

A2

[Q1]

Using Simplex method we need to solve following linear program:

$$\max Z = x_1 + 2x_2 - x_3$$

$$\text{s.t. } x_1 + x_2 - 2x_3 \leq 4$$

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

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

⇒ Converting this problem into standard LP form:

$$Z - x_1 - 2x_2 + x_3 = 0$$

$$x_1 + x_2 - 2x_3 + s_1 = 4$$

$$2x_1 - x_2 - 2x_3 + s_2 = 5$$

$$\text{where, } x_1, x_2, x_3, s_1, s_2 \geq 0$$

∴ Simplex tableau for the given eqns is following:

	Z	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	RHS	BV	Ratio
R0:	1	-1	-2	1	0	0	0	Z	
R1:	0	1	1	-2	1	0	4	$s_1$	
R2:	0	2	1	-1	-2	0	1	$s_2$	



max

	Z	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	RHS	BV	Ratio
R0:	1	-1	-2	1	0	0	0	Z	
R1:	0	1	1	-2	1	0	4	$s_1=4$	$4/1$
R2:	0	2	-1	-2	0	1	5	$s_2=5$	none

Initial opt basic feasible solution is,

$$s_1 = 4, s_2 = 5, \text{ and } Z = 0, \text{ and } x_1 = x_2 = x_3 = 0$$

(B.V.  $\rightarrow$  Basic variables) (non basic  $\rightarrow$  NBV)

Now analyzing the tableau, we see that  $s_2$  non-basic variable has the minimum value (i.e. max<sup>m</sup> negative) value. It becomes entering variable. Looking at pivot column and having ratio test we get that  $s_1$  has least ratio and it becomes the leaving variable.

$\rightarrow$  Dividing and updating  $x_2$  column for identity matrix we get following table:

	Z	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	RHS	BV	Ratio
2R1 $\rightarrow$ R0:	1	1	0	-9	2	0	8	Z	
R $\rightarrow$ R1:	0	1	1	-2	1	0	4	$x_2$	none
R1 $\rightarrow$ R2:	0	3	0	-4	1	1	9	$s_2$	none

$\rightarrow$  Now, we have one column with all non-positive elements. It suggests unbounded feasible region.

$\rightarrow$  Now, choosing most negative coefficient to enter the basis, here,  $x_3$  would be our entering variable.

$\rightarrow$  However, we can't determine the leaving variable because the elements of the pivot column are all non-positive. No results in ratio test.

Ans.  $\rightarrow$   $\therefore$  <sup>optimal</sup> solution is unbounded.