

Lab on Two Phase Simplex Method: Date 7/3/2017

1. Solve the following problem manually first by Two Phase Simplex Method and show your answer to us. Summarize your answer in the following form:

Phase I –Iteration number—Basic feasible solution—-objective value

Phase I —Final solution

Phase II- Initial basic feasible solution—

Phase II- Value of Most negative $Z_j - C_j$, value of minimum ratio, objective value at every iteration.

Phase II- Final solution, Optimal value of the problem.

$$(P 1): \text{ Maximize } 2x + 3y + z$$

$$\text{subject to } x + y + z \leq 40, 2x + y - z \geq 10, -y + z \geq 10, x, y, z \geq 0$$

2. After completing Q1, write a C program for Two Phase Simplex Method

$$\text{Maximize } c^T x \text{ subject to } Ax (\leq \text{ or } \geq \text{ or } =) b,$$

$$A = (a_{ij})_{m \times n}, b \in R^m, x \geq 0, c, x \in R^n,$$

and verify your manual answer.

Out put of the program should be:

Phase I –Iteration number—Basic feasible solution—-objective value

Phase I —Final solution

Phase II- Initial basic feasible solution—

Phase II- Value of Most negative $Z_j - C_j$, value of minimum ratio, objective value at every iteration.

Phase II- Final solution, Optimal value of the problem.

3. Write a C-Program for Q2 in the absence of the condition $x \geq 0$. Find the solution of the following problem using your program.

$$(P 1): \text{ Maximize } 2x + 3y + z$$

$$\text{subject to } x + y + z \leq 40, 2x + y - z \geq 10, -y + z \geq 10, x \geq 0, y, z \in R$$