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EE5600 Assignment 3

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Abstract—This document contains the solution of geometry through linear algebra through the concept of optimization.

Download latex and python codes from

https://github.com/abhishekt711/EE5600/tree/ master/Assignment_3

1 Problem

Maximize Z = 5x + 3y subject to $3x + 5y \le 15$, $5x + 2y \le 10$, $x \ge 0$, $y \ge 0$.

2 EXPLANATION

$$Z - 5x - 3y = 0 (2.0.1)$$

$$3x + 5y + s_1 = 15 \tag{2.0.2}$$

$$5x + 2y + s_2 = 10 \tag{2.0.3}$$

We will write the simplex tableau

$$\begin{bmatrix}
x & y & s_1 & s_2 & c \\
3 & 5 & 1 & 0 & 15 \\
\hline
5 & 2 & 0 & 1 & 10 \\
\hline
-5 & -3 & 0 & 0 & 0
\end{bmatrix}$$
(2.0.4)

Keeping the pivot element as 5, we will use gauss-jordan elimination.

$$\begin{bmatrix} x & y & s_1 & s_2 & c \\ 0 & \frac{19}{5} & 1 & \frac{-3}{5} & 9 \\ 1 & \frac{2}{5} & 0 & \frac{1}{5} & 2 \\ \hline 0 & -1 & 0 & 1 & 10 \end{bmatrix}$$
 (2.0.5)

Keeping the pivot element as $\frac{19}{5}$, we will use gaussjordan elimination.

$$\begin{bmatrix}
x & y & s_1 & s_2 & c \\
0 & 1 & \frac{5}{19} & \frac{-3}{19} & \frac{45}{19} \\
1 & 0 & \frac{-2}{19} & \frac{5}{19} & \frac{20}{19} \\
\hline
0 & 0 & \frac{5}{19} & \frac{16}{19} & \frac{235}{19}
\end{bmatrix}$$
(2.0.6)

Using Simplex method, the maximum value of **Z** n the given constraint is $\frac{235}{19}$.

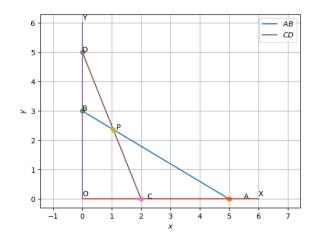


Fig. 0: optimal point through the intersection of various lines