

MAT-2003

LAB – 5

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SLOT : L6

QUESTION:

❖ Maximize $Z = x_1 + 5x_2$

Subject to

$$\begin{aligned} 4x_1 + 4x_2 &\leq 6 \\ x_1 + 3x_2 &\geq 2 \\ x_1, x_2 &\geq 0 \end{aligned}$$

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%% LAB-5
%% Slot - L6

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V={'x1','x2','s1','s2','A1','Sol'}
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V = 1x6 cell
    'x1'      'x2'      's1'      's2'      'A1'      'Sol'

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M=1000;
C = [1 5 0 0 -M 0];
A=[4 4 1 0 0 6; 1 3 0 -1 1 2];
s=eye(size(A,1));
BV=[];
for j=1:size(s,2)
    for i=1:size(A,2)
        if A(:,i)==s(:,j)
            BV=[BV i];
        end
    end
end
ZjCj=C(BV)*A-C;
ZCj=[ZjCj;A];
BigM= array2table(ZCj);
BigM.Properties.VariableNames(1:size(ZCj,2))=V

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BigM = 3x6 table
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	x1	x2	s1	s2	A1	Sol
1	-1001	-3005	0	1000	0	-2000
2	4	4	1	0	0	6
3	1	3	0	-1	1	2

```

m=true;
while m
    ZC=ZjCj(:,1:end-1);
    if any(ZC<0)
        fprintf('The current Basic Feasible solution is not optimal\n');
        [Entval,pvt_col]=min(ZC);
        fprintf('Entering Column = %d\n',pvt_col);
        sol=A(:,end);
        Column=A(:,pvt_col);
        if all(Column<=0)
            fprintf('UNBOUNDED! ');
        else
            for i=1:size(Column,1)
                if Column(i)>0
                    ratio(i)=sol(i)./Column(i);
                else
                    ratio(i)=inf;
                end
            end
        end
    end
end

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end
[minR,pvt_row]=min(ratio);
fprintf('Leaving Row = %d\n', pvt_row);
end
BV(pvt_row)=pvt_col;
B=A(:,BV);
A=inv(B)*A;
ZjCj=C(BV)*A-C;
ZCj=[ZjCj;A];
BigM=array2table(ZCj);
BigM.Properties.VariableNames(1:size(ZCj,2))=V
else
m=false;
fprintf('The Optimal solution is reached ');
Final_BFS = zeros(1,size(A,2));
Final_BFS(BV) =A(:,end);
Final_BFS(end)=sum(Final_BFS.*C);
OptimalBFS=array2table(Final_BFS);
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS,2))=V
end
end

```

The current Basic Feasible solution is not optimal

Entering Column = 2

Leaving Row = 2

BigM = 3×6 table

	x1	x2	s1	s2	A1	Sol
1	0.6667	0	0	-1.6667	1.0017e+03	3.3333
2	2.6667	0.0000	1	1.3333	-1.3333	3.3333
3	0.3333	1.0000	0	-0.3333	0.3333	0.6667

The current Basic Feasible solution is not optimal

Entering Column = 4

Leaving Row = 1

BigM = 3×6 table

	x1	x2	s1	s2	A1	Sol
1	4	0	1.2500	0	1000	7.5000
2	2	0	0.7500	1	-1	2.5000
3	1	1	0.2500	0	0	1.5000

The Optimal solution is reached

OptimalBFS = 1×6 table

	x1	x2	s1	s2	A1	Sol
1	0	1.5000	0	2.5000	0	7.5000