

Simplex method for an equality constraint

- Maximize the following:

$$z = x + 2y$$

w.r.t:

$$2x + y \leq 20$$

$$-4x + 5y \leq 10$$

$$-x + 2y \geq -2$$

$$-x + 5y = 15$$

$$x, y \geq 0$$

```
In [1]: from scipy.optimize import linprog
```

```
obj = [-1, -2]
```

```
lhs_ineq = [[2, 1],  
            [-4, 5],  
            [1, -2]]
```

```
rhs_ineq = [20,  
            10,  
            2]
```

```
lhs_eq = [[-1, 5]]
```

```
rhs_eq = [15]
```

```
bound = [(0, float("inf")),  
         (0, float("inf"))]
```

```
In [2]: z = linprog(c = obj, A_ub = lhs_ineq, b_ub = rhs_ineq,  
                   A_eq = lhs_eq, b_eq = rhs_eq,  
                   bounds = bound, method = "revised simplex")
```

```
z
```

```
Out[2]: con: array([0.])  
        fun: -16.818181818181817  
        message: 'Optimization terminated successfully.'  
        nit: 3  
        slack: array([ 0.          , 18.18181818,  3.36363636])  
        status: 0  
        success: True  
        x: array([7.72727273,  4.54545455])
```