

Homework_3_3

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$$\begin{aligned} \max z &= 2x_1 + x_2 \\ \text{s.t. } x_1 + x_2 &\leq 10 \\ -x_1 + x_2 &\geq 2 \end{aligned}$$

→ standard form

$$\begin{aligned} \max z &= 2x_1 + x_2 \\ \text{s.t. } x_1 + x_2 + s_1 &= 10 \\ x_1 - x_2 + s_2 &= -2 \end{aligned}$$

→ $\max \{-x_0\}$

$$\max z = 2x_1 + x_2$$

$$s_1 = x_0 + 10 - x_1 - x_2$$

$$s_2 = x_0 - 2 - x_1 + x_2$$

$$\Rightarrow x_0 = 2 + x_1 - x_2 + s_2$$

→

$$\max -2 - x_1 + x_2 - s_2$$

$$\max z = 2x_1 + x_2$$

$$s_1 = 12 - 2x_2 + s_2 \quad x_2 = 6 \dots$$

$$x_0 = 2 + x_1 - x_2 + s_2 \quad x_2 = 2 \dots$$

→

$$\Rightarrow x_2 = 2 - x_0 + x_1 + s_2$$

→ $\max -x_0$

$$\max z = 2 - x_0 + 3x_1 + s_2$$

$$s_1 = 12 - 4 + 2x_0 - 2x_1 - 2s_2 + s_2$$

$$x_0 = 2 - x_0 - x_1 + s_2$$

$$\boxed{\text{opt} = 0}$$

Phase II

$$\max z = 3x_1 + s_2 + 2$$

$$s_1 = 8 - 2x_1 - s_2 \quad x_1 = 4 \dots$$

$$s_2 = 2 + x_1 + s_2 \quad x_1 = 2 \dots$$

$$\Rightarrow x_1 = 4 - \frac{1}{2}s_1 - \frac{1}{2}s_2$$

$$\Rightarrow \max z = -\frac{3}{2}s_1 - \frac{1}{2}s_2 + 14$$

$$x_1 = -\frac{1}{2}s_1 - \frac{1}{2}s_2 + 4$$

$$x_2 = -\frac{1}{2}s_1 + \frac{1}{2}s_2 + 6$$

$$(x_1, x_2, s_1, s_2) = (4, 6, 0, 0)$$

$$\boxed{\max z = 14}$$

$$\boxed{\text{opt} = 14}$$