

Simplex method using 3 variables

- Minimize the following:

$$z = x_1 - 3x_2 + 2x_3$$

w.r.t:

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

$$-2x_1 + 4x_2 \leq 12$$

$$-4x_1 + 3x_2 + 8x_3 \leq 10$$

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

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

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

```
lhs_ineq = [[3, -1, 3],  
            [-2, 4, 0],  
            [-4, 3, 8]]
```

```
rhs_ineq = [7,  
            12,  
            10]
```

```
bound = [(0, float("inf")),  
         (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., 11.])  
         status: 0  
         success: True  
         x: array([4., 5., 0.])
```

```
In [ ]:
```