	2-7M	1-4M	M	0	0	0	-9M	-	$X - \frac{(2-7M)}{3}Y$
A_1 leaves x_1 enters	A_1	3	1	0	0	1	0	3	$\frac{3}{3} = 1$	$\frac{Y}{3}$
	A_2	4	3	-1	0	0	1	6	$\frac{6}{4} = 1.5$	$X - \frac{4}{3}Y$
	s_3	1	2	0	1	0	0	3	$\frac{3}{1} = 3$	$X - \frac{1}{3}Y$
1	z'	0	$\frac{1-5M}{3}$	M	0		0	-2-2M	-	$X - \frac{1-5M}{5}Y$
A_2 leaves x_2 enters	x_1	1	$\frac{1}{3}$	0	0		0	1	3	$X - \frac{1}{5}Y$
	A_2	0	$\frac{5}{3}$	-1	0		1	2	1.2	$\frac{3}{5}Y$
	s_3	0	$\frac{5}{3}$	0	1		0	2	1.2	$X - Y$
2	z'	0	0	$\frac{1}{5}$	0			$-\frac{12}{5}$		
	x_1	1	0	$\frac{1}{5}$	0			$\frac{3}{5}$		
	x_2	0	1	$-\frac{3}{5}$	0			$\frac{6}{5}$		
	s_3	0	0	1	1			0		

Thus, the solution is

$$x_1 = \frac{3}{5}, x_2 = \frac{6}{5}, z'_{max} = -\frac{12}{5}, \therefore z_{min} = \frac{12}{5}$$



7. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\begin{aligned} \text{Minimise } z &= 6x_1 + 4x_2 \\ \text{subject to } 2x_1 + 3x_2 &\leq 30 \\ 3x_1 + 2x_2 &\leq 24 \\ x_1 + x_2 &\geq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N18/AutoMechCivil/8M]

Solution:

The standard form,

$$\text{Max } z' = -z = -6x_1 - 4x_2$$

$$\text{Max } z' + 6x_1 + 4x_2 + 0s_1 + 0s_2 + 0s_3 + MA_3 = 0 \dots\dots(1)$$

$$\text{s.t. } 2x_1 + 3x_2 + s_1 = 30$$

$$3x_1 + 2x_2 + s_2 = 24$$

$$x_1 + x_2 - s_3 + A_3 = 3 \dots\dots (2)$$

Multiplying eqn (2) by M and subtracting with eqn (1), we get

$$z' + (6 - M)x_1 + (4 - M)x_2 + 0s_1 + 0s_2 + Ms_3 + 0A_3 = -3M$$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		x_1	x_2	s_1	s_2	s_3	A_3			
0	z'	6-M	4-M	0	0	M	0	-3M	-	$X - (4 - M)Y$
A_3 leaves x_2 enters	s_1	2	3	1	0	0	0	30	$\frac{30}{3} = 10$	$X - 3Y$
	s_2	3	2	0	1	0	0	24	$\frac{24}{2} = 12$	$X - 2Y$
	A_3	1	1	0	0	-1	1	3	$\frac{3}{1} = 3$	-
1	z'	2	0	0	0	4		-12		
	s_1	-1	0	1	0	3		21		
	s_2	1	0	0	1	2		18		
	x_2	1	1	0	0	-1		3		

Thus, the solution is

$$x_1 = 0, x_2 = 3, z'_{max} = -12, \therefore z_{min} = 12$$

8. Using Penalty (Big-M or Charne's) method to solve the following L.P.P.

$$\text{Minimise } z = x_1 + 2x_2 + x_3$$

$$\text{subject to } x_1 + \frac{x_2}{2} + \frac{x_3}{2} \leq 1$$

$$\frac{3}{2}x_1 + 2x_2 + x_3 \geq 8$$

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

Ans. No solution



Type IV: Dual Simplex Method

1. Use Dual simplex method to solve the following LPP

$$\begin{aligned} \text{Minimize } z &= 6x_1 + x_2 \\ \text{Subject to } 2x_1 + x_2 &\geq 3 \\ x_1 - x_2 &\geq 0 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[M17/CompIT/6M]

Solution:

The standard form,

$$\begin{aligned} \text{Min } z &= 6x_1 + x_2 \\ z - 6x_1 - x_2 + 0s_1 + 0s_2 &= 0 \\ \text{s.t. } -2x_1 - x_2 + s_1 &= -3 \\ -x_1 + x_2 + s_2 &= 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of				RHS	Formula
		x_1	x_2	s_1	s_2		
0	z	-6	-1	0	0	0	$X - Y$
s_1 leaves x_2 enters	s_1	-2	-1	1	0	-3	$-Y$
	s_2	-1	1	0	1	0	$X + Y$
Ratio		$\frac{-6}{-2} = 3$	$\frac{-1}{-1} = 1$	-	-	-	
1	z	-4	0	-1	0	3	$X - \frac{4}{3}Y$
s_2 leaves x_1 enters	x_2	2	1	-1	0	3	$X + \frac{2}{3}Y$
	s_2	-3	0	1	1	-3	$-\frac{Y}{3}$
Ratio		$\frac{-4}{-3} = 1.33$	-	-	-	-	
2	z	0	0	$-\frac{7}{3}$	$-\frac{4}{3}$	7	
	x_2	0	1	$-\frac{1}{3}$	$\frac{2}{3}$	1	
	x_1	1	0	$-\frac{1}{3}$	$-\frac{1}{3}$	1	

The solution is

$$x_1 = 1, x_2 = 1, z_{\min} = 7$$



2. Use Dual simplex method to solve the following LPP

$$\begin{aligned} \text{Minimize} \quad & z = 6x_1 - x_2 \\ \text{Subject to} \quad & 2x_1 + x_2 \geq 3 \\ & x_1 - x_2 \geq 0 \\ & x_1, x_2 \geq 0 \end{aligned}$$

[N19/AutoMechCivil/6M]

Solution:

The standard form,

$$\begin{aligned} \text{Min} \quad & z = 6x_1 - x_2 \\ & z - 6x_1 + x_2 + 0s_1 + 0s_2 = 0 \\ \text{s.t.} \quad & -2x_1 - x_2 + s_1 = -3 \\ & -x_1 + x_2 + s_2 = 0 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of				RHS	Formula
		x_1	x_2	s_1	s_2		
0	z	-6	1	0	0	0	$X - 3Y$
s_1 leaves x_1 enters	s_1	-2	-1	1	0	-3	$\frac{Y}{-2}$
	s_2	-1	1	0	1	0	$X - \frac{1}{2}Y$
Ratio		$\frac{-6}{-2} = 3$	-	-	-	-	
1	z	0	4	-3	0	9	
	x_1	1	$\frac{1}{2}$	$-\frac{1}{2}$	0	$\frac{3}{2}$	
	s_2	0	$\frac{3}{2}$	$-\frac{1}{2}$	1	$\frac{3}{2}$	

The solution is

$$x_1 = \frac{3}{2}, x_2 = 0, z_{\min} = 9$$

3. Use the dual simplex method to solve the following L.P.P.

$$\begin{aligned} \text{Minimise} \quad & z = 6x_1 + 3x_2 + 4x_3 \\ \text{subject to} \quad & x_1 + 6x_2 + x_3 = 10 \\ & 2x_1 + 3x_2 + x_3 = 15 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

[N18/Comp/8M]

Solution:

$$\text{Min} \quad z = 6x_1 + 3x_2 + 4x_3$$



$$\begin{aligned} \text{s.t. } & x_1 + 6x_2 + x_3 \leq 10 \\ & x_1 + 6x_2 + x_3 \geq 10 \text{ i.e. } -x_1 - 6x_2 - x_3 \leq -10 \\ & 2x_1 + 3x_2 + x_3 \leq 15 \\ & 2x_1 + 3x_2 + x_3 \geq 15 \text{ i.e. } -2x_1 - 3x_2 - x_3 \leq -15 \end{aligned}$$

Standard form:

$$\text{Min } z = 6x_1 + 3x_2 + 4x_3 + 0s_1 + 0s_2 + 0s_3 + 0s_4$$

$$z - 6x_1 - 3x_2 - 4x_3 + 0s_1 + 0s_2 + 0s_3 + 0s_4 = 0$$

$$\begin{aligned} \text{s.t. } & x_1 + 6x_2 + x_3 + s_1 + 0s_2 + 0s_3 + 0s_4 = 10 \\ & -x_1 - 6x_2 - x_3 + 0s_1 + s_2 + 0s_3 + 0s_4 = -10 \\ & 2x_1 + 3x_2 + x_3 + 0s_1 + 0s_2 + s_3 + 0s_4 = 15 \\ & -2x_1 - 3x_2 - x_3 + 0s_1 + 0s_2 + 0s_3 + s_4 = -15 \end{aligned}$$

Simplex Table,

Iteration No.	Basic Var	Coefficient of							RHS	Formula
		x_1	x_2	x_3	s_1	s_2	s_3	s_4		
0	z	-6	-3	-4	0	0	0	0	0	$X - Y$
s_4 leaves x_2 enters	s_1	1	6	1	1	0	0	0	10	$X + 2Y$
	s_2	-1	-6	-1	0	1	0	0	-10	$X - 2Y$
	s_3	2	3	1	0	0	1	0	15	$X + Y$
	s_4	-2	-3	-1	0	0	0	1	-15	$\frac{Y}{-3}$
Ratio		$\frac{-6}{-2} = 3$	$\frac{-3}{-3} = 1$	$\frac{-4}{-1} = 4$	-	-	-	-	-	
1	z	-4	0	-3	0	0	0	-1	15	$X - \left(\frac{4}{3}\right)Y$
s_1 leaves x_1 enters	s_1	-3	0	-1	1	0	0	2	-20	$\frac{Y}{-3}$
	s_2	3	0	1	0	1	0	-2	20	$X + Y$
	s_3	0	0	0	0	0	1	1	0	-
	x_2	2/3	1	1/3	0	0	0	-1/3	5	$X + \frac{2}{9}Y$
Ratio		$\frac{-4}{-3} = 1.33$	-	$\frac{-3}{-1} = 3$	-	-	-	-	-	
2	z	0	0	-5/3	-4/3	0	0	-11/3	125/3	
	x_1	1	0	1/3	-1/3	0	0	-2/3	20/3	
	s_2	0	0	0	1	1	0	0	0	
	s_3	0	0	0	0	0	1	1	0	
	x_2	0	1	1/9	2/9	0	0	1/9	5/9	



Thus the solution is $x_1 = \frac{20}{3}, x_2 = \frac{5}{9}, x_3 = 0, z_{min} = \frac{125}{3}$

4. Use Dual simplex method to solve the following LPP

$$\begin{aligned} \text{Minimize } z &= x_1 + x_2 \\ \text{Subject to } 2x_1 + x_2 &\geq 2 \\ -x_1 - x_2 &\geq 1 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N18/AutoMechCivil/8M][M19/Comp/8M]

Solution:

The standard form,

$$\begin{aligned} \text{Min } z &= x_1 + x_2 \\ z - x_1 - x_2 + 0s_1 + 0s_2 &= 0 \\ \text{s.t. } -2x_1 - x_2 + s_1 &= -2 \\ x_1 + x_2 + s_2 &= -1 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of				RHS	Formula
		x_1	x_2	s_1	s_2		
0	z	-1	-1	0	0	0	$X - \frac{1}{2}Y$
s_1 leaves x_1 enters	s_1	-2	-1	1	0	-2	$\frac{Y}{-2}$
	s_2	1	1	0	1	-1	$X + \frac{1}{2}Y$
Ratio		$\frac{-1}{-2} = \frac{1}{2}$	$\frac{-1}{-1} = 1$	-	-	-	
1	z	0	$-\frac{1}{2}$	$-\frac{1}{2}$	0	1	
s_2 leaves x_1 enters	x_2	1	$\frac{1}{2}$	$-\frac{1}{2}$	0	1	
	s_2	0	$\frac{1}{2}$	$\frac{1}{2}$	1	-2	
Ratio		-	-	-	-	-	

Since, there are no positive ratios obtained, the problem has no solution

5. Use the dual simplex method to solve the following L.P.P.

$$\begin{aligned} \text{Minimise } z &= 2x_1 + x_2 \\ \text{subject to } 3x_1 + x_2 &\geq 3 \\ 4x_1 + 3x_2 &\geq 6 \\ x_1 + 2x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[M18/Comp/8M][M18/AutoMechCivil/8M][N19/Comp/8M]



Solution:

The standard form,

$$\text{Min } z - 2x_1 - x_2 + 0s_1 + 0s_2 + 0s_3 = 0$$

$$\text{s.t. } -3x_1 - x_2 + s_1 + 0s_2 + 0s_3 = -3$$

$$-4x_1 - 3x_2 + 0s_1 + s_2 + 0s_3 = -6$$

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

Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Formula
		x_1	x_2	s_1	s_2	s_3		
0	z	-2	-1	0	0	0	0	$X - \frac{1}{3}Y$
s_2 leaves x_2 enters	s_1	-3	-1	1	0	0	-3	$X - \frac{1}{3}Y$
	s_2	-4	-3	0	1	0	-6	$\frac{Y}{-3}$
	s_3	1	2	0	0	1	3	$X + \frac{2}{3}Y$
Ratio		$\frac{-2}{-4} = \frac{1}{2}$	$\frac{-1}{-3} = \frac{1}{3}$	-	-	-	-	-
1	z	-2/3	0	0	-1/3	0	2	$X - \frac{2}{5}Y$
s_1 leaves x_1 enters	s_1	-5/3	0	1	-1/3	0	-1	$-\frac{3}{5}Y$
	x_2	4/3	1	0	-1/3	0	2	$X + \frac{4}{5}Y$
	s_3	-5/3	0	0	2/3	1	-1	$X - Y$
Ratio		$\frac{-2/3}{-5/3} = \frac{2}{5}$	-	-	$\frac{-1/3}{2/3} = 1$	-	-	-
2	z	0	0	-2/5	-1/5	0	12/5	
	x_2	1	0	-3/5	1/5	0	3/5	
	x_1	0	1	4/5	-3/5	0	6/5	
	s_3	0	0	-1	1	1	0	

Thus, the solution is

$$x_1 = \frac{6}{5}, x_2 = \frac{3}{5}, z_{min} = \frac{12}{5}$$



6. Use Dual simplex method to solve the following LPP

Minimize $z = 20x_1 + 16x_2$

Subject to $x_1 + x_2 \geq 12$

$2x_1 + x_2 \geq 17$

$x_1 \geq 2.5$

$x_2 \geq 6$

$x_1, x_2 \geq 0$

Ans. $x_1 = 5, x_2 = 7, z_{min} = 212$

7. Use the dual simplex method to solve the following L.P.P.

Minimise $z = 2x_1 + 2x_2 + 4x_3$

subject to $2x_1 + 3x_2 + 5x_3 \geq 2$

$3x_1 + x_2 + 7x_3 \leq 3$

$x_1 + 4x_2 + 6x_3 \leq 5$

$x_1, x_2, x_3 \geq 0$

[N15/CompIT/8M]

Solution:

The standard form,

Min $z - 2x_1 - 2x_2 - 4x_3 + 0s_1 + 0s_2 + 0s_3 = 0$

s.t. $-2x_1 - 3x_2 - 5x_3 + s_1 + 0s_2 + 0s_3 = -2$

$3x_1 + x_2 + 7x_3 + 0s_1 + s_2 + 0s_3 = 3$

$x_1 + 4x_2 + 6x_3 + 0s_1 + 0s_2 + s_3 = 5$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Formula
		x_1	x_2	x_3	s_1	s_2	s_3		
0	z	-2	-2	-4	0	0	0	0	$X - \frac{2}{3}Y$
s_1 leaves x_2 enters	s_1	-2	-3	-5	1	0	0	-2	$\frac{Y}{-3}$
	s_2	3	1	7	0	1	0	3	$X + \frac{1}{3}Y$
	s_3	1	4	6	0	0	1	5	$X + \frac{4}{3}Y$
Ratio		$\frac{-2}{-2} = 1$	$\frac{-2}{-3} = 0.67$	$\frac{-4}{-5} = 0.8$	-	-	-	-	
1	z	-2/3	0	-2/3	-2/3	0	0	4/3	
	x_2	2/3	1	5/3	-1/3	0	0	2/3	
	s_2	7/3	0	16/3	1/3	1	0	7/3	
	s_3	-5/3	0	-2/3	4/3	0	1	7/3	

The solution is, $x_1 = 0, x_2 = \frac{2}{3}, x_3 = 0, z_{min} = \frac{4}{3}$



8. Use Dual simplex method to solve the LPP

$$\begin{aligned} \text{Minimise } z &= 6x_1 + 7x_2 + 3x_3 + 5x_4 \\ \text{Subject to } 5x_1 + 6x_2 - 3x_3 + 4x_4 &\geq 12 \\ x_2 + 5x_3 - 6x_4 &\geq 10 \\ 2x_1 + 5x_2 + x_3 + x_4 &\geq 8 \\ x_1, x_2, x_3, x_4 &\geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 0, x_2 = \frac{30}{11}, x_3 = \frac{16}{11}, x_4 = 0, z_{\min} = \frac{258}{11}$$

9. Use Dual simplex method to solve the LPP

$$\begin{aligned} \text{Minimise } z &= 3x_1 + 2x_2 + x_3 + 4x_4 \\ \text{Subject to } 2x_1 + 4x_2 + 5x_3 + x_4 &\geq 10 \\ 3x_1 - x_2 + 7x_3 - 2x_4 &\geq 2 \\ 5x_1 + 2x_2 + x_3 + 6x_4 &\geq 15 \\ x_1, x_2, x_3, x_4 &\geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = \frac{65}{23}, x_2 = 0, x_3 = \frac{20}{23}, x_4 = 0, z_{\min} = \frac{215}{23}$$

10. Use the dual simplex method to solve the following L.P.P.

$$\begin{aligned} \text{Maximise } z &= -3x_1 - 2x_2 \\ \text{subject to } x_1 + x_2 &\geq 1 \\ x_1 + x_2 &\leq 7 \\ x_1 + 2x_2 &\leq 10 \\ x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[M16/CompIT/8M]

Solution:

$$\begin{aligned} \text{Min } z' &= -z = 3x_1 + 2x_2 \\ z' - 3x_1 - 2x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4 &= 0 \\ \text{s.t. } -x_1 - x_2 + s_1 + 0s_2 + 0s_3 + 0s_4 &= -1 \\ x_1 + x_2 + 0s_1 + s_2 + 0s_3 + 0s_4 &= 7 \\ -x_1 - 2x_2 + 0s_1 + 0s_2 + s_3 + 0s_4 &= -10 \\ 0x_1 + x_2 + 0s_1 + 0s_2 + 0s_3 + s_4 &= 3 \end{aligned}$$



Iteration No.	Basic Var	Coefficient of						RHS	Formula
		x_1	x_2	s_1	s_2	s_3	s_4		
0	z'	-3	-2	0	0	0	0	0	$X - Y$
s_3 leaves x_2 enters	s_1	-1	-1	1	0	0	0	-1	$X - \frac{1}{2}Y$
	s_2	1	1	0	1	0	0	7	$X + \frac{1}{2}Y$
	s_3	-1	-2	0	0	1	0	-10	$\frac{Y}{-2}$
	s_4	0	1	0	0	0	1	3	$X + \frac{1}{2}Y$
Ratio		$\frac{-3}{-1} = 3$	$\frac{-2}{-2} = 1$	-	-	-	-		
1	z	-2	0	0	0	-1	0	10	$X - 4Y$
s_4 leaves x_1 enters	s_1	-1/2	0	1	0	-1/2	0	4	$X - Y$
	s_2	1/2	0	0	1	1/2	0	2	$X + Y$
	x_2	1/2	1	0	0	-1/2	0	5	$X + Y$
	s_4	-1/2	0	0	0	1/2	1	-2	$-2Y$
Ratio		$\frac{-2}{-1/2} = 4$	-	-	-	-	-	-	
2	z'	0	0	0	0	-3	-4	18	
	s_1	0	0	1	0	-1	-1	6	
	s_2	0	0	0	1	1	1	0	
	x_2	0	1	0	0	0	1	3	
	x_1	1	0	0	0	-1	-2	4	

Thus the solution is $x_1 = 4, x_2 = 3, z'_{min} = 18, \therefore z_{max} = -18$

11. Use dual simplex method, solve

Maximise $z = -2x_1 - x_3$

Subject to $x_1 + x_2 - x_3 \geq 5$

$x_1 - 2x_2 + 4x_3 \geq 8$

$x_1, x_2, x_3 \geq 0$

[M14/CompIT/8M]

Solution:

The standard form,

Min $z' = -z = 2x_1 + x_3$

$z' - 2x_1 + 0x_2 - x_3 + 0s_1 + 0s_2 = 0$

s.t. $-x_1 - x_2 + x_3 + s_1 + 0s_2 = -5$

$-x_1 + 2x_2 - 4x_3 + 0s_1 + s_2 = -8$



Simplex table,

Iteration No.	Basic Var	Coefficient of					RHS	Formula
		x_1	x_2	x_3	s_1	s_2		
0	z'	-2	0	-1	0	0	0	$X - \frac{1}{4}Y$
s_2 leaves x_3 enters	s_1	-1	-1	1	1	0	-5	$X + \frac{1}{4}Y$
	s_2	-1	2	-4	0	1	-8	$\frac{Y}{-4}$
Ratio		$\frac{-2}{-1} = 2$	-	$\frac{-1}{-4} = 0.25$	-	-	-	
1	z'	-7/4	-1/2	0	0	-1/4	2	$X - Y$
s_1 leaves x_2 enters	s_1	-5/4	-1/2	0	1	1/8	-7	$-2Y$
	x_3	1/4	-1/2	1	0	-1/4	2	$X - Y$
Ratio		$\frac{7}{5}$	1	-	-	-	-	
2	z'	-1/2	0	0	-1	-3/8	9	
	x_2	5/2	1	0	-2	-1/4	14	
	x_3	3/2	0	1	-1	-3/8	0	

The solution is

$$x_1 = 0, x_2 = 14, x_3 = 9, z'_{min} = 9, \therefore z_{max} = -9$$

12. Use the dual simplex method to solve the following L.P.P.

Maximise $z = -2x_1 - 2x_2 - 4x_3$

subject to $2x_1 + 3x_2 + 5x_3 \geq 2$

$3x_1 + x_2 + 7x_3 \leq 3$

$x_1 + 4x_2 + 6x_3 \leq 5$

$x_1, x_2, x_3 \geq 0$

Ans. $x_1 = 0, x_2 = \frac{2}{3}, z_{min} = \frac{4}{3}$



Type V: Duality

1. Write the dual of the following L.P.P.

$$\begin{aligned} \text{Maximise} \quad & z = 2x_1 - x_2 + 4x_3 \\ \text{subject to} \quad & x_1 + 2x_2 - x_3 \leq 5 \\ & 2x_1 - x_2 + x_3 \leq 6 \\ & x_1 + x_2 + 3x_3 \leq 10 \\ & 4x_1 + x_3 \leq 12 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

[N17/CompIT/5M]

Solution:

Primal,

$$\begin{aligned} \text{Max} \quad & z = 2x_1 - x_2 + 4x_3 \\ \text{s.t.} \quad & x_1 + 2x_2 - x_3 \leq 5 \\ & 2x_1 - x_2 + x_3 \leq 6 \\ & x_1 + x_2 + 3x_3 \leq 10 \\ & 4x_1 + 0x_2 + x_3 \leq 12 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min} \quad & w = 5y_1 + 6y_2 + 10y_3 + 12y_4 \\ \text{s.t.} \quad & y_1 + 2y_2 + y_3 + 4y_4 \geq 2 \\ & 2y_1 - y_2 + y_3 + 0y_4 \geq -1 \\ & -y_1 + y_2 + 3y_3 + y_4 \geq 4 \\ & y_1, y_2, y_3 \geq 0 \end{aligned}$$

2. Write the dual of the following L.P.P.

$$\begin{aligned} \text{Maximise} \quad & z = 4x_1 + 9x_2 + 2x_3 \\ \text{subject to} \quad & 2x_1 + 3x_2 + 2x_3 \leq 7 \\ & 3x_1 - 2x_2 + 4x_3 = 5 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

[M19/AutoMechCivil/5M]

Solution:

Primal,

$$\begin{aligned} \text{Max} \quad & z = 4x_1 + 9x_2 + 2x_3 \\ \text{s.t.} \quad & 2x_1 + 3x_2 + 2x_3 \leq 7 \\ & 3x_1 - 2x_2 + 4x_3 \leq 5 \\ & 3x_1 - 2x_2 + 4x_3 \geq 5 \text{ i.e. } -3x_1 + 2x_2 - 4x_3 \leq -5 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$



Its dual,

$$\begin{aligned} \text{Min} \quad & w = 7y_1 + 5y_2' - 5y_2'' \\ \text{s.t.} \quad & 2y_1 + 3y_2' - 3y_2'' \geq 4 \\ & 3y_1 - 2y_2' + 2y_2'' \geq 9 \\ & 2y_1 + 4y_2' - 4y_2'' \geq 2 \\ & y_1, y_2', y_2'' \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min} \quad & w = 7y_1 + 5y_2 \\ \text{s.t.} \quad & 2y_1 + 3y_2 \geq 4 \\ & 3y_1 - 2y_2 \geq 9 \\ & 2y_1 + 4y_2 \geq 2 \\ & y_1 \geq 0, y_2 \text{ unrestricted} \end{aligned}$$

3. Construct dual of the following LPP:

$$\begin{aligned} \text{Maximise} \quad & z = 8x_1 + 3x_2 \\ \text{Subject to} \quad & x_1 - 6x_2 \geq 2 \\ & 5x_1 + 7x_2 = -4 \\ & x_1, x_2 \geq 0 \end{aligned}$$

4. Construct the dual of the following LPP:

$$\begin{aligned} \text{Maximize} \quad & z = x_1 + 3x_2 - 2x_3 + 5x_4 \\ \text{Subject to} \quad & 3x_1 - x_2 + x_3 - 4x_4 = 6 \\ & 5x_1 + 3x_2 - x_3 - 2x_4 = 4 \\ & x_1, x_2 \geq 0, x_3, x_4 \text{ unrestricted} \end{aligned}$$

5. Write the dual of the following L.P.P.

$$\begin{aligned} \text{Maximise} \quad & z = 2x_1 - x_2 + 3x_3 \\ \text{subject to} \quad & x_1 - 2x_2 + x_3 \geq 4 \\ & 2x_1 + x_3 \leq 10 \\ & x_1 + x_2 + 3x_3 = 20 \\ & x_1, x_3 \geq 0, x_2 \text{ unrestricted} \end{aligned}$$

[M15/CompIT/5M]

Solution:

Primal,

$$\begin{aligned} \text{Max} \quad & z = 2x_1 - x_2' + x_2'' + 3x_3 \\ \text{s.t.} \quad & x_1 - 2x_2' + 2x_2'' + x_3 \geq 4 \\ & 2x_1 + 0x_2' + 0x_2'' + x_3 \leq 10 \\ & x_1 + x_2' - x_2'' + 3x_3 \geq 20 \\ & x_1 + x_2' - x_2'' + 3x_3 \leq 20 \\ & x_1, x_2', x_2'', x_3 \geq 0 \end{aligned}$$



Primal,

$$\begin{aligned} \text{Max } z &= 2x_1 - x'_2 + x''_2 + 3x_3 \\ \text{s.t. } &-x_1 + 2x'_2 - 2x''_2 - x_3 \leq -4 \\ &2x_1 + 0x'_2 + 0x''_2 + x_3 \leq 10 \\ &-x_1 - x'_2 + x''_2 - 3x_3 \leq -20 \\ &x_1 + x'_2 - x''_2 + 3x_3 \leq 20 \\ &x_1, x'_2, x''_2, x_3 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= -4y_1 + 10y_2 - 20y'_3 + 20y''_3 \\ \text{s.t. } &-y_1 + 2y_2 - y'_3 + y''_3 \geq 2 \\ &2y_1 + 0y_2 - y'_3 + y''_3 \geq -1 \\ &-2y_1 + 0y_2 + y'_3 - y''_3 \geq 1 \\ &-y_1 + y_2 - 3y'_3 + 3y''_3 \geq 3 \\ &y_1, y'_2, y''_2, y_3 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= -4y_1 + 10y_2 - 20y_3 \\ \text{s.t. } &-y_1 + 2y_2 - y_3 \geq 2 \\ &2y_1 + 0y_2 - y_3 \geq -1 \\ &-2y_1 + 0y_2 + y_3 \geq 1 \\ &-y_1 + y_2 - 3y_3 \geq 3 \\ &y_1, y_2 \geq 0, y_3 \text{ unrestricted} \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= -4y_1 + 10y_2 - 20y_3 \\ \text{s.t. } &-y_1 + 2y_2 - y_3 \geq 2 \\ &2y_1 + 0y_2 - y_3 = -1 \\ &-y_1 + y_2 - 3y_3 \geq 3 \\ &y_1, y_2 \geq 0, y_3 \text{ unrestricted} \end{aligned}$$

6. Find dual of the following LP model

$$\begin{aligned} \text{Maximise } z &= 2x_1 + 3x_2 + 5x_3 \\ \text{Subject to } &x_1 + x_2 - x_3 \geq -5 \\ &x_1 + x_2 + 4x_3 = 10 \\ &-6x_1 + 7x_2 - 9x_3 \leq 4 \\ &x_1, x_2 \geq 0, x_3 \text{ unrestricted} \end{aligned}$$

[M14/CompIT/5M]

Solution:



Primal,

$$\begin{aligned} \text{Max } z &= 2x_1 + 3x_2 + 5x'_3 - 5x''_3 \\ \text{s.t. } x_1 + x_2 - x'_3 + x''_3 &\geq -5 \\ x_1 + x_2 + 4x'_3 - 4x''_3 &\leq 10 \\ x_1 + x_2 + 4x'_3 - 4x''_3 &\geq 10 \\ -6x_1 + 7x_2 - 9x'_3 + 9x''_3 &\leq 4 \\ x_1, x_2, x'_3, x''_3 &\geq 0 \end{aligned}$$

Primal,

$$\begin{aligned} \text{Max } z &= 2x_1 + 3x_2 + 5x'_3 - 5x''_3 \\ \text{s.t. } -x_1 - x_2 + x'_3 - x''_3 &\leq 5 \\ x_1 + x_2 + 4x'_3 - 4x''_3 &\leq 10 \\ -x_1 - x_2 - 4x'_3 + 4x''_3 &\leq -10 \\ -6x_1 + 7x_2 - 9x'_3 + 9x''_3 &\leq 4 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= 5y_1 + 10y'_2 - 10y''_2 + 4y_3 \\ \text{s.t. } -y_1 + y'_2 - y''_2 - 6y_3 &\geq 2 \\ -y_1 + y'_2 - y''_2 + 7y_3 &\geq 3 \\ y_1 + 4y'_2 - 4y''_2 - 9y_3 &\geq 5 \\ -y_1 - 4y'_2 + 4y''_2 + 9y_3 &\geq -5 \\ y_1, y'_2, y''_2, y_3 &\geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= 5y_1 + 10y_2 + 4y_3 \\ \text{s.t. } -y_1 + y_2 - 6y_3 &\geq 2 \\ -y_1 + y_2 + 7y_3 &\geq 3 \\ y_1 + 4y_2 - 9y_3 &\geq 5 \\ -y_1 - 4y_2 + 9y_3 &\geq -5 \\ y_1, y_3 &\geq 0, y_2 \text{ is unrestricted} \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= 5y_1 + 10y_2 + 4y_3 \\ \text{s.t. } -y_1 + y_2 - 6y_3 &\geq 2 \\ -y_1 + y_2 + 7y_3 &\geq 3 \\ y_1 + 4y_2 - 9y_3 &= 5 \\ y_1, y_3 &\geq 0, y_2 \text{ is unrestricted} \end{aligned}$$

7. Construct the dual of the following LPP

$$\begin{aligned} \text{Maximise} \quad & z = 3x_1 + 17x_2 + 9x_3 \\ \text{Subject to} \quad & x_1 - x_2 + x_3 \geq 3 \\ & -3x_1 + 2x_3 \leq 1 \\ & 2x_1 + x_2 - 5x_3 = 1 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

[M17/CompIT/5M]

Solution:

Primal,

$$\begin{aligned} \text{Max} \quad & z = 3x_1 + 17x_2 + 9x_3 \\ \text{s.t.} \quad & -x_1 + x_2 - x_3 \leq -3 \\ & -3x_1 + 0x_2 + 2x_3 \leq 1 \\ & 2x_1 + x_2 - 5x_3 \leq 1 \\ & -2x_1 - x_2 + 5x_3 \leq -1 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min} \quad & w = -3y_1 + y_2 + y'_3 - y''_3 \\ \text{s.t.} \quad & -y_1 - 3y_2 + 2y'_3 - 2y''_3 \geq 3 \\ & y_1 + 0y_2 + y'_3 - y''_3 \geq 17 \\ & -y_1 + 2y_2 - 5y'_3 + 5y''_3 \geq 9 \\ & y_1, y_2, y'_3, y''_3 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min} \quad & w = -3y_1 + y_2 + y_3 \\ \text{s.t.} \quad & -y_1 - 3y_2 + 2y_3 \geq 3 \\ & y_1 + 0y_2 + y_3 \geq 17 \\ & -y_1 + 2y_2 - 5y_3 \geq 9 \\ & y_1, y_2 \geq 0 \text{ and } y_3 \text{ unrestricted} \end{aligned}$$

8. Write dual of the given LPP

$$\begin{aligned} \text{Minimize} \quad & z = 2x_1 + 3x_2 + 4x_3 \\ \text{Subject to} \quad & 2x_1 + 3x_2 + 5x_3 \geq 2 \\ & 3x_1 + x_2 + 7x_3 = 3 \\ & x_1 + 4x_2 + 6x_3 \leq 5 \\ & x_1, x_3 \geq 0 \text{ and } x_2 \text{ is unrestricted} \end{aligned}$$

[M18/AutoMechCivil/5M]

Solution:



Primal,

$$\begin{aligned} \text{Minimize } & z = 2x_1 + 3(x'_2 - x''_2) + 4x_3 \\ \text{Subject to } & 2x_1 + 3(x'_2 - x''_2) + 5x_3 \geq 2 \\ & 3x_1 + (x'_2 - x''_2) + 7x_3 \geq 3 \\ & 3x_1 + (x'_2 - x''_2) + 7x_3 \leq 3 \\ & x_1 + 4(x'_2 - x''_2) + 6x_3 \leq 5 \\ & x_1, x_3, x'_2, x''_2 \geq 0 \end{aligned}$$

Primal,

$$\begin{aligned} \text{Minimize } & z = 2x_1 + 3x'_2 - 3x''_2 + 4x_3 \\ \text{Subject to } & 2x_1 + 3x'_2 - 3x''_2 + 5x_3 \geq 2 \\ & 3x_1 + x'_2 - x''_2 + 7x_3 \geq 3 \\ & -3x_1 - x'_2 + x''_2 - 7x_3 \geq -3 \\ & -x_1 - 4x'_2 + 4x''_2 - 6x_3 \geq -5 \\ & x_1, x_3, x'_2, x''_2 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Maximise } & w = 2y_1 + 3y'_2 - 3y''_2 - 5y_3 \\ \text{Subject to } & 2y_1 + 3y'_2 - 3y''_2 - y_3 \leq 2 \\ & 3y_1 + y'_2 - y''_2 - 4y_3 \leq 3 \\ & -3y_1 - y'_2 + y''_2 + 4y_3 \leq -3 \\ & 5y_1 + 7y'_2 - 7y''_2 - 6y_3 \leq 4 \\ & y_1, y'_2, y''_2, y_3 \geq 0 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Maximise } & w = 2y_1 + 3y_2 - 5y_3 \\ \text{Subject to } & 2y_1 + 3y_2 - y_3 \leq 2 \\ & 3y_1 + y_2 - 4y_3 = 3 \\ & 5y_1 + 7y_2 - 6y_3 \leq 4 \\ & y_1, y_3 \geq 0 \text{ and } y_2 \text{ is unrestricted} \end{aligned}$$

9. Construct dual of the following LPP and solve its dual

$$\begin{aligned} \text{Minimise } & z = 0.7x_1 + 0.5x_2 \\ \text{Subject to } & x_1 \geq 4 \\ & x_2 \geq 6 \\ & x_1 + 2x_2 \geq 20 \\ & 2x_1 + x_2 \geq 18 \\ & x_1, x_2 \geq 0 \end{aligned}$$

[M19/AutoMechCivil/8M]

Solution:



Its dual,

$$\begin{aligned} \text{Max} \quad & z = 4y_1 + 6y_2 + 20y_3 + 18y_4 \\ \text{s.t.} \quad & y_1 + 0y_2 + y_3 + 2y_4 \leq 0.7 \\ & 0y_1 + y_2 + 2y_3 + y_4 \leq 0.5 \\ & y_1, y_2 \geq 0 \end{aligned}$$

Standard form,

$$\begin{aligned} \text{Max} \quad & z = 4y_1 + 6y_2 + 20y_3 + 18y_4 + 0s_1 + 0s_2 \\ & z - 4y_1 - 6y_2 - 20y_3 - 18y_4 + 0s_1 + 0s_2 = 0 \\ \text{s.t.} \quad & y_1 + 0y_2 + y_3 + 2y_4 + s_1 + 0s_2 = 0.7 \\ & 0y_1 + y_2 + 2y_3 + y_4 + 0s_1 + s_2 = 0.5 \end{aligned}$$

Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		y_1	y_2	y_3	y_4	s_1	s_2			
0	z	-4	-6	-20	-18	0	0	0		$X + 10Y$
s_2 leaves y_3 enters	s_1	1	0	1	2	1	0	0.7	$\frac{0.7}{1} = 0.7$	$X - \frac{1}{2}Y$
	s_2	0	1	2	1	0	1	0.5	$\frac{0.5}{2} = 0.25$	$\frac{Y}{2}$
1	z	-4	4	0	-8	0	10	5		$X + \frac{8}{1.5}Y$
s_1 leaves y_4 enters	s_1	1	-0.5	0	1.5	1	-0.5	0.45	$\frac{0.45}{1.5} = 0.3$	$\frac{Y}{1.5}$
	y_3	0	0.5	1	0.5	0	0.5	0.25	$\frac{0.25}{0.5} = 0.5$	$X - \frac{0.5}{1.5}Y$
2	z	$\frac{4}{3}$	$\frac{4}{3}$	0	0	$\frac{16}{3}$	$\frac{22}{3}$	7.4		
	y_4	$\frac{2}{3}$	$-\frac{1}{3}$	0	1	$\frac{2}{3}$	$-\frac{1}{3}$	0.3		
	y_3	$-\frac{1}{3}$	$\frac{2}{3}$	1	0	$-\frac{1}{3}$	$\frac{2}{3}$	0.1		

Thus, the solution is

$$x_1 = \frac{16}{3}, x_2 = \frac{22}{3}, z_{min} = 7.4$$

10. Using Duality solve the following L.P.P.

$$\begin{aligned} \text{Minimize} \quad & z = 4x_1 + 3x_2 + 6x_3 \\ \text{subject to} \quad & x_1 + x_3 \geq 2 \\ & x_2 + x_3 \geq 5 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

$$\text{Ans. } x_1 = 0, x_2 = 3, x_3 = 2, z_{min} = 21$$



11. Using Duality to solve

$$\begin{aligned} \text{Minimise } z &= 4x_1 + 14x_2 + 3x_3 \\ \text{Subject to } x_1 - 3x_2 - x_3 &\leq -3 \\ 2x_1 + 2x_2 - x_3 &\geq 2 \\ x_1, x_2, x_3 &\geq 0 \end{aligned} \quad \text{Ans. } x_1 = 0, x_2 = 1, x_3 = 0, z_{\min} = 14$$

12. Using Duality solve the following L.P.P.

$$\begin{aligned} \text{Maximise } z &= 5x_1 + 8x_2 \\ \text{subject to } x_1 + x_2 &\leq 2 \\ x_1 + 2x_2 &\geq 0 \\ -x_1 + 4x_2 &\leq 1 \\ x_1, x_2 &\geq 0 \end{aligned} \quad \text{Ans. } x_1 = \frac{7}{5}, x_2 = \frac{3}{5}, z_{\max} = \frac{59}{5}$$

13. Using Duality to solve

$$\begin{aligned} \text{Maximise } z &= 3x_1 + 4x_2 \\ \text{Subject to } x_1 - x_2 &\leq 1 \\ x_1 + x_2 &\geq 4 \\ x_1 - 3x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned} \quad \text{Ans. no solution}$$

14. Using Duality to solve

$$\begin{aligned} \text{Maximise } z &= 3x_1 + 4x_2 \\ \text{Subject to } 2x_1 + x_2 &\leq 5 \\ x_1 + x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

[N19/AutoMechCivil/8M]

Solution:

The standard form,

$$\begin{aligned} \text{Max } z &= 3x_1 + 4x_2 \\ \text{s.t. } 2x_1 + x_2 &\leq 5 \\ x_1 + x_2 &\leq 3 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= 5y_1 + 3y_2 \\ \text{s.t. } 2y_1 + y_2 &\geq 3 \\ y_1 + y_2 &\geq 4 \end{aligned}$$

$$\begin{aligned} \text{Max } w' &= -w = -5y_1 - 3y_2 \\ w' + 5y_1 + 3y_2 + 0s_1 + 0s_2 + MA_1 + MA_2 &= 0 \dots\dots(1) \end{aligned}$$

$$\text{s.t. } 2y_1 + y_2 - s_1 + 0s_2 + A_1 + 0A_2 = 3 \dots\dots\dots(2)$$

$$y_1 + y_2 + 0s_1 - s_2 + 0A_1 + A_2 = 4 \dots\dots\dots(3)$$

Multiplying eqn (2) & (3) by M and subtracting from eqn (1),

$$w' + (5 - 3M)y_1 + (3 - 2M)y_2 + Ms_1 + Ms_2 + 0A_1 + 0A_2 = -7M$$



Simplex table,

Iteration No.	Basic Var	Coefficient of						RHS	Ratio	Formula
		y_1	y_2	s_1	s_2	A_1	A_2			
0	w'	5-3M	$3-2M$	M	M	0	0	-7M	-	$X - \frac{5-3M}{2}Y$
A_1 leaves y_1 enters	A_1	2	1	-1	0	1	0	3	1.5	$\frac{Y}{2}$
	A_2	1	1	0	-1	0	1	4	4	$X - \frac{Y}{2}$
1	w'	0	$\frac{1}{2} - \frac{M}{2}$	$\frac{5}{2} - \frac{M}{2}$	M		0	$-\frac{15}{2} - \frac{5M}{2}$	-	$X - (1-M)Y$
y_1 leaves y_2 enters	y_1	1	$\frac{1}{2}$	$-\frac{1}{2}$	0		0	$\frac{3}{2}$	3	$2Y$
	A_2	0	$\frac{1}{2}$	$\frac{1}{2}$	-1		1	$\frac{5}{2}$	5	$X - Y$
2	w'	-1+M	0	3-M	M		0	-9-M	-	$X - (3-M)Y$
A_2 leaves s_1 enters	y_2	2	1	-1	0		0	3	-	$X + Y$
	A_2	-1	0	1	-1		1	1	1	-
3	w'	2	0	0	3			-12		
	y_2	1	1	0	-1			4		
	s_1	-1	0	1	-1			1		

The solution,

$$s_1 = 0, s_2 = 3, w'_{max} = -12, w'_{min} = 12$$

$$\therefore x_1 = 0, x_2 = 3, z_{max} = 12$$

15. Using Duality solve the following L.P.P

Minimise $z = 430x_1 + 460x_2 + 420x_3$

Subject to $x_1 + 3x_2 + 4x_3 \geq 3$

$$2x_1 + 4x_3 \geq 2$$

$$x_1 + 2x_2 \geq 5$$

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

Ans. $x_1 = 1, x_2 = 2, x_3 = 0, z_{min} = 1350$

16. Using Duality solve the following L.P.P.

Maximise $z = 2x_1 + x_2$

subject to $2x_1 - x_2 \leq 2$

$$x_1 + x_2 \leq 4$$

$$x_1 \leq 3$$

$$x_1, x_2 \geq 0$$

[N14/CompIT/6M]

Solution:



The standard form,

$$\begin{aligned} \text{Max } z &= 2x_1 + x_2 \\ \text{s.t. } 2x_1 - x_2 &\leq 2 \\ x_1 + x_2 &\leq 4 \\ x_1 + 0x_2 &\leq 3 \end{aligned}$$

Its dual,

$$\text{Min } w = 2y_1 + 4y_2 + 3y_3$$

$$\begin{aligned} \text{s.t. } 2y_1 + y_2 + y_3 &\geq 2 \\ -y_1 + y_2 + 0y_3 &\geq 1 \end{aligned}$$

$$\text{Max } w' = -w = -2y_1 - 4y_2 - 3y_3$$

$$w' + 2y_1 + 4y_2 + 3y_3 + 0s_1 + 0s_2 + MA_1 + MA_2 = 0 \dots\dots\dots(1)$$

$$\text{s.t. } 2y_1 + y_2 + y_3 - s_1 + 0s_2 + A_1 + 0A_2 = 2 \dots\dots\dots(2)$$

$$-y_1 + y_2 + 0y_3 + 0s_1 - s_2 + 0A_1 + A_2 = 1 \dots\dots\dots(3)$$

Multiplying eqn (2) & (3) by M and subtracting from eqn (1),

$$w' + (2 - M)y_1 + (4 - 2M)y_2 + (3 - M)y_3 + Ms_1 + Ms_2 + 0A_1 + 0A_2 = -3M$$

Simplex table,

Iteration No.	Basic Var	Coefficient of							RHS	Ratio	Formula
		y_1	y_2	y_3	s_1	s_2	A_1	A_2			
0	w'	2-M	4-2M	3-M	M	M	0	0	-3M	-	$X - (4 - 2M)Y$
A_2 leaves y_2 enters	A_1	2	1	1	-1	0	1	0	2	2	$X - Y$
	A_2	-1	1	0	0	-1	0	1	1	1	-
1	w'	6-3M	0	3-M	M	4-M	0		-4-M	-	$X - \frac{(6-3M)}{3}Y$
A_1 leaves y_1 enters	A_1	3	0	1	-1	1	1		1	0.33	$\frac{Y}{3}$
	y_2	-1	1	0	0	-1	0		1	-	$X + \frac{1}{3}Y$
2	w'	0	0	1	2	2			-6		
	y_1	1/3	0	1/3	-1/3	1/3			1/3		
	y_2	0	1	1/3	-1/3	-2/3			4/3		

the solution is

$$s_1 = 2, s_2 = 2, w'_{\max} = -6, w_{\min} = 6$$

$$\therefore x_1 = 2, x_2 = 2, z_{\max} = 6$$

17. Using Duality solve the following L.P.P

$$\text{Maximise } z = 5x_1 - 2x_2 + 3x_3$$

$$\text{Subject to } 2x_1 + 2x_2 - x_3 \geq 2$$

$$3x_1 - 4x_2 \leq 3$$

$$x_1 + 3x_3 \leq 5$$

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

[M15/CompIT/6M]

Solution:



The standard form,

$$\begin{aligned} \text{Max } z &= 5x_1 - 2x_2 + 3x_3 \\ \text{s.t. } -2x_1 - 2x_2 + x_3 &\leq -2 \\ 3x_1 - 4x_2 + 0x_3 &\leq 3 \\ x_1 + 0x_2 + 3x_3 &\leq 5 \end{aligned}$$

Its dual,

$$\begin{aligned} \text{Min } w &= -2y_1 + 3y_2 + 5y_3 \\ \text{s.t. } -2y_1 + 3y_2 + y_3 &\geq 5 \\ -2y_1 - 4y_2 + 0y_3 &\geq -2 \text{ i.e. } 2y_1 + 4y_2 + 0y_3 \leq 2 \\ y_1 + 0y_2 + 3y_3 &\geq 3 \end{aligned}$$

$$\begin{aligned} \text{Max } w' &= -w = 2y_1 - 3y_2 - 5y_3 \\ w' - 2y_1 + 3y_2 + 5y_3 + 0s_1 + 0s_2 + 0s_3 + MA_1 + MA_3 &= 0 \dots (1) \\ \text{s.t. } -2y_1 + 3y_2 + y_3 - s_1 + 0s_2 + 0s_3 + A_1 + 0A_3 &= 5 \dots (2) \\ 2y_1 + 4y_2 + 0y_3 + 0s_1 + s_2 + 0s_3 + 0A_1 + 0A_3 &= 2 \dots (3) \\ y_1 + 0y_2 + 3y_3 + 0s_1 + 0s_2 - s_3 + 0A_1 + A_3 &= 3 \dots (4) \end{aligned}$$

Multiplying eqn (2) & (4) by M and subtracting from eqn (1),

$$w' + (-2 + M)y_1 + (3 - 3M)y_2 + (5 - 4M)y_3 + Ms_1 + 0s_2 + Ms_3 + 0A_1 + 0A_3 = -8M$$

Simplex table,

Iteration No.	Basic Var	Coefficient of								RHS	Ratio	Formula
		y_1	y_2	y_3	s_1	s_2	s_3	A_1	A_3			
0	w'	-2+M	3-3M	5-4M	M	0	M	0	0	-8M	-	$X - \frac{5-4M}{3}Y$
A_3 leaves y_3 enters	A_1	-2	3	1	-1	0	0	1	0	5	5	$X - \frac{1}{3}Y$
	s_2	2	4	0	0	1	0	0	0	2	-	-
	A_3	1	0	3	0	0	-1	0	1	3	1	$\frac{Y}{3}$
1	w'	$\frac{-11+7M}{3}$	3-3M	0	M	0	$\frac{5-M}{3}$	0		-5-4M	-	$X - \frac{3-3M}{4}Y$
s_2 leaves y_2 enters	A_1	-7/3	3	0	-1	0	1/3	1		4	1.33	$X - \frac{3}{4}Y$
	s_2	2	4	0	0	1	0	0		2	0.5	$\frac{Y}{4}$
	y_3	1/3	0	1	0	0	-1/3	0		1	-	-
2	w'	$\frac{-31+23M}{6}$	0	0	M	$\frac{-3+3M}{4}$	$\frac{5-M}{3}$	0		$\frac{-13-5M}{2}$	-	$X - (5-M)Y$
A_1 leaves s_3 enters	A_1	-23/6	0	0	-1	-3/4	1/3	1		5/2	7.5	3Y
	s_2	1/2	1	0	0	1/4	0	0		1/2	-	-
	y_3	1/3	0	1	0	0	-1/3	0		1	-	$X + Y$
3	w'	14	0	0	5	3	0			-19	-	
	s_3	-23/2	0	0	-3	-9/4	1			15/2	-	
	s_2	1/2	1	0	0	1/4	0			1/2	1	
	y_3	-7/2	0	1	-1	-3/4	0			7/2	-	

The solution is

$$\begin{aligned} s_1 = 5, s_2 = 3, s_3 = 0, w'_{\max} &= -19, w_{\min} = 19 \\ \therefore x_1 = 5, x_2 = 3, x_3 = 0, z_{\max} &= 19 \end{aligned}$$

