

Problema 6.1

6.1 Consider the following problem.

$$\begin{aligned} \text{Maximize} \quad & -x_1 + 2x_2 \\ \text{Subject to} \quad & 3x_1 + 4x_2 \leq 12 \\ & 2x_1 - x_2 \geq 2 \\ & x_1, x_2 \geq 0 \end{aligned}$$

- Solve the problem graphically.
- State the dual and solve it graphically. Utilize the theorems of duality to obtain the values of all the primal variables from the optimal dual solution.

Your Linear Programming Problem's Parameters

L.P. Problem Name:

Number of variables: n = 2

Number of constraints: m = 2

Number of <= constraints: m1 = 1

Number of >= constraints: m2 = 1

Number of = constraints: m3 =

Certain restrictions apply to the parameters:
 $m = m1 + m2 + m3$; $n \leq 6$; $m \leq 10$; $n > 0$;
 $m > 0$; $m1 \geq 0$; $m2 \geq 0$; $m3 \geq 0$.

P =	<input style="width: 40px;" type="text"/> -1	<input style="width: 30px;" type="text"/> x ₁	+	<input style="width: 40px;" type="text"/> 2	<input style="width: 30px;" type="text"/> x ₂	subject to
L ₁	<input style="width: 40px;" type="text"/> 3	<input style="width: 30px;" type="text"/> x ₁	+	<input style="width: 40px;" type="text"/> 4	<input style="width: 30px;" type="text"/> x ₂	≤ <input style="width: 40px;" type="text"/> 12
L ₂	<input style="width: 40px;" type="text"/> 2	<input style="width: 30px;" type="text"/> x ₁	+	<input style="width: 40px;" type="text"/> -1	<input style="width: 30px;" type="text"/> x ₂	≥ <input style="width: 40px;" type="text"/> 2

Algorithm: ☒ Dual Simplex ☐ Primal Simplex

Phase II: Goal: get $\beta \geq 0$.

Tableau ¹						
	b^1	x^1_1	x^1_2	s^1_1	s^1_2	row sum
$L^1_1 = L^0_1 / (4)$	3	0.75	1	0.25	0	5
$L^1_2 = L^0_2 - (1) * L^1_1$	-5	-2.75	0	-0.25	1	-7
$P^1 = P^0 - (-2) * L^1_1$	6	2.5	0	0.5	0	9
$.P^1 / L^1_2$	0	0.909	0	2	0	0

Basis for Tableau¹: $[x_2, s_2,]$. Value of Objective Function = 6.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\beta \geq 0$.

A. In Tableau¹:

1. Select a **pivot row**, row, with $b^1_{row} < 0$: row = 2 associated with $b^1_2 = -5$.
2. Compute the ratios $-b^1 / L^1_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 1 associated with 0.909. Thus $\hat{U}_{2,1} = -2.75$ is the pivot; variable s_2 will leave the basis; variable x_1 will enter the basis.

B. To create Tableau²:

3. Compute row $L^2_2 = L^1_2 / (-2.75)$.
4. Subtract multiples of row L^2_2 from all other rows of Tableau¹ so that $x_1 = e_2$ in Tableau².

Tableau ²						
	b^2	x^2_1	x^2_2	s^2_1	s^2_2	row sum
$L^2_1 = L^1_1 - (0.75) * L^2_2$	1.636	0	1	0.182	0.273	3.091
$L^2_2 = L^1_2 / (-2.75)$	1.818	1	-0	0.091	-0.364	2.545
$P^2 = P^1 - (2.5) * L^2_2$	1.455	0	0	0.273	0.909	2.636
$.P^2 / L^2_{.1}$	0	0	0	0	0	0

Basis for Tableau²: $[x_2, x_1,]$. Value of Objective Function = 1.45.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[x_2, x_1,] = [1.636, 1.818,]$; $P = 1.455$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [0.273, 0.909,]$; $D = 1.455$.

End of the Linear Programming Dual Simplex Method

Problema 6.2

6.2 Consider the following problem.

$$\begin{aligned} \text{Minimize} \quad & 2x_1 + 3x_2 + 5x_3 + 6x_4 \\ \text{Subject to} \quad & x_1 + 2x_2 + 3x_3 + x_4 \geq 2 \\ & -2x_1 + x_2 - x_3 + 3x_4 \leq -3 \\ & x_1, x_2, x_3, x_4 \geq 0 \end{aligned}$$

Phase I: Goal: get $\emptyset \geq 0$.

Tableau ⁰								
	b ⁰	x ⁰ ₁	x ⁰ ₂	x ⁰ ₃	x ⁰ ₄	s ⁰ ₁	s ⁰ ₂	row sum
L ⁰ ₁	-3	-2	1	-1	3	1	0	-1
L ⁰ ₂	-2	-1	-2	-3	-1	0	1	-8
p ⁰	0	-2	-3	0	0	0	0	-5
.p ⁰ / L ⁰ ₁	0	0	3	0	0	0	0	0

Basis for Tableau⁰: [s₁, s₂]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁰:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^0_2 = -3$, tcol = 2.
2. Select any row, r, with a positive entry in tcol = 2 as the **pivot row**: row = 1 associated with $\hat{U}_{1,2} = 1$ and constraint L₁.
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $\hat{U}_{1,3} = -1$ is the **pivot**; variable s₁ will leave the basis; variable x₃ will enter the basis.

B. To create Tableau¹:

4. Compute row $L^1_1 = L^0_1 / (-1)$.
5. Subtract multiples of row L¹₁ from all other rows of Tableau⁰ so that x₃ = e₁ in Tableau¹.

Tableau ¹								
	b ¹	x ¹ ₁	x ¹ ₂	x ¹ ₃	x ¹ ₄	s ¹ ₁	s ¹ ₂	row sum
$L^1_1 = L^0_1 / (-1)$	3	2	-1	1	-3	-1	0	1
$L^1_2 = L^0_2 - (-3) * L^1_1$	7	5	-5	0	-10	-3	1	-5
$P^1 = P^0 - (0) * L^1_1$	0	-2	-3	0	0	0	0	-5
$-P^1 / L^1_2$	0	0.4	0	0	0	0	0	0

Basis for Tableau¹: [x₃, s₂]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau¹:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^1_1 = -2$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 2 associated with $\hat{U}_{2,1} = 5$ and constraint L₂.
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 4 associated with 0. Thus $\hat{U}_{2,4} = -10$ is the **pivot**; variable s₂ will leave the basis; variable x₄ will enter the basis.

B. To create Tableau²:

4. Compute row $L^2_2 = L^1_2 / (-10)$.
5. Subtract multiples of row L^2_2 from all other rows of Tableau¹ so that x₄ = e₂ in Tableau².

Tableau ²								
	b ²	x ² ₁	x ² ₂	x ² ₃	x ² ₄	s ² ₁	s ² ₂	row sum
$L^2_1 = L^1_1 - (-3) * L^2_2$	0.9	0.5	0.5	1	0	-0.1	-0.3	2.5
$L^2_2 = L^1_2 / (-10)$	-0.7	-0.5	0.5	0	1	0.3	-0.1	0.5
$P^2 = P^1 - (0) * L^2_2$	0	-2	-3	0	0	0	0	-5
$-P^2 / L^2_1$	0	4	6	0	0	0.001	0	0

Basis for Tableau²: [x₃, x₄]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau²:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^2_1 = -2$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 1 associated with $\hat{U}_{1,1} = 0.5$ and constraint L₁.
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 6 associated with 0. Thus $\hat{U}_{1,6} = -0.3$ is the **pivot**; variable x₃ will leave the basis; variable s₂ will enter the basis.

B. To create Tableau³:

4. Compute row $L^3_1 = L^2_1 / (-0.3)$.
5. Subtract multiples of row L^3_1 from all other rows of Tableau² so that s₂ = e₁ in Tableau³.

Tableau ³								
	b^3	x^3_1	x^3_2	x^3_3	x^3_4	s^3_1	s^3_2	row sum
$L^3_1 = L^2_1 / (-0.3)$	-3	-1.667	-1.667	-3.333	-0	0.333	1	-8.333
$L^3_2 = L^2_2 - (-0.1) * L^3_1$	-1	-0.667	0.333	-0.333	1	0.333	0	-0.333
$P^3 = P^2 - (0) * L^3_1$	0	-2	-3	0	0	0	0	-5
$.P^3 / L^3_2$	0	0	9	0	0	0	0	0

Basis for Tableau³: $[s_2, x_4,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau³:

1. Select a **target column**, $tcol$, with $\emptyset_{tcol} < 0$: $\emptyset^3_2 = -3$, $tcol = 2$.
2. Select any row, r , with a positive entry in $tcol = 2$ as the **pivot row**: row = 2 associated with $\hat{U}_{2,2} = 0.333$ and constraint L_2 .
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $\hat{U}_{2,3} = -0.333$ is the **pivot**; variable x_4 will leave the basis; variable x_3 will enter the basis.

B. To create Tableau⁴:

4. Compute row $L^4_2 = L^3_2 / (-0.333)$.
5. Subtract multiples of row L^4_2 from all other rows of Tableau³ so that $x_3 = e_2$ in Tableau⁴.

Tableau ⁴								
	b^4	x^4_1	x^4_2	x^4_3	x^4_4	s^4_1	s^4_2	row sum
$L^4_1 = L^3_1 - (-3.333) * L^4_2$	7	5	-5	0	-10	-3	1	-5
$L^4_2 = L^3_2 / (-0.333)$	3	2	-1	1	-3	-1	-0	1
$P^4 = P^3 - (0) * L^4_2$	0	-2	-3	0	0	0	0	-5
$.P^4 / L^4_1$	0	0.4	0	0	0	0	0	0

Basis for Tableau⁴: $[s_2, x_3,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁴:

1. Select a **target column**, $tcol$, with $\emptyset_{tcol} < 0$: $\emptyset^4_1 = -2$, $tcol = 1$.
2. Select any row, r , with a positive entry in $tcol = 1$ as the **pivot row**: row = 1 associated with $\hat{U}_{1,1} = 5$ and constraint L_1 .
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 4 associated with 0. Thus $\hat{U}_{1,4} = -10$ is the **pivot**; variable s_2 will leave the basis; variable x_4 will enter the basis.

B. To create Tableau⁵:

4. Compute row $L^5_1 = L^4_1 / (-10)$.
5. Subtract multiples of row L^5_1 from all other rows of Tableau⁴ so that $x_4 = e_1$ in Tableau⁵.

Tableau ⁵								
	b ⁵	x ⁵ ₁	x ⁵ ₂	x ⁵ ₃	x ⁵ ₄	s ⁵ ₁	s ⁵ ₂	row sum
$L^5_1 = L^4_1 / (-10)$	-0.7	-0.5	0.5	-0	1	0.3	-0.1	0.5
$L^5_2 = L^4_2 - (-3) * L^5_1$	0.9	0.5	0.5	1	0	-0.1	-0.3	2.5
$P^5 = P^4 - (0) * L^5_1$	0	-2	-3	0	0	0	0	-5
$.P^5 / L^5_2$	0	4	6	0	0	0.001	0	0

Basis for Tableau⁵: [x₄, x₃,]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁵:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^5_1 = -2$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 2 associated with $\hat{U}_{2,1} = 0.5$ and constraint L₂.
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 6 associated with 0. Thus $\hat{U}_{2,6} = -0.3$ is the **pivot**; variable x₃ will leave the basis; variable s₂ will enter the basis.

B. To create Tableau⁶:

4. Compute row $L^6_2 = L^5_2 / (-0.3)$.
5. Subtract multiples of row L^6_2 from all other rows of Tableau⁵ so that $s_2 = e_2$ in Tableau⁶.

Tableau ⁶								
	b ⁶	x ⁶ ₁	x ⁶ ₂	x ⁶ ₃	x ⁶ ₄	s ⁶ ₁	s ⁶ ₂	row sum
$L^6_1 = L^5_1 - (-0.1) * L^6_2$	-1	-0.667	0.333	-0.333	1	0.333	0	-0.333
$L^6_2 = L^5_2 / (-0.3)$	-3	-1.667	-1.667	-3.333	-0	0.333	1	-8.333
$P^6 = P^5 - (0) * L^6_2$	0	-2	-3	0	0	0	0	-5
$.P^6 / L^6_1$	0	0	9	0	0	0	0	0

Basis for Tableau⁶: [x₄, s₂,]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁶:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^6_2 = -3$, tcol = 2.
2. Select any row, r, with a positive entry in tcol = 2 as the **pivot row**: row = 1 associated with $\hat{U}_{1,2} = 0.333$ and constraint L₁.
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $\hat{U}_{1,3} = -0.333$ is the **pivot**; variable x₄ will leave the basis; variable x₃ will enter the basis.

B. To create Tableau⁷:

4. Compute row $L^7_1 = L^6_1 / (-0.333)$.
5. Subtract multiples of row L^7_1 from all other rows of Tableau⁶ so that $x_3 = e_1$ in Tableau⁷.

Tableau ⁷								
	b ⁷	x ⁷ ₁	x ⁷ ₂	x ⁷ ₃	x ⁷ ₄	s ⁷ ₁	s ⁷ ₂	row sum
$L^7_1 = L^6_1 / (-0.333)$	3	2	-1	1	-3	-1	-0	1
$L^7_2 = L^6_2 - (-3.333) * L^7_1$	7	5	-5	0	-10	-3	1	-5
$P^7 = P^6 - (0) * L^7_1$	0	-2	-3	0	0	0	0	-5
$-P^7 / L^7_2$	0	0.4	0	0	0	0	0	0

Basis for Tableau⁷: [x₃, s₂]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁷:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^7_1 = -2$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 2 associated with $\hat{U}_{2,1} = 5$ and constraint L₂.
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 4 associated with 0. Thus $\hat{U}_{2,4} = -10$ is the pivot; variable s₂ will leave the basis; variable x₄ will enter the basis.

B. To create Tableau⁸:

4. Compute row $L^8_2 = L^7_2 / (-10)$.
5. Subtract multiples of row L⁸₂ from all other rows of Tableau⁷ so that x₄ = e₂ in Tableau⁸.

Tableau ⁸								
	b ⁸	x ⁸ ₁	x ⁸ ₂	x ⁸ ₃	x ⁸ ₄	s ⁸ ₁	s ⁸ ₂	row sum
$L^8_1 = L^7_1 - (-3) * L^8_2$	0.9	0.5	0.5	1	0	-0.1	-0.3	2.5
$L^8_2 = L^7_2 / (-10)$	-0.7	-0.5	0.5	-0	1	0.3	-0.1	0.5
$P^8 = P^7 - (0) * L^8_2$	0	-2	-3	0	0	0	0	-5
$-P^8 / L^8_1$	0	4	6	0	0	0.001	0	0

Basis for Tableau⁸: [x₃, x₄]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁸:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^8_1 = -2$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 1 associated with $\hat{U}_{1,1} = 0.5$ and constraint L₁.
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 6 associated with 0. Thus $\hat{U}_{1,6} = -0.3$ is the pivot; variable x₃ will leave the basis; variable s₂ will enter the basis.

B. To create Tableau⁹:

4. Compute row $L^9_1 = L^8_1 / (-0.3)$.
5. Subtract multiples of row L⁹₁ from all other rows of Tableau⁸ so that s₂ = e₁ in Tableau⁹.

Tableau ⁹								
	b ⁹	x ⁹ ₁	x ⁹ ₂	x ⁹ ₃	x ⁹ ₄	s ⁹ ₁	s ⁹ ₂	row sum
$L^9_1 = L^8_1 / (-0.3)$	-3	-1.667	-1.667	-3.333	-0	0.333	1	-8.333
$L^9_2 = L^8_2 - (-0.1) * L^9_1$	-1	-0.667	0.333	-0.333	1	0.333	0	-0.333
$P^9 = P^8 - (0) * L^9_1$	0	-2	-3	0	0	0	0	-5
$.P^9 / L^9_2$	0	0	9	0	0	0	0	0

Basis for Tableau⁹: [s₂, x₄,]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁹:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^9_2 = -3$, tcol = 2.
2. Select any row, r, with a positive entry in tcol = 2 as the **pivot row**: row = 2 associated with $\hat{U}_{2,2} = 0.333$ and constraint L₂.
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $\hat{U}_{2,3} = -0.333$ is the **pivot**; variable x₄ will leave the basis; variable x₃ will enter the basis.

B. To create Tableau¹⁰:

4. Compute row $L^{10}_2 = L^9_2 / (-0.333)$.
5. Subtract multiples of row L^{10}_2 from all other rows of Tableau⁹ so that $x_3 = e_2$ in Tableau¹⁰.

Tableau ¹⁰								
	b ¹⁰	x ¹⁰ ₁	x ¹⁰ ₂	x ¹⁰ ₃	x ¹⁰ ₄	s ¹⁰ ₁	s ¹⁰ ₂	row sum
$L^{10}_1 = L^9_1 - (-3.333) * L^{10}_2$	7	5	-5	0	-10	-3	1	-5
$L^{10}_2 = L^9_2 / (-0.333)$	3	2	-1	1	-3	-1	-0	1
$P^{10} = P^9 - (0) * L^{10}_2$	0	-2	-3	0	0	0	0	-5
$.P^{10} / L^{10}_1$	0	0.4	0	0	0	0	0	0

Basis for Tableau¹⁰: [s₂, x₃,]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau¹⁰:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^{10}_1 = -2$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 1 associated with $\hat{U}_{1,1} = 5$ and constraint L₁.
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 4 associated with 0. Thus $\hat{U}_{1,4} = -10$ is the **pivot**; variable s₂ will leave the basis; variable x₄ will enter the basis.

B. To create Tableau¹¹:

4. Compute row $L^{11}_1 = L^{10}_1 / (-10)$.
5. Subtract multiples of row L^{11}_1 from all other rows of Tableau¹⁰ so that $x_4 = e_1$ in Tableau¹¹.

Possible cycling in Phase 1. Results may be in error!

Possible cycling in Phase 1. Results may be in error!

Phase II: Goal: get $\beta \geq 0$.

Tableau ¹¹								
	b^{11}	x^{11}_1	x^{11}_2	x^{11}_3	x^{11}_4	s^{11}_1	s^{11}_2	row sum
$L^{11}_1 = L^{10}_1 / (-10)$	-0.7	-0.5	0.5	-0	1	0.3	-0.1	0.5
$L^{11}_2 = L^{10}_2 - (-3) * L^{11}_1$	0.9	0.5	0.5	1	0	-0.1	-0.3	2.5
$P^{11} = P^{10} - (0) * L^{11}_1$	0	-2	-3	0	0	0	0	-5
$-P^{11} / L^{11}_1$	0	0	0	0	0	0	0.001	0

Basis for Tableau¹¹: $[x_4, x_3,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\beta \geq 0$.

A. In Tableau¹¹:

1. Select a **pivot row**, row, with $b^{11}_{\text{row}} < 0$: row = 1 associated with $b^{11}_1 = -0.7$.

2. Compute the ratios $-0 / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 6 associated with 0.001. Thus $U_{1,6} = -0.1$ is the **pivot**; variable x_4 will leave the basis; variable s_2 will enter the basis.

B. To create Tableau¹²:

3. Compute row $L^{12}_1 = L^{11}_1 / (-0.1)$.

4. Subtract multiples of row L^{12}_1 from all other rows of Tableau¹¹ so that $s_2 = e_1$ in Tableau¹².

Tableau ¹²								
	b^{12}	x^{12}_1	x^{12}_2	x^{12}_3	x^{12}_4	s^{12}_1	s^{12}_2	row sum
$L^{12}_1 = L^{11}_1 / (-0.1)$	7	5	-5	0	-10	-3	1	-5
$L^{12}_2 = L^{11}_2 - (-0.3) * L^{12}_1$	3	2	-1	1	-3	-1	0	1
$P^{12} = P^{11} - (0) * L^{12}_1$	0	-2	-3	0	0	0	0	-5
$-P^{12} / L^{12}_1$	0	0	0	0	0	0	0	0

Basis for Tableau¹²: $[s_2, x_3,]$. Value of Objective Function = 0.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[s_2, x_3,] = [7, 3,]$; $P = 0$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [0, 0,]$; $D = 0$.

End of the Linear Programming Dual Simplex Method

6.3

6.3 Solve the following linear program by a graphical method.

$$\text{Maximize } 3x_1 + x_2 + 4x_3$$

$$\text{Subject to } 6x_1 + 3x_2 + 5x_3 \leq 25$$

$$3x_1 + 4x_2 + 5x_3 \leq 20$$

$$x_1, x_2, x_3 \geq 0$$

(Hint. Utilize the dual problem.)

Phase I: Goal: get $\emptyset \geq 0$.

Tableau ⁰							
	b ⁰	x ⁰ ₁	x ⁰ ₂	x ⁰ ₃	s ⁰ ₁	s ⁰ ₂	row sum
L ⁰ ₁	25	6	3	5	1	0	40
L ⁰ ₂	20	3	4	5	0	1	33
p ⁰	0	-3	-1	0	0	0	-4
-p ⁰ / L ⁰ ₁	0	0.5	0.333	0	0	0	0

Basis for Tableau⁰: [s₁, s₂]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁰:

1. Select a **target column**, tcol, with $\emptyset_{\text{tcol}} < 0$: $\emptyset^0_1 = -3$, tcol = 1.
2. Select any row, r, with a positive entry in tcol = 1 as the **pivot row**: row = 1 associated with $\hat{U}_{1,1} = 6$ and constraint L₁.
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 2 associated with 0.333. Thus $\hat{U}_{1,2} = 3$ is the **pivot**; variable s₁ will leave the basis; variable x₂ will enter the basis.

B. To create Tableau¹:

4. Compute row L¹₁ = L⁰₁ / (3).
5. Subtract multiples of row L¹₁ from all other rows of Tableau⁰ so that x₂ = e₁ in Tableau¹.

Tableau ¹							
	b^1	x^1_1	x^1_2	x^1_3	s^1_1	s^1_2	row sum
$L^1_1 = L^0_1 / (3)$	8.333	2	1	1.667	0.333	0	13.333
$L^1_2 = L^0_2 - (4) * L^1_1$	-13.333	-5	0	-1.667	-1.333	1	-20.333
$P^1 = P^0 - (-1) * L^1_1$	8.333	-1	0	1.667	0.333	0	9.333
$.P^1 / L^1_{11}$	0	0.5	0	0	0	0	0

Basis for Tableau¹: $[x_2, s_2,]$. Value of Objective Function = 8.33.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau¹:

1. Select a **target column**, tc_{col} , with $\emptyset_{tcol} < 0$: $\emptyset^1_1 = -1$, $tc_{col} = 1$.
2. Select any row, r , with a positive entry in $tc_{col} = 1$ as the **pivot row**: row = 1 associated with $\hat{U}_{1,1} = 2$ and constraint L_1 .
3. Compute the ratios $-\emptyset / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: $col = 1$ associated with 0.5. Thus $\hat{U}_{1,1} = 2$ is the **pivot**; variable x_2 will leave the basis; variable x_1 will enter the basis.

B. To create Tableau²:

4. Compute row $L^2_1 = L^1_1 / (2)$.
5. Subtract multiples of row L^2_1 from all other rows of Tableau¹ so that $x_1 = e_1$ in Tableau².

Tableau ²							
	b^2	x^2_1	x^2_2	x^2_3	s^2_1	s^2_2	row sum
$L^2_1 = L^1_1 / (2)$	4.167	1	0.5	0.833	0.167	0	6.667
$L^2_2 = L^1_2 - (-5) * L^2_1$	7.5	0	2.5	2.5	-0.5	1	13
$P^2 = P^1 - (-1) * L^2_1$	12.5	0	0.5	2.5	0.5	0	16
$.P^2 / L^2_{11}$	0	0	0	0	0	0	0

Basis for Tableau²: $[x_1, s_2,]$. Value of Objective Function = 12.5.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[x_1, s_2,] = [4.167, 7.5,]$; $P = 12.5$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [0.5, 0,]$; $D = 12.5$.

End of the Linear Programming Dual Simplex Method

6.6

Tableau ⁰									
	b^0	x^0_1	x^0_2	x^0_3	x^0_4	x^0_5	s^0_1	s^0_2	row sum
L^0_1	19	1	1	2	3	5	1	0	32
L^0_2	57	2	4	3	2	1	0	1	70
P^0	0	-10	-24	0	0	0	0	0	-34
$-P^0 / L^0_2$	0	5	6	0	0	0	0	0	0

Basis for Tableau⁰: $[s_1, s_2,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁰:

1. Select a **target column**, tc_{ol} , with $\emptyset_{tc_{ol}} < 0$: $\emptyset^0_1 = -10$, $tc_{ol} = 1$.
2. Select any row, r , with a positive entry in $tc_{ol} = 1$ as the **pivot row**: row = 2 associated with $\hat{U}_{2,1} = 2$ and constraint L_2 .
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 1 associated with 5. Thus $\hat{U}_{2,1} = 2$ is the **pivot**; variable s_2 will leave the basis; variable x_1 will enter the basis.

B. To create Tableau¹:

4. Compute row $L^1_2 = L^0_2 / (2)$.
5. Subtract multiples of row L^1_2 from all other rows of Tableau⁰ so that $x_1 = e_2$ in Tableau¹.

Tableau ¹									
	b ¹	x ¹ ₁	x ¹ ₂	x ¹ ₃	x ¹ ₄	x ¹ ₅	s ¹ ₁	s ¹ ₂	row sum
$L^1_1 = L^0_1 - (1) * L^1_2$	-9.5	0	-1	0.5	2	4.5	1	-0.5	-3
$L^1_2 = L^0_2 / (2)$	28.5	1	2	1.5	1	0.5	0	0.5	35
$P^1 = P^0 - (-10) * L^1_2$	285	0	-4	15	10	5	0	5	316
$.P^1 / L^1_2$	0	0	2	0	0	0	0	0	0

Basis for Tableau¹: [s₁, x₁,]. Value of Objective Function = 285.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau¹:

1. Select a **target column**, tcol, with $\emptyset_{tcol} < 0$: $\emptyset^1_2 = -4$, tcol = 2.
2. Select any row, r, with a positive entry in tcol = 2 as the **pivot row**: row = 2 associated with $\hat{U}_{2,2} = 2$ and constraint L₂.
3. Compute the ratios $-\emptyset / L_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 2 associated with 2. Thus $\hat{U}_{2,2} = 2$ is the **pivot**; variable x₁ will leave the basis; variable x₂ will enter the basis.

B. To create Tableau²:

4. Compute row $L^2_2 = L^1_2 / (2)$.
5. Subtract multiples of row L²₂ from all other rows of Tableau¹ so that x₂ = e₂ in Tableau².

Tableau ²									
	b ²	x ² ₁	x ² ₂	x ² ₃	x ² ₄	x ² ₅	s ² ₁	s ² ₂	row sum
$L^2_1 = L^1_1 - (-1) * L^2_2$	4.75	0.5	0	1.25	2.5	4.75	1	-0.25	14.5
$L^2_2 = L^1_2 / (2)$	14.25	0.5	1	0.75	0.5	0.25	0	0.25	17.5
$P^2 = P^1 - (-4) * L^2_2$	342	2	0	18	12	6	0	6	386
$.P^2 / L^2_{.1}$	0	0	0	0	0	0	0	0	0

Basis for Tableau²: [s₁, x₂,]. Value of Objective Function = 342.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: [s₁, x₂,] = [4.75, 14.25,]; P = 342.

(Primal x variables not in the basis have a value of 0).

Dual Solution: [y₁, y₂,] = [0, 6,]; D = 342.

End of the Linear Programming Dual Simplex Method

6.7 Consider the following linear program.

$$\text{P: Minimize } 6x_1 + 2x_2$$

$$\text{Subject to } x_1 + 2x_2 \geq 3$$

$$x_2 \geq 0$$

$$x_1 \text{ unrestricted}$$

The "three-phase method" of the dual simplex algorithm:

Phase 0 - drive all artificial variables (associated with = constraints) to zero, i.e. eliminate them from the basis;

Phase I - find a tableau with $\emptyset \geq 0$, i.e. a feasible dual program;

Phase II - generate tableaux that decrease the value of μ turning $\beta \geq 0$, without dropping back into Phase 0 or I, i.e. find a feasible basic dual program that minimizes the objective function D.

Warning: A non-numeric value encountered in /services/webpages/e/g/egwald.ca/public/operationsresearch/functions/dualsimplex.php on line 171

Phase I: Goal: get $\emptyset \geq 0$.

Tableau ⁰						
	b^0	x^0_1	x^0_2	s^0_1	s^0_2	row sum
L^0_1	-3	-1	-2	1	0	-5
L^0_2	0	0	-1	0	1	0
p^0	0	-6	-2	0	0	-8
$-p^0 / L^0_{-1}$	0	0	0	0	0	0

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\emptyset \geq 0$.

A. In Tableau⁰:

1. Select a target column, $tcol$, with $\emptyset_{tcol} < 0$: $\emptyset^0_2 = -2$, $tcol = 2$.
2. Select any row, r , with a positive entry in $tcol = 2$ as the pivot row: No positive entry exists in the target column = 2, so no pivot exists.

No feasible pivot in Phase I - Dual problem is unfeasible!

End of the Linear Programming Dual Simplex Method

6.27 Solve the following problem by the dual simplex method.

$$\text{Maximize } -4x_1 - 6x_2 - 18x_3$$

$$\text{Subject to } x_1 + 3x_3 \geq 3$$

$$x_2 + 2x_3 \geq 5$$

$$x_1, x_2, x_3 \geq 0$$

Give the optimal values of all the primal and dual variables. Demonstrate that complementary slackness holds.

Phase II: Goal: get $\beta \geq 0$.

Tableau ⁰							
	b ⁰	x ⁰ ₁	x ⁰ ₂	x ⁰ ₃	s ⁰ ₁	s ⁰ ₂	row sum
L ⁰ ₁	-3	-1	0	-3	1	0	-6
L ⁰ ₂	-5	0	-1	-2	0	1	-7
p ⁰	0	4	6	0	0	0	10
-p ⁰ / L ⁰ ₂	0	0	6	0	0	0	0

Basis for Tableau⁰: [s₁, s₂]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\beta \geq 0$.

A. In Tableau⁰:

1. Select a **pivot row**, row, with $b_{\text{row}}^0 < 0$: row = 2 associated with $b_2^0 = -5$.

2. Compute the ratios $-b_{\text{row}}^0 / L_{\text{col}}$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $\hat{U}_{2,3} = -2$ is the pivot; variable s_2 will leave the basis; variable x_3 will enter the basis.

B. To create Tableau¹:

3. Compute row $L_2^1 = L_2^0 / (-2)$.

4. Subtract multiples of row L_2^1 from all other rows of Tableau⁰ so that $x_3 = e_2$ in Tableau¹.

Tableau ¹							
	b ¹	x ¹ ₁	x ¹ ₂	x ¹ ₃	s ¹ ₁	s ¹ ₂	row sum
$L^1_1 = L^0_1 - (-3) * L^1_2$	4.5	-1	1.5	0	1	-1.5	4.5
$L^1_2 = L^0_2 / (-2)$	2.5	0	0.5	1	0	-0.5	3.5
$P^1 = P^0 - (0) * L^1_2$	0	4	6	0	0	0	10
$-P^1 / L^1_{-1}$	0	0	0	0	0	0	0

Basis for Tableau¹: [s₁, x₃,]. Value of Objective Function = 0.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: [s₁, x₃,] = [4.5, 2.5,]; P = 0.

(Primal x variables not in the basis have a value of 0).

Dual Solution: [y₁, y₂,] = [0, 0,]; D = 0.

End of the Linear Programming Dual Simplex Method

6.29

6.29 Solve the following linear program by the dual simplex method.

$$\text{Minimize} \quad 2x_1 + 3x_2 + 5x_3 + 6x_4$$

$$\text{Subject to} \quad x_1 + 2x_2 + 3x_3 + x_4 \geq 2$$

$$-2x_1 + x_2 - x_3 + 3x_4 \leq -3$$

$$x_1, x_2, x_3, x_4 \geq 0$$

Phase II: Goal: get $\beta \geq 0$.

Tableau ⁰								
	b^0	x^0_1	x^0_2	x^0_3	x^0_4	s^0_1	s^0_2	row sum
L^0_1	-2	-1	-2	-3	-1	1	0	-8
L^0_2	-3	-2	1	-1	3	0	1	-1
P^0	0	2	3	0	0	0	0	5
$-P^0 / L^0_2$	0	1	0	0	0	0	0	0

Basis for Tableau⁰: $[s_1, s_2,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\beta \geq 0$.

A. In Tableau⁰:

1. Select a **pivot row**, row, with $b^0_{row} < 0$: row = 2 associated with $b^0_2 = -3$.

2. Compute the ratios $-b^0 / L^0_2$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $U_{2,3} = -1$ is the **pivot**, variable s_2 will leave the basis; variable x_3 will enter the basis.

B. To create Tableau¹:

3. Compute row $L^1_2 = L^0_2 / (-1)$.

4. Subtract multiples of row L^1_2 from all other rows of Tableau⁰ so that $x_3 = e_2$ in Tableau¹.

Tableau ¹								
	b^1	x^1_1	x^1_2	x^1_3	x^1_4	s^1_1	s^1_2	row sum
$L^1_1 = L^0_1 - (-3) * L^1_2$	7	5	-5	0	-10	1	-3	-5
$L^1_2 = L^0_2 / (-1)$	3	2	-1	1	-3	0	-1	1
$P^1 = P^0 - (0) * L^1_2$	0	2	3	0	0	0	0	5
$-P^1 / L^1_{-1}$	0	0	0	0	0	0	0	0

Basis for Tableau¹: $[s_1, x_3,]$. Value of Objective Function = 0.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[s_1, x_3,] = [7, 3,]$; $P = 0$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [0, 0,]$; $D = 0$.

End of the Linear Programming Dual Simplex Method

6.30

6.30 Consider the following problem.

$$\text{Minimize } 3x_1 + 5x_2 - x_3 + 2x_4 - 4x_5$$

$$\text{Subject to } x_1 + x_2 + x_3 + 3x_4 + x_5 \leq 6$$

$$, \quad -x_1 - x_2 + 2x_3 + x_4 - x_5 \geq 3$$

$$x_1, x_2, x_3, x_4, x_5 \geq 0$$

Phase II: Goal: get $\beta \geq 0$.

Tableau ⁰									
	b ⁰	x ⁰ ₁	x ⁰ ₂	x ⁰ ₃	x ⁰ ₄	x ⁰ ₅	s ⁰ ₁	s ⁰ ₂	row sum
L ⁰ ₁	-3	1	1	-2	-1	1	1	0	-2
L ⁰ ₂	6	1	1	1	3	1	0	1	14
p ⁰	0	3	5	0	0	0	0	0	8
-p ⁰ / L ⁰ ₁	0	0	0	0	0	0	0	0	0

Basis for Tableau⁰: [s₁, s₂]. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\beta \geq 0$.

A. In Tableau⁰:

1. Select a **pivot row**, row, with $b_{row}^0 < 0$: row = 1 associated with $b_1^0 = -3$.

2. Compute the ratios $-b / L_1$ as per the last row. Discard ratios which are not positive and ratios associated with artificial variables. Select the column with the least positive ratio as the **pivot column**: col = 3 associated with 0. Thus $\hat{U}_{1,3} = -2$ is the **pivot**; variable s₁ will leave the basis; variable x₃ will enter the basis.

B. To create Tableau¹:

3. Compute row $L_1^1 = L_1^0 / (-2)$.

4. Subtract multiples of row L¹₁ from all other rows of Tableau⁰ so that x₃ = e₁ in Tableau¹.

Tableau ¹									
	b^1	x^1_1	x^1_2	x^1_3	x^1_4	x^1_5	s^1_1	s^1_2	row sum
$L^1_1 = L^0_1 / (-2)$	1.5	-0.5	-0.5	1	0.5	-0.5	-0.5	0	1
$L^1_2 = L^0_2 - (1) * L^1_1$	4.5	1.5	1.5	0	2.5	1.5	0.5	1	13
$P^1 = P^0 - (0) * L^1_1$	0	3	5	0	0	0	0	0	8
$-P^1 / L^1_{-1}$	0	0	0	0	0	0	0	0	0

Basis for Tableau¹: $[x_3, s_2,]$. Value of Objective Function = 0.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[x_3, s_2,] = [1.5, 4.5,]$; $P = 0$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [0, 0,]$; $D = 0$.

End of the Linear Programming Dual Simplex Method

6.44

6.44 Solve the following problem by the primal-dual algorithm.

$$\text{Minimize} \quad x_1 \quad + 2x_3 - x_4$$

$$\text{Subject to} \quad x_1 + x_2 + x_3 + x_4 \leq 6$$

$$2x_1 - x_2 + 3x_3 - 3x_4 \geq 5$$

$$x_1, x_2, x_3, x_4 \geq 0$$

Phase I: Goal: get $\beta \geq 0$.

Tableau ⁰									
	b^0	x^0_1	x^0_2	x^0_3	x^0_4	s^0_1	s^0_2	row sum	b / \hat{U}_k
L^0_1	6	1	1	1	1	1	0	11	6
L^0_2	-5	-2	1	-3	3	0	1	-5	1.667
P^0	0	-1	0	0	0	0	0	-1	

Basis for Tableau⁰: $[s_1, s_2,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Goal: get $\beta \geq 0$.

A. In Tableau⁰:

1. Select a **target row**, r , with $b_r < 0$: $b^0_2 = -5$, $r = 2$.
2. Select any column, col , with a negative entry in row = 2 as the **pivot column**: $col = 3$ associated with $\hat{U}_{2,3} = -3$ and constraint L_2 .
3. Compute the ratios $b_i / \hat{U}_{i,3}$ as per the last column. Select the row with the least positive ratio as the **pivot row**: row = 2 associated with constraint L_2 . Thus $\hat{U}_{2,3} = -3$ is the **pivot**; variable s_2 will leave the basis; variable x^1_3 will enter the basis.

B. To create Tableau¹:

4. Compute row $L^1_2 = L^0_2 / (-3)$.
5. Subtract multiples of row L^1_2 from all other rows of Tableau⁰ so that $x^1_3 = e_2$ in Tableau¹.

Phase II: Goal: get $\emptyset \geq 0$.

Tableau ¹									
	b^1	x^1_1	x^1_2	x^1_3	x^1_4	s^1_1	s^1_2	row sum	b / \hat{U}_k
$L^1_1 = L^0_1 - (1) * L^1_2$	4.333	0.333	1.333	0	2	1	0.333	9.333	13
$L^1_2 = L^0_2 / (-3)$	1.667	0.667	-0.333	1	-1	0	-0.333	1.667	2.5
$P^1 = P^0 - (0) * L^1_2$	0	-1	0	0	0	0	0	-1	

Basis for Tableau¹: $[s_1, x_3,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\emptyset \geq 0$.

A. In Tableau¹:

1. Select the **pivot column**, col , with the most negative value in \emptyset : $col = 1$, $\emptyset_1 = -1$: x^2_1 will enter the basis.
2. Compute the ratios $b_i / \hat{U}_{i,1}$ as per the last column. Select the row with the least positive ratio as the **pivot row**: row = 2 associated with constraint L_2 . Thus $\hat{U}_{2,1} = 0.667$ is the **pivot**; variable x_3 will leave the basis; variable x^2_1 will enter the basis.

B. To create Tableau²:

3. Compute row $L^2_2 = L^1_2 / (0.667)$.
4. Subtract multiples of row L^2_2 from all other rows of Tableau¹ so that $x^2_1 = e_2$ in Tableau².

Tableau ²									
	b^2	x^2_1	x^2_2	x^2_3	x^2_4	s^2_1	s^2_2	row sum	b / \hat{U}_k
$L^2_1 = L^1_1 - (0.333) * L^2_2$	3.5	0	1.5	-0.5	2.5	1	0.5	8.5	1.4
$L^2_2 = L^1_2 / (0.667)$	2.5	1	-0.5	1.5	-1.5	0	-0.5	2.5	0
$P^2 = P^1 - (-1) * L^2_2$	2.5	0	-0.5	1.5	-1.5	0	-0.5	1.5	

Basis for Tableau²: $[s_1, x_1,]$. Value of Objective Function = 2.5.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\emptyset \geq 0$.

A. In Tableau²:

1. Select the **pivot column**, col , with the most negative value in \emptyset : $col = 4$, $\emptyset_4 = -1.5$: x^3_4 will enter the basis.
2. Compute the ratios $b_i / \hat{U}_{i,4}$ as per the last column. Select the row with the least positive ratio as the **pivot row**: row = 1 associated with constraint L_1 . Thus $\hat{U}_{1,4} = 2.5$ is the **pivot**; variable s_1 will leave the basis; variable x^3_4 will enter the basis.

B. To create Tableau³:

3. Compute row $L^3_1 = L^2_1 / (2.5)$.
4. Subtract multiples of row L^3_1 from all other rows of Tableau² so that $x^3_4 = e_1$ in Tableau³.

Tableau ³									
	b^3	x^3_1	x^3_2	x^3_3	x^3_4	s^3_1	s^3_2	row sum	b / \hat{U}_k
$L^3_1 = L^2_1 / (2.5)$	1.4	0	0.6	-0.2	1	0.4	0.2	3.4	7
$L^3_2 = L^2_2 - (-1.5) * L^3_1$	4.6	1	0.4	1.2	0	0.6	-0.2	7.6	0
$P^3 = P^2 - (-1.5) * L^3_1$	4.6	0	0.4	1.2	0	0.6	-0.2	6.6	

Basis for Tableau³: $[x_4, x_1,]$. Value of Objective Function = 4.6.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\emptyset \geq 0$.

A. In Tableau³:

1. Select the **pivot column**, col , with the most negative value in \emptyset : $col = 6$, $\emptyset_6 = -0.2$: s^4_2 will enter the basis.
2. Compute the ratios $b_i / \hat{U}_{i,6}$ as per the last column. Select the row with the least positive ratio as the **pivot row**: row = 1 associated with constraint L_1 . Thus $\hat{U}_{1,6} = 0.2$ is the **pivot**; variable x_4 will leave the basis; variable s^4_2 will enter the basis.

B. To create Tableau⁴:

3. Compute row $L^4_1 = L^3_1 / (0.2)$.
4. Subtract multiples of row L^4_1 from all other rows of Tableau³ so that $s^4_2 = e_1$ in Tableau⁴.

Tableau ⁴								
	b^4	x_1^4	x_2^4	x_3^4	x_4^4	s_1^4	s_2^4	row sum
$L^4_1 = L^3_1 / (0.2)$	7	0	3	-1	5	2	1	17
$L^4_2 = L^3_2 - (-0.2) * L^4_1$	6	1	1	1	1	1	0	11
$P^4 = P^3 - (-0.2) * L^4_1$	6	0	1	1	1	1	0	10

Basis for Tableau⁴: $[s_2, x_1,]$. Value of Objective Function = 6.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[s_2, x_1,] = [7, 6,]$; $P = 6$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [1, 0,]$; $D = 6$.

End of the Linear Programming Primal Simplex Method

6.49 Consider the following linear programming problem and its optimal final tableau shown below.

$$\text{Maximize } 2x_1 + x_2 - x_3$$

$$\text{Subject to } x_1 + 2x_2 + x_3 \leq 8$$

$$-x_1 + x_2 - 2x_3 \leq 4$$

$$x_1, x_2, x_3 \geq 0$$

Final Tableau

	z	x_1	x_2	x_3	x_4	x_5	RHS
z	1	0	3	3	2	0	16
x_1	0	1	2	1	1	0	8
x_5	0	0	3	-1	1	1	12

Phase II: Goal: get $\emptyset \geq 0$.

Tableau ⁰								
	b^0	x^0_1	x^0_2	x^0_3	s^0_1	s^0_2	row sum	b / \hat{U}_k
L^0_1	8	1	2	1	1	0	13	8
L^0_2	4	-1	1	-2	0	1	3	0
P^0	0	-2	-1	0	0	0	-3	

Basis for Tableau⁰: $[s_1, s_2,]$. Value of Objective Function = 0.

Proceed to the next tableau as follows:

Phase 0: Complete.

Phase I: Complete.

Phase II: Goal: get $\emptyset \geq 0$.

A. In Tableau⁰:

1. Select the **pivot column**, col , with the most negative value in \emptyset : $col = 1$, $\emptyset_1 = -2$: x^1_1 will enter the basis.
2. Compute the ratios $b_i / \hat{U}_{i,1}$ as per the last column. Select the row with the least positive ratio as the **pivot row**: row = 1 associated with constraint L_1 . Thus $\hat{U}_{1,1} = 1$ is the **pivot**; variable s_1 will leave the basis; variable x^1_1 will enter the basis.

B. To create Tableau¹:

3. Compute row $L^1_1 = L^0_1 / (1)$.
4. Subtract multiples of row L^1_1 from all other rows of Tableau⁰ so that $x^1_1 = e_1$ in Tableau¹.

Tableau ¹								
	b^1	x^1_1	x^1_2	x^1_3	s^1_1	s^1_2	row sum	b / \hat{U}_k
$L^1_1 = L^0_1 / (1)$	8	1	2	1	1	0	13	0
$L^1_2 = L^0_2 - (-1) * L^1_1$	12	0	3	-1	1	1	16	0
$P^1 = P^0 - (-2) * L^1_1$	16	0	3	2	2	0	23	

Basis for Tableau¹: $[x_1, s_2,]$. Value of Objective Function = 16.

Phase 0: Complete.

Phase I: Complete.

Phase II: Complete.

Primal Solution: $[x_1, s_2,] = [8, 12,]$; $P = 16$.

(Primal x variables not in the basis have a value of 0).

Dual Solution: $[y_1, y_2,] = [2, 0,]$; $D = 16$.

End of the Linear Programming Primal Simplex Method