

Primal Problem

$$\min z = 2x_1 + 3x_2 + 4x_3$$

s.t.

$$x_1 - x_2 + x_3 \geq 10$$

$$x_1 - 2x_2 + 3x_3 \geq 6$$

$$3x_1 - 4x_2 + 5x_3 \geq 15$$

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

Dual Problem

$$\max z_d = 10y_1 + 6y_2 + 15y_3$$

$$y_1 + y_2 + 3y_3 \leq 2$$

$$-y_1 - 2y_2 - 4y_3 \leq 3$$

$$y_1 + 3y_2 + 5y_3 \leq 4$$

\Rightarrow

Slack form

$$\max z_d = 10y_1 + 6y_2 + 15y_3$$

s.t.

$$w_1 = 2 - y_1 - y_2 - 3y_3 \xrightarrow{\text{pivot } y_3} y_3 = \frac{2}{3} ; y_3 = \frac{2}{3} - \frac{1}{3}y_1 - \frac{1}{3}y_2 - \frac{1}{3}w_1$$

$$w_2 = 3 + y_1 + 2y_2 + 4y_3 \xrightarrow{\quad} y_3 = -\frac{3}{4}$$

$$w_3 = 4 - y_1 - 3y_2 - 5y_3 \xrightarrow{\quad} y_3 = \frac{4}{5}$$

substitute y_3 ;

$$\max z_d = 10 + 5y_1 + y_2 - 5w_1$$

s.t.

$$y_3 = \frac{2}{3} - \frac{1}{3}y_1 - \frac{1}{3}y_2 - \frac{1}{3}w_1 \xrightarrow{\text{pivot } y_1} y_1 = 2 ; y_1 = 2 - y_2 - w_1 - 3y_3$$

$$w_2 = \frac{17}{3} - \frac{1}{3}y_1 + \frac{2}{3}y_2 - \frac{4}{3}w_1 \xrightarrow{\quad} y_1 = 17$$

$$w_3 = \frac{2}{3} + \frac{2}{3}y_1 - \frac{4}{3}y_2 + \frac{5}{3}w_1 \xrightarrow{\quad} y_1 = -1$$

substitute y_1 ;

$$\max z_d = 20 - 4y_2 - 15y_3 - 10w_1$$

s.t.

$$y_1 = 2 - y_2 - w_1 - 3y_3$$

$$w_2 = 5 + y_2 - w_1 + y_3$$

$$w_3 = 2 - 2y_2 + w_1 - 2y_3$$

$$\max z_d = 20, \min z = -20$$

$$\text{at } (y_1, y_2, y_3) = (2, 0, 0)$$

It isn't appropriate to use the (Primal) Simplex Method because when we convert minimize problem to maximize problem, there's no $c_j > 0$ in the objective function.

We also can't use the 2-Phase Method since the starting point isn't infeasible