

1. 标准型: $\max -3x_1 - 2x_2 - x_3 = -z$

s.t. $x_1 + x_2 + x_3 + x_4 = 6$

$x_1 - x_3 - x_5 = 4$

$x_2 - x_3 - x_6 = 3 \quad x_i \geq 0, i=1,2,\dots,6$

单纯形表:

	x_1	x_2	x_3	x_4	x_5	x_6	
x_4	1	1	1	1	0	0	6
x_5	-1	0	1	0	1	0	-4
x_6	0	-1	1	0	0	1	-3
	-3	-2	-1	0	0	0	-z

x_5 出基, x_1 进基:

	x_1	x_2	x_3	x_4	x_5	x_6	
x_4	0	1	2	1	1	0	2
x_1	1	0	-1	0	-1	0	4
x_6	0	-1	1	0	0	1	-3
	0	-2	-4	0	-3	0	-z+12

x_6 出基, x_2 进基:

	x_1	x_2	x_3	x_4	x_5	x_6	
x_4	0	0	3	1	1	1	-1
x_1	1	0	-1	0	-1	0	4
x_2	0	1	-1	0	0	-1	3
	0	0	-6	0	-3	-2	-z+18

此时 $b_1 < 0$ 但 $a_{13}, a_{14}, a_{15}, a_{16} > 0$, 此问题无解.

2.4) 对偶问题的最优解: $x^* = (0, \frac{5}{6}, \frac{7}{6})$

最优值: 9

12) 单纯形表变为:

	x_1	x_2	x_3	x_4	x_5	x_6	
x_4	0	$\frac{1}{6}$	0	1	$-\frac{1}{6}$	$-\frac{5}{6}$	3
x_1	1	$-\frac{1}{6}$	0	0	$\frac{1}{6}$	$-\frac{1}{6}$	1
x_3	0	1	1	0	0	$-\frac{7}{6}$	2
	C_1	1	2	0	0	0	Z

\Rightarrow

	x_1	x_2	x_3	x_4	x_5	x_6	
x_4	0	$\frac{1}{6}$	0	1	$-\frac{1}{6}$	$-\frac{5}{6}$	3
x_1	1	$-\frac{1}{6}$	0	0	$\frac{1}{6}$	$-\frac{1}{6}$	1
x_3	0	1	1	0	0	1	2
	0	$-1 + \frac{1}{6}C_1$	0	0	$-\frac{1}{6}C_1$	$-2 + \frac{1}{6}C_1$	$Z - \frac{1}{6}C_1 - 4$

$$\begin{cases} -1 + \frac{1}{6}C_1 \leq 0 \\ -\frac{1}{6}C_1 \leq 0 \\ -2 + \frac{1}{6}C_1 \leq 0 \end{cases} \Rightarrow \underline{0 \leq C_1 \leq 6}$$

3.

(1) 取 $\lambda=0$, 有:

$$\max -z = -6x_1 - 5x_2 + 3x_3 + 4x_4$$

$$\text{s.t.} \quad x_1 - x_2 - x_3 + x_5 = 1$$

$$-x_1 + x_2 - x_4 + x_6 = 1$$

$$-x_2 + x_3 + x_7 = 1 \quad x_j \geq 0, j=1,2,\dots,7$$

单纯形表:

	x_1	x_2	x_3	x_4	x_5	x_6	x_7	
x_5	1	-1	-1	0	1	0	0	1
x_6	-1	1	0	-1	0	1	0	1
x_7	0	-1	1	0	0	0	1	1
	-6	-5	3	4	0	0	0	-z

进基, 出基:

	x_1	x_2	x_3	x_4	x_5	x_6	x_7	
x_5	1	-2	0	0	1	0	1	2
x_6	-1	1	0	-1	0	1	0	1
x_3	0	-1	1	0	0	0	1	1
	-6	-2	0	4	0	0	-3	-z-3

$\therefore x_4$ 在可行集趋向无穷大

将最后一行替换为 $-z = (1-6\lambda)x_1 + (1-5\lambda)x_2 + (3-\lambda)x_3 + (4-\lambda)x_4$

得到:

	x_1	x_2	x_3	x_4	x_5	x_6	x_7	
x_5	1	-2	0	0	1	0	1	2
x_6	-1	1	0	-1	0	1	0	1
x_3	0	-1	1	0	0	0	1	1
	$\lambda-6$	$\lambda-5$	$3-\lambda$	$4-\lambda$	0	0	0	$-z$

行变换得:

	x_1	x_2	x_3	x_4	x_5	x_6	x_7	
x_5	1	-2	0	0	1	0	1	2
x_6	-1	1	0	-1	0	1	0	1
x_3	0	-1	1	0	0	0	1	1
	$\lambda-6$	-2	0	$4-\lambda$	0	0	$\lambda-3$	$-z+\lambda-3$

① $\lambda < 4$ 时, 仍然会有 $x_4 \rightarrow \infty$

② $4 \leq \lambda \leq 6$ 时,

x_7 进基, x_3 出基

	x_1	x_2	x_3	x_4	x_5	x_6	x_7	
x_5	1	-1	-1	0	1	0	0	1
x_6	-1	1	0	-1	0	1	0	1
x_7	0	-1	1	0	0	0	1	1
	$\lambda-6$	$\lambda-5$	$3-\lambda$	$4-\lambda$	0	0	0	$-z$

$4 \leq \lambda \leq 5$ 时, 所有检验数 ≤ 0 , 此时最优值 $-z=0$, ($x^*=(0,0,0,0,0)^T$)

$5 < \lambda \leq 6$ 时, x_1 进基, x_6 出基,

	x_1	x_2	x_3	x_4	x_5	x_6	x_7	
x_5	0	0	-1	-1	1	1	0	2
x_2	-1	1	0	-1	0	1	0	1
x_1	-1	0	1	-1	0	1	1	2
	$2\lambda-1$	0	$3-\lambda$	-1	0	$5-\lambda$	0	$-3+5-\lambda$

$5 < \lambda \leq 5.5$ 时, 所有检验数 ≤ 0 , 此时最优值 $z = 5 - \lambda$. ($x^* = (0, 1, 0, 0)^T$)

$5.5 < \lambda \leq 6$ 时, 由第一列, 该问题无界.

③ $\lambda > 6$ 时, 依旧由上表第一列, 该问题无界.

综上:

$$z(\lambda) = \begin{cases} -\infty & \lambda \in (-\infty, 4) \cup (5.5, +\infty) \\ 0 & \lambda \in [4, 5] \\ 5 - \lambda & \lambda \in [5, 5.5] \end{cases}$$

12) 化为标准型 $\max -z = -2x_1 - 6x_2 - 15x_3$

s.t. $-2x_1 - 3x_2 - 5x_3 + x_4 = 6 - \lambda$

$x_1 + x_2 + x_3 + x_5 = -2 + \lambda$

$x_2 + 2x_3 + x_6 = -3 + 2\lambda$

$x_j \geq 0, j=1, 2, \dots, 6$

	x_1	x_2	x_3	x_4	x_5	x_6	
x_4	-2	-3	-5	1	0	0	$6 - \lambda$
x_5	1	1	1	0	1	0	$-2 + \lambda$
x_6	0	1	2	0	0	1	$-3 + 2\lambda$
	-2	-6	-15	0	0	0	$-z$

所有检验数 ≤ 0 , 若
$$\begin{cases} 6-\lambda \geq 0 \\ -2+\lambda \geq 0 \\ -3+2\lambda \geq 0 \end{cases} \Rightarrow 2 \leq \lambda \leq 6, \text{ 则最优值 } z=0, \text{ 最优解 } (0, 0, 0)^T$$

否则, $\lambda < 2$ 时, 由第 2 行知, $a_{2j}x_j = b_2$, $j=1, 2, \dots, 6$

$$a_{2j} \geq 0, x_j \geq 0, b_2 < 0, \text{ 矛盾}$$

故此时问题无解.

$\lambda > 6$ 时, x_1 进基 x_4 出基.

	x_1	x_2	x_3	x_4	x_5	x_6	
x_1	1	$\frac{3}{2}$	$\frac{5}{2}$	$-\frac{1}{2}$	0	0	$-3+\frac{1}{2}\lambda$
x_5	0	$-\frac{1}{2}$	$-\frac{3}{2}$	$\frac{1}{2}$	1	0	$1+\frac{1}{2}\lambda$
x_6	0	1	2	0	0	1	$-3+2\lambda$
	0	-3	-10	-1	0	0	$-8-6+\lambda$

此时
$$\begin{cases} -3+\frac{1}{2}\lambda > 0 \\ 1+\frac{1}{2}\lambda > 0 \\ -3+2\lambda > 0 \end{cases}, \text{ 所以得到最优值 } z = \lambda - 6, \text{ 最优解 } (\frac{1}{2}\lambda - 3, 0, 0)^T$$

综上:
$$z(\lambda) = \begin{cases} 0 & 2 \leq \lambda \leq 6 \\ \lambda - 6 & \lambda > 6 \\ \text{不存在} & \lambda < 2 \end{cases}$$