

# Linear Programming Problems (L.P.P)

## \* Simplex Method \*

- (1) Maximize :  $Z = x_1 + 4x_2$   
 Subject to :  $2x_1 + x_2 \leq 3$   
 $3x_1 + 5x_2 \leq 9$   
 $x_1 + 3x_2 \leq 5$   
 $x_1, x_2 \geq 0$  (M.U. D2010)

Sol: The standard form of LPP is

$$\text{Maximize } Z = x_1 + 4x_2 + 0s_1 + 0s_2 + 0s_3$$

$$\text{Subject to } 2x_1 + x_2 + s_1 = 3$$

$$3x_1 + 5x_2 + s_2 = 9$$

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

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

$$C_j \rightarrow 1 \quad 4 \quad 0 \quad 0 \quad 0$$

$C_B$	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	$b$	$\theta = \frac{b}{\text{key col.}}$
0	$s_1$	2	1	1	0	0	3	$3/1 = 3$
0	$s_2$	3	5	0	1	0	9	$9/5 = 1.8$
0	$s_3$	1	3	0	0	1	5	$5/3 = 1.66 \leftarrow$
		0	0	0	0	0	0	
	$Z_j$	1	4↑	0	0	0		
0	$s_1$	$\frac{5}{3}$	0	1	0	$-\frac{1}{3}$	$\frac{4}{3}$	$R_3(N) = \frac{R_3(0)}{3} - R_3(N)$
0	$s_2$	$\frac{4}{3}$	0	0	1	$-\frac{5}{3}$	$\frac{2}{3}$	$R_1(N) = R_1(0) - R_1(N)$
4	$x_2$	$\frac{1}{3}$	1	0	0	$\frac{1}{3}$	$\frac{5}{3}$	$R_2(N) = R_2(0) - R_2(N)$
	$Z_j$	$\frac{4}{3}$	A	0	0	$\frac{4}{3}$	$\frac{20}{3}$	
	$C_j - Z_j$	$-1/1$	0	0	0	$-4/3$		

$$C_j - Z_j \leq 0 \forall j \quad Z_{\max} = \frac{20}{3} \text{ at } x_1 = 0, x_2 = \frac{5}{3}$$

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- (2) Maximize :  $Z = 3x_1 + 2x_2$   
 Subject to :  $3x_1 + 2x_2 \leq 18$   
 $0 \leq x_1 \leq 4$   
 $0 \leq x_2 \leq 6$   
 $x_1, x_2 \geq 0$  (M.U. 2001)

The standard form of LPP is

$$\text{Max. } Z = 3x_1 + 2x_2 + 0s_1 + 0s_2 + 0s_3$$

$$\text{Subject to } 3x_1 + 2x_2 + s_1 = 18$$

$$x_1 + s_2 = 4$$

$$x_2 + s_3 = 6$$

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

$$C_j \rightarrow 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$C_B$	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	$b$	$\theta = \frac{b}{\text{key col.}}$
0	$s_1$	3	2	1	0	0	18	$\frac{18}{3} = 6$
0	$s_2$	1	0	0	1	0	4	$\frac{4}{1} = 4 \leftarrow$
0	$s_3$	0	1	0	0	1	6	$\frac{6}{1} = \infty$



$C_0$	$\bar{z}_1$	3	2	1	0	0	18	$\frac{18}{3} = 6$
$S_2$		1	0	0	1	0	4	$\frac{4}{1} = 4$
$S_3$		0	1	0	0	1	6	$\frac{6}{1} = \infty$
$C_j - z_j$		0	0	0	0	0	0	
$C_j - z_j$		3	2	1	-3	0	6	$\frac{6}{2} = 3 \leftarrow R_2(N) = \frac{R_2(0)}{1}$
$S_1$		1	0	0	1	0	4	$\frac{4}{0} = \infty$
$x_1$		0	1	0	0	1	6	$R_1(N) = R_1(0) - 3 R_2(N)$
$S_3$		0	0	1	0	0	12	$R_3(N) = R_3(0) - 0 R_2(N)$
$C_j - z_j$		3	0	0	3	0	12	$R_1(N) = \frac{R_1(0)}{2}$
$x_2$		0	1	$\frac{1}{2}$	$-\frac{3}{2}$	0	3	$R_2(N) = R_2(0) - 0 R_1(N)$
$x_1$		1	0	0	$-\frac{1}{2}$	0	4	$R_3(N) = R_3(0) - 1 R_1(N)$
$S_3$		0	0	$-\frac{1}{2}$	$\frac{3}{2}$	1	3	
$C_j - z_j$		3	2	1	0	0	18	
$C_j - z_j$		0	0	-1	0	0	0	

$\therefore C_j - z_j \leq 0 \forall j \quad Z_{\max} = 18 \text{ at } x_1=4, x_2=3$

(3) Maximize :  $Z = 3x_1 + 2x_2 + 5x_3$

Subject to :  $x_1 + 2x_2 + x_3 \leq 430$

$$3x_1 + 2x_3 \leq 460$$

$$x_1 + 4x_2 \leq 420$$

$x_1, x_2, x_3 \geq 0$  (M.U. 96,2004,06,11)

Sol: The standard form is Max.  $Z = 2x_1 + 2x_2 + 5x_3 + 0s_1 + 0s_2 + 0s_3$

subject to

$$x_1 + 2x_2 + x_3 + s_1 = 430$$

$$3x_1 + 2x_3 + s_2 = 460$$

$$x_1 + 4x_2 + s_3 = 420$$

$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$

$C_B$	$x_B$	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	b	$Q = \frac{b}{\text{key col.}}$
0	$s_1$	1	2	1	1	0	0	430	$430/1 = 430$
0	$s_2$	3	0	2	0	1	0	460	$460/2 = 230 \leftarrow$
0	$s_3$	1	4	0	0	0	1	420	$420/0 = \infty$
$C_j - z_j$		0	0	0	0	0	0	0	
0	$s_1$	$-\frac{1}{2}$	2	0	1	$-\frac{1}{2}$	0	200	$200/2 = 100 \leftarrow R_2(N) = \frac{R_2(0)}{2}$
5	$x_3$	$\frac{3}{2}$	0	1	0	$\frac{1}{2}$	0	230	$230/0 = \infty$
0	$s_3$	1	4	0	0	0	1	420	$420/4 = 105$
$C_j - z_j$		$\frac{15}{2}$	0	5	0	$\frac{5}{2}$	0	1150	$R_1(N) = R_1(0) - 1 R_2(N)$
2	$x_2$	$-\frac{1}{4}$	1	0	$\frac{1}{2}$	$-\frac{1}{4}$	0	100	$R_2(N) = R_2(0) - 0 A(N)$
5	$x_3$	$\frac{3}{2}$	0	1	0	$\frac{1}{2}$	0	220	$R_3(N) = R_3(0) - 4 R_1(N)$
0	$s_3$	2	0	0	-2	1	1	20	$R_1(N) = R_1(0) - 4 R_2(N)$
$C_j - z_j$		$\frac{7}{2}$	2	5	1	2	0	1350	
$C_j - z_j$		-4	0	0	-1	-2	0	..	

$\therefore C_j - z_j \leq 0 \forall j \quad Z_{\max} = 1350 \text{ at } x_1=0, x_2=100$

$$x_3 = 230$$



# Artificial Variable Technique / Big Method / Penalty Method / Charnes Method

Simplex

Max/min. Z

Subject to

$$a_{11}x_1 + a_{12}x_2 \leq b_1$$

⋮

$$a_{n1}x_1 + a_{n2}x_2 \leq b_n$$

$$x_1, x_2, \geq 0$$

① All  $b_i \geq 0$

② All constraints are ' $\leq$ ' type

Big Method

Max/min. Z

Subject to

$$a_{11}x_1 + a_{12}x_2 \geq b_1$$

$$a_{21}x_1 + a_{22}x_2 = b_2$$

$$a_{n1}x_1 + a_{n2}x_2 \leq b_n$$

$$x_1, x_2, \geq 0$$

① All  $b_i \geq 0$

② At least one constraint is of type ' $>$ ' or ' $=$ '

## Big M method

① If the constraint is of ' $>$ ' type we subtract  $s_i$  and add artificial variable  $A_1$ . In the objective function, we assign big penalty for this artificial variable i.e.  $MA_1$  is subtracted from objective function

$$2x_1 + 3x_2 > 5$$

$$2x_1 + 3x_2 - s_1 + A_1 = 5$$

In objective function add  $-MA_1$

② If constraint is of ' $=$ ' type then just add artificial variable and subtract  $MA_1$  in objective function

$$\text{e.g. } 2x_1 + 3x_2 = 5$$

$$2x_1 + 3x_2 + A_1 = 5$$

In objective function subtract  $MA_1$

Using Penalty OR Big M Method Solve the followi.

$$(1) \text{ Maximize } Z = 3x_1 - x_2$$

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

$$x_1 + 3x_2 \leq 3$$

$$x_2 \leq 4$$

$$x_1, x_2 \geq 0 \text{ (M.U. M2001, D2009)}$$

Sol: The standard form is

$$\text{Max. } Z = 3x_1 - x_2 + 0S_1 + 0S_2 + 0S_3 - MA_1$$

$$\text{subject to } 2x_1 + x_2 - S_1 + A_1 = 2$$

$$x_1 + 3x_2 + S_2 = 3$$

$$x_2 + S_3 = 4$$

$$x_1, x_2, S_1, S_2, S_3, A_1 \geq 0$$

		$C_j \rightarrow$	3	-1	0	0	0	-M	
$C_B$	$x_B$	$x_1$	$x_2$	$S_1$	$S_2$	$S_3$	$A_1$	b	$\theta = \frac{b}{\text{key col}}$
-M	$A_1$	2	1	-1	0	0	1	2	$\frac{2}{1} = 2 \leftarrow$
0	$S_2$	1	3	0	1	0	0	3	$\frac{3}{3} = 1$
0	$S_3$	0	1	0	0	1	0	4	$\frac{4}{1} = \infty$
$Z_j$		$-2M$	$M$	$M$	0	0	$-M$		
$C_j - Z_j$		$3+2M \uparrow$	$-1+M$	$-M$	0	0	0		
3	$x_1$	1	$\frac{1}{2}$	$-\frac{1}{2}$	0	0	$\frac{1}{2}$	1	$\frac{-1}{2} = -2$
0	$S_2$	0	$\frac{5}{2}$	$\frac{1}{2}$	1	0	$-\frac{1}{2}$	2	$\frac{1}{2} = 4 \leftarrow$
0	$S_3$	0	1	0	0	1	0	4	$\frac{4}{1} = \infty$
$Z_j$		3	$\frac{3}{2}$	$-\frac{3}{2}$	0	0	$\frac{3}{2}$	3	$R_1(N) = \frac{P_1(0)}{2}$
$C_j - Z_j$		0	$-\frac{5}{2}$	$\frac{3}{2} \uparrow$	0	0	$-\frac{3}{2}$		$R_2(N) = P_2(0)$
3	$x_1$	1	3	0	1	0	0	3	$R_1(N) = R_1(0) + \frac{1}{2} R_2(N)$
0	$S_1$	0	5	1	2	0	-1	4	$R_2(N) = \frac{P_2(0)}{\frac{1}{2}}$
0	$S_3$	0	1	0	0	1	0	4	$R_3(N) = P_3(0) + R_1(N)$
$Z_j$		3	9	0	3	0	0	9	
$C_j - Z_j$		0	-10	0	-3	0	-M		

$\therefore C_j - Z_j \leq 0 \forall j, Z_{\max} = 9 \text{ at } x_1 = 3, x_2 = 0$

(2) **Maximize** :  $Z = 6x_1 + 4x_2$   
**Subject to** :  $2x_1 + 3x_2 \leq 30$   
 $3x_1 + 2x_2 \leq 24$   
 $x_1 + x_2 \geq 3$   
 $x_1, x_2 \geq 0$

(5) **Minimize** :  $Z = 2x_1 + x_2 + 3x_3$   
**Subject to** :  $x_1 + x_2 + 2x_3 \leq 5$   
 $2x_1 + 3x_2 + 4x_3 = 12$   
 $x_1, x_2, x_3 \geq 0$  (M.U. 2007)



$$x_1 + x_2 + 2x_3 + s_1 = 5$$

$$2x_1 + 3x_2 + 4x_3 + A_1 = 12$$

$$x_1, x_2, x_3, s_1, A_1 \geq 0$$

## \* Dual simplex Method \*

Simplex	Big Method	Dual simplex
① Max.	① Max.	① Max.
② All constraints $\leq$	② At least one constraint ' $>$ ' or ' $=$ '	② All constraint ' $\leq$ ' type
③ All $b_i \geq 0$	③ All $b_i \geq 0$	② At least one $b_i \leq 0$
④ only slack variables	④ Slack, surplus & artificial variables are used	④ only slack variables are used

① Use the dual simplex method to solve the foll. L.P.P.

$$\text{Maximise } Z = -3x_1 - 2x_2$$

$$\text{Subject to } \begin{aligned} x_1 + x_2 &\geq 1 \\ x_1 + x_2 &\leq 7 \\ x_1 + 2x_2 &\leq 10 \\ x_2 &\leq 3 \end{aligned}, \quad x_1, x_2 \geq 0$$

Sol:

$$\text{Maximise } Z = -3x_1 - 2x_2$$

$$\text{Subject } \begin{aligned} -x_1 - x_2 &\leq -1 \\ x_1 + x_2 &\leq 7 \\ x_1 + 2x_2 &\leq 10 \\ x_2 &\leq 3 \end{aligned}, \quad x_1, x_2 \geq 0$$

Simplex / Big method	Dual simplex
key col.	key row
ratio	ratio
key row	key col.

The std. form of LPP is

$$\text{Max. } Z = -3x_1 - 2x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4$$

$$\text{Subject to } -x_1 - x_2 + s_1 = -1$$

$$x_1 + x_2 + s_2 = 7$$

$$x_1 + 2x_2 + s_3 = 10$$

$$x_2 + s_4 = 3$$

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

$C_B$	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	$s_4$	$b$
		-3	-2	0	0	0	0	

$C_j \rightarrow$	-3	-2	0	0	0	0	b	
CB	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	$s_4$	b
0	$s_1$	-1	-1	1	0	0	0	-1
0	$s_2$	1	1	0	1	0	0	7
0	$s_3$	1	2	0	0	1	0	10
0	$s_4$	0	1	0	0	0	1	3
	$Z_j$	0	0	0	0	0	0	
	$C_j - Z_j$	-3	-2	0	0	0	0	
$\Theta = \frac{C_j - Z_j}{\text{key row}}$		$\frac{-2}{-1} = 2$	$\frac{-2}{-1} = 2$	$\frac{0}{1} = 0$	$\frac{0}{1} = 0$	$\frac{0}{1} = 0$	$\frac{1}{1} = 1$	
-2	$x_2$	1	1	-1	0	0	0	1
0	$s_2$	0	0	1	1	0	0	6
0	$s_3$	-1	0	2	0	1	0	8
0	$s_4$	-1	0	1	0	0	1	2
	$Z_j$	-2	-2	2	0	0	0	-2
	$C_j - Z_j$	-1	0	-2	0	0	0	

$\therefore \forall C_j - Z_j \leq 0 \text{ & } \forall b_i \geq 0 \therefore z_{\max} = -2 \text{ at } x_2 = 1, x_1 = 0$

$$\begin{aligned}
 R_1(N) &= R_1(0) \\
 R_2(N) &= R_2(0) - R_1(N) \\
 R_3(N) &= R_3(0) - \frac{R_1(0)}{2} \\
 R_4(N) &= R_4(0) - R_1(N)
 \end{aligned}$$

(2) Use Dual simplex method to solve

$$\text{Minimise } Z = 2x_1 + 2x_2 + 4x_3$$

$$\text{subject to } 2x_1 + 3x_2 + 5x_3 \geq 2$$

$$2x_1 + x_2 + 7x_3 \leq 3$$

$$x_1 + 4x_2 + 6x_3 \leq 5$$

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

Sol: Maximize  $Z' = -2x_1 - 2x_2 - 4x_3$

subject to  $-2x_1 - 3x_2 - 5x_3 \leq -2$

$2x_1 + x_2 + 7x_3 \leq 3$

$x_1 + 4x_2 + 6x_3 \leq 5$

$x_1, x_2, x_3 \geq 0$

The standard form is

$$\text{Max. } Z' = -2x_1 - 2x_2 - 4x_3 + 0s_1 + 0s_2 + 0s_3$$

$$\text{subject to } -2x_1 - 3x_2 - 5x_3 + s_1 = -2$$

$$2x_1 + x_2 + 7x_3 + s_2 = 3$$

$$x_1 + 4x_2 + 6x_3 + s_3 = 5$$

$$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

$$C_j \rightarrow -2 \quad -2 \quad -4 \quad 0 \quad 0 \quad 0$$

$$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

$C_B$	$x_B$	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	$b$
0	$s_1$	-2	-3	-5	1	0	0	-2
0	$s_2$	3	1	7	0	1	0	3
0	$s_3$	1	4	6	0	0	1	5
		$Z_j$	0	0	0	0	0	0
		$\theta = \frac{s_i - z_j}{\text{Ratio}}$	$\frac{-2}{-2} = 1$	$\frac{-2}{-3} = \frac{2}{3}$	$\frac{-4}{-5} = \frac{4}{5}$	$\frac{0}{-5} = 0$	$\frac{0}{-5} = 0$	$\frac{0}{-5} = 0$
-2	$x_2$	$\frac{2}{3}$	1	$\frac{5}{3}$	$\frac{1}{3}$	0	0	$\frac{2}{3}$
0	$s_2$	$\frac{7}{3}$	0	$\frac{16}{3}$	$\frac{1}{3}$	1	0	$\frac{7}{3}$
0	$s_3$	$\frac{-5}{3}$	0	$\frac{-2}{3}$	$\frac{1}{3}$	0	1	$\frac{7}{3}$
		$Z_j$	$\frac{-4}{3}$	-2	$\frac{-10}{3}$	$\frac{2}{3}$	0	$\frac{-9}{3}$
		$C_j - Z_j$	$\frac{-2}{3}$	0	$\frac{-2}{3}$	$\frac{-2}{3}$	0	0

$\therefore C_j - Z_j \leq 0 \forall j \text{ & } b_i > 0 \forall i \quad Z^{\max} = -\frac{9}{3} \text{ at } x_1 = 0, x_2 = \frac{2}{3}, x_3 = 0$

$\therefore Z^{\min} = \frac{4}{3} \text{ at } x_1 = 0, x_2 = \frac{2}{3}, x_3 = 0$

③ H.W

Solve using Dual simplex method

$$\text{Minimize } Z = 3x_1 + 2x_2 + x_3 + 4x_4$$

$$\text{subject to } 2x_1 + 4x_2 + 5x_3 + x_4 \geq 10$$

$$3x_1 - x_2 + 7x_3 - 2x_4 \geq 2$$

$$5x_1 + 2x_2 + x_3 + 6x_4 \geq 15$$

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

## Duality

Obtain the Dual of following L.P.P.

(1) Max.  $Z = 5x_1 + 2x_2$

Subject to

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

$$x_1 + x_2 \geq -7$$

$$x_1, x_2 \geq 0$$

Sol:

$$\text{Max. } Z = 5x_1 + 2x_2$$

Subject to

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

$$-x_1 - x_2 \leq 7$$

$$x_1, x_2 \geq 0$$

$$[5, 2]$$

$$\begin{bmatrix} 3 & 4 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \begin{bmatrix} 5 \\ 7 \end{bmatrix}$$



The Dual is given

$$\text{Min. } W = 5y_1 + 7y_2$$

Subject to

$$3y_1 - y_2 \geq 5$$

$$4y_1 - y_2 \geq 2$$

$$y_1, y_2 \geq 0$$

$$\begin{bmatrix} 3 & -1 \\ 4 & -1 \end{bmatrix}$$

(2) Obtain the dual of foll. L.P.P

$$\text{Max. } Z = 2x_1 - x_2 + 4x_3$$

Subject to

$$x_1 + 2x_2 - x_3 \leq 5$$

$$2x_1 - x_2 + x_3 \leq 6$$

$$x_1 + x_2 + 3x_3 \leq 10$$

$$4x_1 + x_3 \leq 12$$

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

$$[2 \ -1 \ 4]$$

$$\begin{bmatrix} 1 & 2 & -1 \\ 2 & -1 & 1 \\ 1 & 1 & 3 \\ 4 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \leq \begin{bmatrix} 5 \\ 6 \\ 10 \\ 12 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 & 4 \\ 2 & -1 & 1 & 0 \\ -1 & 1 & 3 & 1 \end{bmatrix}$$

Sol:

$$\text{Min. } W = 5y_1 + 6y_2 + 10y_3 + 12y_4$$

Subject to

$$y_1 + 2y_2 + y_3 + 4y_4 \geq 2$$

$$2y_1 - y_2 + y_3 + 0y_4 \geq -1$$

$$-y_1 + y_2 + 3y_3 + y_4 \geq 4$$

$$y_1, y_2, y_3, y_4 \geq 0$$

(3) Construct the Dual of foll. L.P.P.

$$\text{Min. } Z = 3x_1 + 2x_2$$

Subject to

$$2x_1 + 7x_2 = 5$$

$$-x_1 + x_2 \geq 8$$

$$x_1, x_2 \geq 0$$

$$\begin{array}{l} 2x_1 + 7x_2 \leq 5 \Rightarrow -2x_1 - 7x_2 \geq -5 \\ 2x_1 + 7x_2 \geq 5 \end{array}$$

Sol:

$$\text{Min. } Z = 3x_1 + 2x_2$$

Subject to

$$\begin{array}{l} -2x_1 - 7x_2 \geq -5 \\ \dots \end{array}$$

$$[3 \ 2]$$

$$\begin{bmatrix} -2 & -7 \\ \dots & \dots \end{bmatrix} \begin{bmatrix} -5 \\ \dots \end{bmatrix}$$

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subject to

$$\begin{aligned} -2x_1 - 7x_2 &\geq -5 \\ 2x_1 + 7x_2 &\geq 5 \\ -x_1 + x_2 &\geq 8 \\ x_1, x_2 &\geq 0 \end{aligned}$$

$\left( \begin{matrix} 2 \\ 2 \\ -1 \end{matrix} \right) \left[ \begin{matrix} -5 \\ 5 \\ 8 \end{matrix} \right]$

$\left[ \begin{matrix} -2 & 2 & -1 \\ -7 & 7 & 1 \end{matrix} \right]$

$\text{Max } W = -5y_1 + 5y_2 + 8y_3$

subject to

$$\begin{aligned} -2y_1 + 2y_2 - y_3 &\leq 3 \\ -7y_1 + 7y_2 + y_3 &\leq 2 \\ y_1, y_2, y_3 &\geq 0 \end{aligned}$$

Let  $y_4 = y_1 - y_2$

$\text{Max } W = -5y_4 + 8y_3$

subject to

$$\begin{aligned} -2y_4 - y_3 &\leq 3 \\ -7y_4 + y_3 &\leq 2 \end{aligned}$$

$y_3 \geq 0$ ,  $y_4$  is unrestricted.

① Using Duality solve the foll. L.P.P.

Using Principle of Duality OR solve the foll. L.P.P.

$\text{Min } Z = 2x_1 + 4x_2 + 3x_3$

subject to

$$\begin{aligned} -x_1 + x_2 + x_3 &\geq 2 \\ 2x_1 + x_2 + 0x_3 &\geq 1 \end{aligned}, x_1, x_2, x_3 \geq 0$$

Sol: The Dual is given by

$\text{Max. } W = 2y_1 + y_2$

subject to

$$\begin{aligned} -y_1 + 2y_2 &\leq 2 \\ y_1 + y_2 &\leq 4 \\ y_1 + 0y_2 &\leq 3 \\ y_1, y_2 &\geq 0 \end{aligned}$$

The standard form is

$\text{Max } W = 2y_1 + y_2 + 0s_1 + 0s_2 + 0s_3$

subject to

$$-y_1 + 2y_2 + s_1 = 2$$

$y_1 + y_2 + s_2 = 4$

$y_1 + 0y_2 + s_3 = 3$

$y_1, y_2, s_1, s_2, s_3 \geq 0$

$C_j \rightarrow$	2	1	0	0	0	b	$\theta = \frac{b}{\text{key col.}}$
$C_B$	$y_1$	$y_2$	$s_1$	$s_2$	$s_3$		
0	$s_1$	-1	2	1	0	0	$\frac{2}{-1} = -2$
0	$s_2$	1	1	0	1	0	$\frac{4}{1} = 4$
0	$s_3$	1	0	0	0	1	$\frac{3}{1} = 3$
	$Z_j$	0	0	0	0	0	
	$C_j - Z_j$	$\frac{2}{2} \uparrow$	1	0	0	0	
0	$s_1$	0	2	1	0	1	$s_2 = 2.5$
0	$s_2$	0	1	0	1	-1	$s_1 = 1 \leftarrow$
2	$y_1$	1	0	0	1	3	$\frac{3}{0} = \infty$

$s_1$	0	1	2	1	0	1	5	$s_2 = 2.5$
$s_2$	0	1	0	0	1	-1	1	$y_1 = 1 \leftarrow$
$y_1$	2	1	0	0	0	1	3	$\frac{1}{2} = \infty$
$z_j$	2	0	1	0	0	2	6	
$c_j - z_j$	0	0	1	0	-2	3	2	
$s_1$	0	0	1	0	1	-1	1	
$y_2$	1	0	0	0	0	1	2	
$y_1$	2	1	0	0	0	1	3	
$z_j$	2	1	0	1	1	1	7	
$c_j - z_j$	0	0	0	-1	-1			

$$R_2(N) = R_2(0)$$

$$\rightarrow R_2(N)$$

0%  $c_j - z_j \leq 0 \forall j$   $\max = 7$  at  $y_1=3, y_2=1$

$z_{\min} = 7$  at  $x_1=0, x_2=1, x_3=1$