

## Simplex method using 2 variables

- Maximize the following:

$$z = 3x + 2y$$

w.r.t:

$$x + y \leq 4$$

$$x - y \leq 2$$

$$x, y \geq 0$$

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

```
obj = [-3, -2]
lhs_ineq = [[1, 1],
            [1, -1]]

rhs_ineq = [4,
            2]

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

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

z

```
Out[2]:      con: array([], dtype=float64)
      fun: -11.0
      message: 'Optimization terminated successfully.'
      nit: 2
      slack: array([0., 0.])
      status: 0
      success: True
      x: array([3., 1.])
```

```
In [3]: print(z.fun)
      print(z.success)
      print(z.x)
```

```
-11.0
True
[3. 1.]
```

```
In [ ]:
```