

Solving Linear Programming Problems

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Outline

1 Mathematical Programming

- Optimisation Problems
- Solving Techniques

2 Linear Programming

- Graphical method
- Simplex method

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Constraint Satisfaction Problems

A Constraint Satisfaction Problem (CSP) consists of:

Variables: The unknown, what we can modify

Parameters: The known, what we cannot modify

Constraints: Relationships among variables and parameters

Constraint Satisfaction Problems

Given a CSP we can define:

Solution: An assignment of values to variables

Feasible solution: A solution satisfying all constraints

A CSP can be

Satisfiable: If there exists at least one feasible solution

Unsatisfiable: If there does not exist a feasible solution

Solving a CSP means to search for one or all feasible solutions, or to prove that the CSP is unsatisfiable.

Constraint Satisfaction Optimisation Problems

A Constraint Satisfaction Optimisation Problem (CSOP) consists of:

CSP: Variables, parameters, and constraints

Objective function(s): Function(s) to be optimised satisfying all constraints

Given a CSOP we can define:

Optimal solution: A feasible solution better than or equal to all other feasible solutions

Depending on the set of constraints, a CSOP can be

Feasible: If there exists at least one feasible solution

Unfeasible: If there does not exist a feasible solution

Depending on the set of constraints and the objective function, a feasible CSOP can have

Unbounded Feasible Solutions: Feasible solutions can grow indefinitely

Unique Optimal Solution: Just one optimal solution

Multiple Optimal Solutions: Several optimal solutions

Solving a CSOP means to search for optimal solution(s) or to prove that the CSOP is unfeasible.

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Solving Techniques

Both CSPs and CSOPs can be tackled using two approaches:

- Global or Complete Techniques: Search the global optimal solution, the best one among all feasible solutions
- Local or Incomplete Techniques: Search for a local optimal solution, the best one among the considered feasible solutions

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Linear Programming

- Linear: All mathematical functions are linear
- Programming: In the sense of planning activities
- Industrial Applications: Blending, transportation, etc.
- Origin: George B. Dantzig, 1947

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Graphical method

- 1 Assign variables x_1 and x_2 to axes x and y of plane, respectively.
- 2 Identify the feasible area:
 - Applying non-negativity constraints, select positive side of both axes.
 - Draw functional constraints.
- 3 Identify the feasible solution in the feasible area that optimise the value of the objective function.

Example

Considering the following Linear Programming problem:

$$\text{Max } z = 11x_1 + 14x_2$$

Subject to

$$1x_1 + 1x_2 \leq 17$$

$$3x_1 + 7x_2 \leq 63$$

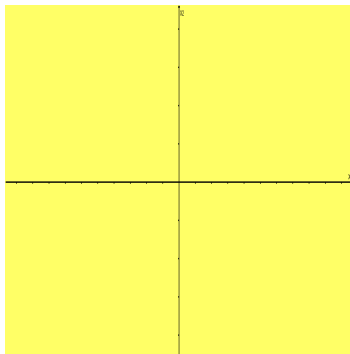
$$3x_1 + 5x_2 \leq 48$$

$$3x_1 + 1x_2 \leq 30$$

$$x_1, x_2 \geq 0$$

Variable representation

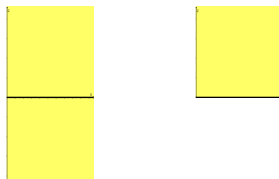
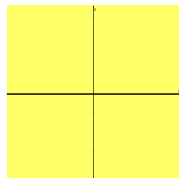
- x_1 and x_2 are assigned to axes x and y of a plane, respectively.



- Each point (x_1, x_2) represents a solution.
- The solution where $x_1 = 0 \wedge x_2 = 0$ is called the **origin**.

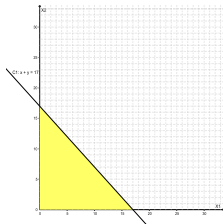
Set of feasible solutions

- Non-negativity constraints, $x_1 \geq 0$ y $x_2 \geq 0$, impose (x_1, x_2) will be in the positive side of both axes.

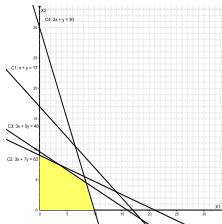
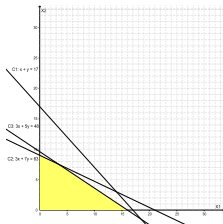
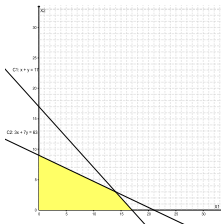


Set of feasible solutions

- Constraint $1x_1 + 1x_2 \leq 17$ allows solutions (x_1, x_2) under line $1x_1 + 1x_2 = 17$:



- Doing the same for all constraints:



Set of feasible solutions

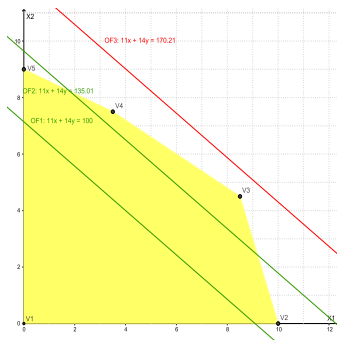


- The set of feasible solutions is called **feasible area**.

Optimising

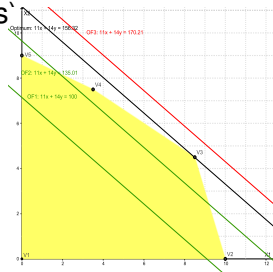
Assigning arbitrary values to the objective function $11x_1 + 14x_2$:

- $11x_1 + 14x_2 = 100$: there exist some feasible solutions
- $11x_1 + 14x_2 = 135$: there exist some feasible solutions
- $11x_1 + 14x_2 = 170$: there does not exist any feasible solution



Optimising

Different values of the objective function generate different parallel lines, the higher the value, the farther the line from the origin. Feasible solution(s) on the farthest line correspond to the optimal solution(s).



Optimal solution is in the intersection of constraints $c3$ and $c4$:

$$3x_1 + 5x_2 = 48 \quad \wedge \quad 3x_1 + 1x_2 = 30$$

solving the system of two equations we get:

$$(x_1^*, x_2^*) = (17/2, 9/2); \quad z^* = 11 \times 17/2 + 14 \times 9/2 = 313/2$$

Properties of feasible solutions at vertices

- ① Location of optimal solutions:
 - If there exists an optimal solution, it has to be a feasible solution at a vertex.
 - If there exist multiple optimal solutions, at least two of them have to be feasible solutions at adjacent vertices.
- ② There exists a finite number of feasible solutions at the vertices.
- ③ If a feasible solution at a vertex is equal or better than all the feasible solutions at adjacent vertices, then it is equal or better than all the feasible solutions at the vertices, that is, it is optimal.

Standard form

$$\text{Min } z = 1x_1 + 1x_2$$

Subject to

$$1x_1 + 2x_2 \leq 30$$

$$2x_1 + 1x_2 \geq 28$$

$$1x_1 - 2x_2 = 10$$

$$x_1, x_2 \geq 0$$

The standard form of this problem is the following:

$$\text{Min } z = 1x_1 + 1x_2 + 0s_1 + 0s_2$$

Subject to

$$1x_1 + 2x_2 + 1s_1 = 30$$

$$2x_1 + 1x_2 - 1s_2 = 28$$

$$1x_1 - 2x_2 = 10$$

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

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Iterative Optimisation

- Algorithm Structure
 - Initialisation procedure
 - Iterative process
 - Stopping criterion
- Optimisation Algorithm Structure
 - Search for an initial solution
 - Iteratively search for a better solution
 - Optimality test

Overview of the Simplex Method

- ➊ Initial step:
 - Start in a feasible basic solution at a vertex.
- ➋ Iterative step:
 - Move to a better feasible basic solution at an adjacent vertex
- ➌ Optimality test:
 - A feasible basic solution at a vertex is optimal when it is equal or better than feasible basic solutions at all adjacent vertices.

Creating the initial simplex tableau

Given the following linear programming problem in standard form:

$$\text{Max } z = 11x_1 + 14x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4$$

Subject to

$$1x_1 + 1x_2 + 1s_1 = 17$$

$$3x_1 + 7x_2 + 1s_2 = 63$$

$$3x_1 + 5x_2 + 1s_3 = 48$$

$$3x_1 + 1x_2 + 1s_4 = 30$$

$$x_1, x_2, s_1, s_2, s_3, s_4 \geq 0$$

Let:

c_j : coefficient for variable j in the objective function

a_{ij} : coefficient for variable j in constraint i

b_i : right-hand side value of constraint i

A simplex tableau is the following:

c_1	\dots	c_n	
a_{11}	\dots	a_{1n}	b_1
\vdots	\ddots	\vdots	\vdots
a_{m1}	\dots	a_{mn}	b_m

Row c	
Matrix A	Column b

Creating the initial simplex tableau

$$\text{Max } z = 11x_1 + 14x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4$$

Subject to

$$1x_1 + 1x_2 + 1s_1 = 17$$

$$3x_1 + 7x_2 + 1s_2 = 63$$

$$3x_1 + 5x_2 + 1s_3 = 48$$

$$3x_1 + 1x_2 + 1s_4 = 30$$

$$x_1, x_2, s_1, s_2, s_3, s_4 \geq 0$$

x_1	x_2	s_1	s_2	s_3	s_4	b_i
11	14	0	0	0	0	
1	1	1	0	0	0	17
3	7	0	1	0	0	63
3	5	0	0	1	0	48
3	1	0	0	0	1	30

To read the solutions we add two columns:

Basis: Current basic variables

c_j : Coefficients in the objective function of current basic variables

<i>Basis</i>	<i>c_j</i>	x_1	x_2	s_1	s_2	s_3	s_4	b_i
		11	14	0	0	0	0	
s_1	0	1	1	1	0	0	0	17
s_2	0	3	7	0	1	0	0	63
s_3	0	3	5	0	0	1	0	48
s_4	0	3	1	0	0	0	1	30
								0

- As all no-basic variables are assigned value zero, the value of basic variables is obtained from column b_i at the corresponding row:

$$(x_1, x_2, s_1, s_2, s_3, s_4) = (0, 0, 17, 63, 48, 30)$$

- The product of the column c_j and the column b_i turns in the value of the objective function (indicated under column b_i)

Graphically



Evaluating adjacent feasible basic solutions

How about the quality of this basic solution with respect to adjacent basic solutions?

Changing the value of a variable:

- Impacts directly the objective function through its coefficient in the objective function (c_j)
- Impacts indirectly the objective function through variations in other variables
- We need to take into account both impacts

Evaluating adjacent feasible basic solutions

The direct impact in the objective function is easily computed by c_j , but for the decrease and the net change we will add two rows into the tableau:

z_j : Decrease in the objective function when increasing variable j by one.

$c_j - z_j$: Net change in the objective function when increasing variable j by one.

Computing z_j

$$z_1 = 0 \times 1 + 0 \times 3 + 0 \times 3 + 0 \times 3 = 0$$

$$z_2 = 0 \times 1 + 0 \times 7 + 0 \times 5 + 0 \times 1 = 0$$

$$z_3 = 0 \times 1 + 0 \times 0 + 0 \times 0 + 0 \times 0 = 0$$

$$z_4 = 0 \times 0 + 0 \times 1 + 0 \times 0 + 0 \times 0 = 0$$

$$z_5 = 0 \times 0 + 0 \times 0 + 0 \times 1 + 0 \times 0 = 0$$

$$z_6 = 0 \times 0 + 0 \times 0 + 0 \times 0 + 0 \times 1 = 0$$

Adding this information into the tableau ...

<i>Basis</i>	c_j	x_1 11	x_2 14	s_1 0	s_2 0	s_3 0	s_4 0	b_i
s_1	0	1	1	1	0	0	0	17
s_2	0	3	7	0	1	0	0	63
s_3	0	3	5	0	0	1	0	48
s_4	0	3	1	0	0	0	1	30
z_j		0	0	0	0	0	0	0

Entering x_1 or x_2 does not decrease the obj func

Computing $c_j - z_j$

$$c_1 - z_1 = 11 - 0 = 11$$

$$c_2 - z_2 = 14 - 0 = 14$$

$$c_3 - z_3 = 0 - 0 = 0$$

$$c_4 - z_4 = 0 - 0 = 0$$

$$c_5 - z_5 = 0 - 0 = 0$$

$$c_6 - z_6 = 0 - 0 = 0$$

Adding this information into the tableau ...

		x_1	x_2	s_1	s_2	s_3	s_4	
<i>Basis</i>	c_j	11	14	0	0	0	0	b_i
s_1	0	1	1	1	0	0	0	17
s_2	0	3	7	0	1	0	0	63
s_3	0	3	5	0	0	1	0	48
s_4	0	3	1	0	0	0	1	30
z_j		0	0	0	0	0	0	0
$c_j - z_j$		11	14	0	0	0	0	

It is not optimal, entering x_1 or x_2 allows to improve the obj func

Criterion to enter a non-basic variable into the basis

The first criterion proposed to select the entering non-basic variable was to choose the variable with highest $c_j - z_j$, i.e, with highest unit increase in the objective function.

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
s_1	0	1	1	1	0	0	0	17
s_2	0	3	7	0	1	0	0	63
s_3	0	3	5	0	0	1	0	48
s_4	0	3	1	0	0	0	1	30
z_j		0	0	0	0	0	0	0
$c_j - z_j$		11	14	0	0	0	0	

↑

Of course, we would like to increase the value of x_2 as much as possible, but we have to take into account all constraints!

Criterion to remove a basic variable from the basis

The maximum value for x_2 is giving by the first current basic variable getting value zero when x_1 is increasing.

Considering column j corresponding to the non-basic variable entering into the basis, we compute rate $\frac{b_i}{a_{ij}}$ (only for $a_{ij} > 0$) for each row i , and we select the basic variable giving the minimum $\frac{b_i}{a_{ij}}$.

Basis	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i	$\frac{b_i}{a_{ij}}$
s_1	0	1	1	1	0	0	0	17	$\frac{17}{1} = 17$
s_2	0	3	7	0	1	0	0	63	$\frac{63}{7} = 9$ →
s_3	0	3	5	0	0	1	0	48	$\frac{48}{5} = 9\frac{3}{5}$
s_4	0	3	1	0	0	0	1	30	$\frac{30}{1} = 30$
z_j		0	0	0	0	0	0	0	
$c_j - z_j$		11	14	0	0	0	0		

↑

Pivoting

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i	$\frac{b_i}{a_{ij}}$
s_1	0	1	1	1	0	0	0	17	17
s_2	0	3	7	0	1	0	0	63	9
s_3	0	3	5	0	0	1	0	48	$9\frac{3}{5}$
s_4	0	3	1	0	0	0	1	30	30
z_j		0	0	0	0	0	0	0	
$c_j - z_j$		11	14	0	0	0	0		

↑

The adjacent basic solution is obtained replacing s_2 by x_2 in the basis, and operating rows to obtain in column x_2 the following vector:

$$\begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

Pivoting

Using the Gauss Elimination Method, we can

- Multiply a constraint by a constant k ($k \neq 0$)
- Add constraints

In our case:

- Multiplying the second row by $\frac{1}{7}$ we get the new second row.
- Multiplying the new second row by -1 and adding it to the first row we get the new first row.
- Multiplying the new second row by -5 and adding it to the third row we get the new third row.
- Multiplying the new second row by -1 and adding it to the fourth row we get the new fourth row.

Pivoting

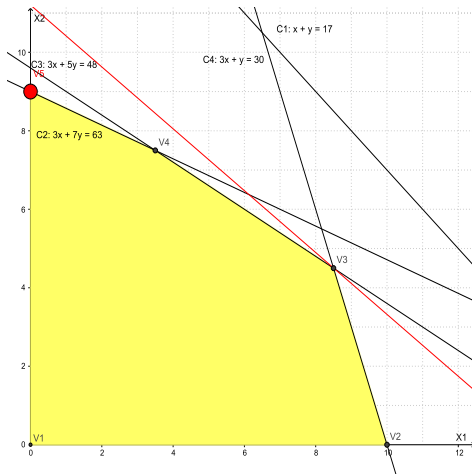
<i>Basis</i>	c_j	x_1 11	x_2 14	s_1 0	s_2 0	s_3 0	s_4 0	b_i	$\frac{b_i}{a_{ij}}$
s_1	0	1	1	1	0	0	0	17	17
s_2	0	3	7	0	1	0	0	63	9
s_3	0	3	5	0	0	1	0	48	$9\frac{3}{5}$
s_4	0	3	1	0	0	0	1	30	30
Z_j		0	0	0	0	0	0	0	
$c_j - Z_j$		11	14	0	0	0	0		



<i>Basis</i>	c_j	x_1 11	x_2 14	s_1 0	s_2 0	s_3 0	s_4 0	b_i
s_1	0	$\frac{4}{7}$	0	1	$-\frac{1}{7}$	0	0	8
x_2	14	$\frac{3}{7}$	1	0	$\frac{1}{7}$	0	0	9
s_3	0	$\frac{6}{7}$	0	0	$-\frac{5}{7}$	1	0	3
s_4	0	$\frac{18}{7}$	0	0	$-\frac{1}{7}$	0	1	21
								126

New feasible basic solution: $(x_1, x_2, s_1, s_2, s_3, s_4) = (0, 9, 8, 0, 3, 21)$; $z = 126$

Graphically



Evaluating adjacent feasible basic solutions

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
		11	14	0	0	0	0	
s_1	0	$\frac{4}{7}$	0	1	$-\frac{1}{7}$	0	0	8
x_2	14	$\frac{3}{7}$	1	0	$\frac{1}{7}$	0	0	9
s_3	0	$\frac{6}{7}$	0	0	$-\frac{5}{7}$	1	0	3
s_4	0	$\frac{18}{7}$	0	0	$-\frac{1}{7}$	0	1	21

Computing z_j and $c_j - z_j$...

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
		11	14	0	0	0	0	
s_1	0	$\frac{4}{7}$	0	1	$-\frac{1}{7}$	0	0	8
x_2	14	$\frac{3}{7}$	1	0	$\frac{1}{7}$	0	0	9
s_3	0	$\frac{6}{7}$	0	0	$-\frac{5}{7}$	1	0	3
s_4	0	$\frac{18}{7}$	0	0	$-\frac{1}{7}$	0	1	21
z_j		6	14	0	2	0	0	126
$c_j - z_j$		5	0	0	-2	0	0	

$\exists c_j - z_j > 0$ so there exists a better adjacent basic solution and the current one is not optimal

Pivoting

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i	$\frac{b_i}{a_{ij}}$
s_1	0	$\frac{4}{7}$	0	1	$-\frac{1}{7}$	0	0	8	$\frac{8}{4} = 14$
x_2	14	$\frac{3}{7}$	1	0	$\frac{1}{7}$	0	0	9	$\frac{9}{3} = 21$
s_3	0	$\frac{6}{7}$	0	0	$-\frac{5}{7}$	1	0	3	$\frac{3}{6} = 3\frac{1}{2} \rightarrow$
s_4	0	$\frac{18}{7}$	0	0	$-\frac{1}{7}$	0	1	21	$\frac{21}{18} = 8\frac{1}{6}$
z_j		6	14	0	2	0	0	126	
$c_j - z_j$		5	0	0	-2	0	0		

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
s_1	0	0	0	1	$\frac{1}{3}$	$-\frac{2}{3}$	0	6
x_2	14	0	1	0	$\frac{1}{2}$	$-\frac{1}{2}$	0	$\frac{15}{2}$
x_1	11	1	0	0	$-\frac{5}{6}$	$\frac{2}{6}$	0	$\frac{7}{2}$
s_4	0	0	0	0	2	-3	1	12
								$\frac{287}{2}$

New feasible basic solution: $(x_1, x_2, s_1, s_2, s_3, s_4) = (\frac{7}{2}, \frac{15}{2}, 6, 0, 0, 12)$; $z = \frac{287}{2}$

Graphically



Evaluating adjacent feasible basic solutions

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
s_1	0	0	0	1	$\frac{1}{3}$	$-\frac{2}{3}$	0	6
x_2	14	0	1	0	$\frac{1}{2}$	$-\frac{1}{2}$	0	$\frac{15}{2}$
x_1	11	1	0	0	$-\frac{5}{6}$	$\frac{7}{6}$	0	$\frac{7}{2}$
s_4	0	0	0	0	2	-3	1	12

Computing z_j and $c_j - z_j$...

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
s_1	0	0	0	1	$\frac{1}{3}$	$-\frac{2}{3}$	0	6
x_2	14	0	1	0	$\frac{1}{2}$	$-\frac{1}{2}$	0	$\frac{15}{2}$
x_1	11	1	0	0	$-\frac{5}{6}$	$\frac{7}{6}$	0	$\frac{7}{2}$
s_4	0	0	0	0	2	-3	1	12
z_j		11	14	0	$-\frac{13}{6}$	$\frac{35}{6}$	0	$\frac{287}{2}$
$c_j - z_j$		0	0	0	$\frac{13}{6}$	$-\frac{35}{6}$	0	

$\exists c_j - z_j > 0$ so there exists a better adjacent basic solution and the current one is not optimal

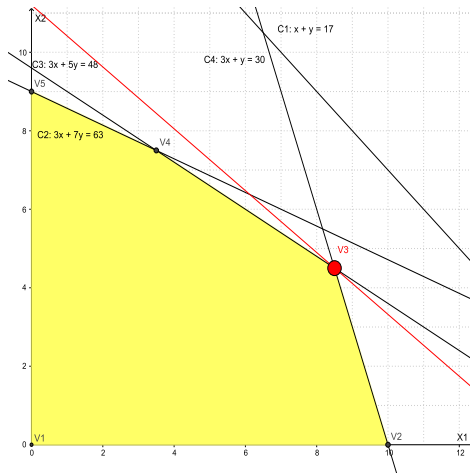
Pivoting

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i	$\frac{b_i}{a_{ij}}$
s_1	0	0	0	1	$\frac{1}{3}$	$-\frac{2}{3}$	0	6	$\frac{6}{\frac{1}{3}} = 18$
x_2	14	0	1	0	$\frac{1}{2}$	$-\frac{1}{2}$	0	$\frac{15}{2}$	$\frac{\frac{15}{2}}{\frac{1}{2}} = 15$
x_1	11	1	0	0	$-\frac{5}{6}$	$\frac{7}{6}$	0	$\frac{7}{2}$	—
s_4	0	0	0	0	2	-3	1	12	$\frac{12}{2} = 6 \rightarrow$
Z_j		11	14	0	$-\frac{13}{6}$	$\frac{35}{6}$	0	$\frac{287}{2}$	
$c_j - Z_j$		0	0	0	$\frac{13}{6}$	$-\frac{35}{6}$	0		

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
s_1	0	0	0	1	0	$-\frac{1}{6}$	$-\frac{1}{6}$	4
x_2	14	0	1	0	0	$\frac{1}{4}$	$-\frac{1}{4}$	$\frac{9}{2}$
x_1	11	1	0	0	0	$-\frac{1}{12}$	$\frac{5}{12}$	$\frac{17}{2}$
s_2	0	0	0	0	1	$-\frac{3}{2}$	$\frac{1}{2}$	6
								$\frac{313}{2}$

New feasible basic solution: $(x_1, x_2, s_1, s_2, s_3, s_4) = (\frac{17}{2}, \frac{9}{2}, 4, 6, 0, 0)$; $z = \frac{313}{2}$

Graphically



Evaluating adjacent feasible basic solutions

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
		11	14	0	0	0	0	
s_1	0	0	0	1	0	$-\frac{1}{6}$	$-\frac{1}{6}$	4
x_2	14	0	1	0	0	$\frac{1}{4}$	$-\frac{1}{4}$	$\frac{9}{2}$
x_1	11	1	0	0	0	$-\frac{1}{12}$	$\frac{5}{12}$	$\frac{17}{2}$
s_2	0	0	0	0	1	$-\frac{3}{2}$	$\frac{1}{2}$	6

Computing z_j and $c_j - z_j$...

<i>Basis</i>	c_j	x_1	x_2	s_1	s_2	s_3	s_4	b_i
		11	14	0	0	0	0	
s_1	0	0	0	1	0	$-\frac{1}{6}$	$-\frac{1}{6}$	4
x_2	14	0	1	0	0	$\frac{1}{4}$	$-\frac{1}{4}$	$\frac{9}{2}$
x_1	11	1	0	0	0	$-\frac{1}{12}$	$\frac{5}{12}$	$\frac{17}{2}$
s_2	0	0	0	0	1	$-\frac{3}{2}$	$\frac{1}{2}$	6
z_j		11	14	0	0	$\frac{31}{12}$	$\frac{13}{12}$	$\frac{313}{2}$
$c_j - z_j$		0	0	0	0	$-\frac{31}{12}$	$-\frac{13}{12}$	

All values in row $c_j - z_j$ are zero or non-negative so the Stopping Criterion is verified!

Optimal Solution: $(x_1^*, x_2^*, s_1^*, s_2^*, s_3^*, s_4^*) = (\frac{17}{2}, \frac{9}{2}, 4, 6, 0, 0)$

Solving Linear Programming Problems

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