## Two Phase Simplex Method: LPP- Examples

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# Two-Phase Simplex Method: TPS

#### Phase-I:

In this Phase, an artificial objective function f is used where we minimize the sum of artificial variables to zero. We try to drive out the all the artificial variables from the basis to make them zero. If they can not be removed i.e. all can not be made zero, we conclude that the problem is infeasible. If all the artificial variables are zero in Phase-I, we go to Phase-II.

# Two-Phase Simplex Method: TPS

#### Phase-II:

In this Phase-II, we replace the artificial objective function f by the original objective function Z using the last Tableau of Phase-I. Then we apply usual Simplex Method until an Optimal solution  $X^*$  is reached.

### TPS: Point to Note

If an artificial variable is there in the basis at zero value at the end of Phase-I, we modify the departing variable rule. An artificial variable must not become positive from zero. So, we allow an artificial variable with negative  $a_{ij}$  value to depart. It is an important point to note.

# Two-Phase Simplex Algorithm- Phase-I

Step 1. Establish the problem formulation in a form suitable for the implementation of the simplex algorithm (i.e., convert the objective function to a maximization form and convert all the constraints by adding proper, the slack, surplus, or artificial variables).

Step 2. The artificial objective function of Phase-I is constructed by changing all the coefficient of the variables in the original objective function as follows:

- The coefficient of any artificial variables will be -1.
- The coefficient of all other variables in the objective will be zero.

Step 3. Employ the simplex algorithm which is provided earlier on the problem constructed in Step 1 and 2. However, we may terminate the process (i.e., Phase-I) as soon as the value of f (the value of the artificial objective) is zero. If the simplex process ends with either f=0 or all  $z_j-c_j\geq 0$  and there are no artificial variables in the basis at a positive value, we go to Step 4 (i.e., Phase-II). Otherwise, the problem is (mathematically) infeasible and we stop.

# Two-Phase Simplex Algorithm-Phase-II

Step 4. Assign the actual objective function coefficient (the original  $c_j$ 's) to each variable except for the artificial variables. Any artificial variable in the basis at a zero level are given  $c_j$  value of 0 in Phase-II. Any artificial not in the basis may be dropped from the consideration by striking out their entire associated column in the tableau.

Step 5. The first tableau of Phase-II is the final tableau of Phase-I except for the objective function coefficients and the indicator row values. We recompute the indicator row values (all  $z_j - c_j$ ) and objective function Z value.

Step 6. If no artificial variable were in the basis (at zero values) at the end of Phase-I, we simply use the simplex algorithm and proceed as usual manner. If, however, there are artificial variables in the basis, go to Step 7.

Step 7. We must take sure that the artificial variables in the basis do not ever becomes positive form zero in Phase-II. This is accomplished by modifying the departing variable rule of the simplex algorithm as follows:

- Determine the entering variable and its associated column (j') is the usual manner.
- Examine the  $a_{i,j'}$  values for each artificial variable. If any of these are negative, let an artificial with a negative  $a_{i,j'}$  depart. Otherwise, employ the usual departing variable rule.

# Two- Phase Simplex Method:

#### Numerical Example -TPS1a:

$$\min: Z = x_1 + 3x_2 + x_3$$

Subject to

$$x_1 + x_2 + x_3 = 10$$
  
 $x_1 + 4x_2 + x_3 = 16$   
 $x_1, x_2, x_3 > 0$ 

## Two Phase Simplex Mehod:

Numerical Example -TPS1a:

First Phase Objective Function:

min : 
$$f = a_1 + a_2$$
  
max :  $-f = -a_1 - a_2$ 

**Second Phase Objective Function:** 

min : 
$$Z = x_1 + 3x_2 + x_3$$
  
max :  $-Z = -x_1 - 3x_2 - x_3$ 

Subject to

$$x_1 + x_2 + x_3 + a_1 = 10$$
  
 $x_1 + 4x_2 + x_3 + a_2 = 16$   
 $x_1, x_2, x_3 \ge 0$ 

**Artificial variables:** 

$$a_1, a_2 \geq 0$$



### First Phase Objective Function:

$$\min: f = a_1 + a_2$$

$$\max: -f = -a_1 - a_2$$

Table 0:

SIMP	CN	0	0	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> <sub>1</sub>	1	1	1	10
-1	<b>a</b> <sub>2</sub>	1	* 4	1	16
*	-f	-2	- 5	-2	-26

### First Phase Objective Function:

Table 1:

TUDIC I					
SIMP	CN	0	-1	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> 1	*3/4	-1/4	- 3/4	6
0	<b>x</b> <sub>2</sub>	1/4	1/4	1/4	4
*	-f	-3/4	5/4	3/4	-6

First Phase Objective Function:

Table 2:

SIMP	CN	-1	-1	0	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
0	<i>x</i> <sub>1</sub>	4/3	-1/3	1	8
0	<i>x</i> <sub>2</sub>	-1/3	1/3	0	2
*	-f	1	1	0	0

**Optimal Solution:** 

$$a_1 = 0, a_2 = 0, x_1^* = 8, x_2^* = 2, x_3^* = 0, f^* = 0,$$

Final Table of Phase-I

First Table of Phase-II Second Phase Objective Function:

$$\max : -Z = -x_1 - 3x_2 - x_3$$

#### Table 3:

SIMP	CN	0	0	0	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
0	<i>x</i> <sub>1</sub>	0	0	1	8
0	<i>x</i> <sub>2</sub>	0	0	0	2
*	*	0	0	0	0

Final Table of Phase-II Second Phase Objective Function:

$$\max : -Z = -x_1 - 3x_2 - x_3$$

#### Table 4:

SIMP	CN	0	0	-1	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>X</i> 3	XB
-1	<i>x</i> <sub>1</sub>	0	0	1	8
-3	<i>x</i> <sub>2</sub>	0	0	0	2
*	- <b>Z</b>	0	0	0	-14

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, x_3^* = 0, -Z^* = -14, Z^* = 14,$$

Final Table of Phase-II Second Phase Objective Function:

$$\max : -Z = -x_1 - 3x_2 - x_3$$

#### Table 4:

SIMP	CN	0	0	-1	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>x</i> <sub>1</sub>	XB
-1	<i>X</i> 3	0	0	1	8
-3	<i>x</i> <sub>2</sub>	0	0	0	2
*	- <b>Z</b>	0	0	0	-14

Alternate Optimal Solution:

$$x_1^* = 0, x_2^* = 2, x_3^* = 8, -Z^* = -14, Z^* = 14$$

Min/Max has same solution

# Two- Phase Simplex Method:

#### Numerical Example -TPS1b: Condensed Tableau

$$\max : Z = x_1 + 3x_2 + x_3$$

Subject to

$$x_1 + x_2 + x_3 = 10$$
  
 $x_1 + 4x_2 + x_3 = 16$   
 $x_1, x_2, x_3 > 0$ 

# Two Phase Simplex Mehod:

Numerical Example -TPS1b: First Phase Objective Function:

$$\min: f = a_1 + a_2$$

$$\max: -f = -a_1 - a_2$$

**Second Phase Objective Function:** 

$$\max: Z = x_1 + 3x_2 + x_3$$

Subject to

$$x_1 + x_2 + x_3 + a_1 = 10$$
  
 $x_1 + 4x_2 + x_3 + a_2 = 16$   
 $x_1, x_2, x_3 > 0$ 

**Artificial variables:** 

$$a_1, a_2 \geq 0$$



### First Phase Objective Function:

$$\min: f = a_1 + a_2$$

$$\max: -f = -a_1 - a_2$$

Table 0:

SIMP	CN	0	0	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> <sub>1</sub>	1	1	1	10
-1	<b>a</b> <sub>2</sub>	1	* 4	1	16
*	-f	-2	- 5	-2	-26

### First Phase Objective Function:

Table 1:

TUDIC I					
SIMP	CN	0	-1	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> 1	*3/4	-1/4	- 3/4	6
0	<b>x</b> <sub>2</sub>	1/4	1/4	1/4	4
*	-f	-3/4	5/4	3/4	-6

First Phase Objective Function:

Table 2:

SIMP	CN	-1	-1	0	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>X</i> 3	XB
0	<i>x</i> <sub>1</sub>	4/3	-1/3	1	8
0	<i>x</i> <sub>2</sub>	-1/3	1/3	0	2
*	-f	1	1	0	0

**Optimal Solution:** 

$$a_1 = 0, a_2 = 0, x_1^* = 8, x_2^* = 2, x_3^* = 0, f^* = 0,$$

Final Table of Phase-I

First Table of Phase-II Second Phase Objective Function:

$$\max : Z = x_1 + 3x_2 + x_3$$

#### Table 3:

SIMP	CN	0	0	0	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
0	<i>x</i> <sub>1</sub>	0	0	1	8
0	<i>x</i> <sub>2</sub>	0	0	0	2
*	*	0	0	0	0

Final Table of Phase-II Second Phase Objective Function:

$$\max : Z = x_1 + 3x_2 + x_3$$

#### Table 4:

SIMP	CN	0	0	1	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>X</i> 3	XB
1	<i>x</i> <sub>1</sub>	0	0	1	8
3	<i>x</i> <sub>2</sub>	0	0	0	2
*	Z	0	0	0	14

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, x_3^* = 0, Z^* = 14,$$

Final Table of Phase-II Second Phase Objective Function:

$$\max : Z = x_1 + 3x_2 + x_3$$

#### Table 5:

SIMP	CN	0	0	1	b
СВ	BV/NV	<b>a</b> 1	<b>a</b> <sub>2</sub>	<i>x</i> <sub>1</sub>	XB
1	<i>x</i> <sub>3</sub>	0	0	1	8
3	<i>x</i> <sub>2</sub>	0	0	0	2
*	Z	0	0	0	14

Alternate Optimal Solution:

$$x_1^* = 0, x_2^* = 2, x_3^* = 8, Z^* = 14,$$

# Two Phase Simplex Method:

#### Numerical Example -TPS-2

$$\max: Z = x_1 + 4x_2 + 4x_3$$

### Subject to

$$x_1 + 2x_2 + x_3 = 16$$
  
 $x_1 + x_2 + 2x_3 = 14$   
 $4x_1 + x_2 + x_3 \le 12$   
 $x_1, x_2, x_3 > 0$ 

# Two Phase Simplex Method:

Numerical Example -TPS-2 Phase - I Method:

min : 
$$f = a_1 + a_2$$
  
max :  $-f = -a_1 - a_2$ 

Subject to

$$x_1 + 2x_2 + x_3 + a_1 = 16$$
  
 $x_1 + x_2 + 2x_3 + a_2 = 14$   
 $4x_1 + x_2 + x_3 + s_1 = 12$   
 $x_1, x_2, x_3, a_1, a_2, s_1 > 0$ 

## Phase - I: Method

Table	0:

SIMP	CN	0	0	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> 1	1	2	1	16
-1	<b>a</b> <sub>2</sub>	1	1	2	14
0	$s_1$	4	1	1	12
*	-f	-2	-3	-3	-30

### Phase I- Method

**SIMP** CN 0 0 -1 b **BV/NV** CB XB  $x_1$  $a_1$ *X*3 0 1/2 1/2 1/2 8  $x_2$ Table 1: -1 1/2 3/2 -1/2 6  $a_2$ 1/2 0 7/2 -1/2 4 **S**3 \* -1/2 3/2 -3/2 -6 -f

### Phase-I: Final Tableau

	SIMP	CN	0	-1	-1	b
Table 2:	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
	0	<i>x</i> <sub>2</sub>	1/3	2/3	-1/3	6
	0	<i>X</i> 3	1/3	-1/3	2/3	4
	0	<b>s</b> 3	10/3	- 1/3	-1/3	2
	*	-f	0	1	1	0

### **Optimal Solution:**

$$a_1 = 0, a_2 = 0, x_1^* = 0, x_2^* = 6, x_3^* = 4, f = 0$$

### Phase-II: First Tableau

Table 3:	SIMP	CN	0	0	0	b
	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
	0	<i>x</i> <sub>2</sub>	1/3	0	0	6
	0	<i>x</i> <sub>3</sub>	1/3	0	0	4
	0	<i>s</i> <sub>3</sub>	10/3	0	0	2
	*	*	0	0	0	0

$$\max: Z = x_1 + 4x_2 + 4x_3$$

### Phase-II: Final Tableau

SIMP

**BV/NV** CB  $x_1$  $a_1$ 1/3 4 0  $x_2$ 4 1/3 0 *X*3 10/3 0 0 **S**3 \* Ζ 5/3 0

CN

0

0

 $a_2$ 

0

0

0

0

b

XB

6

4

2

40

Table 4:

### Phase-II: Final Tableau

SIMP	CN	1	0	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
4	<i>x</i> <sub>2</sub>	1/3	0	0	6
4	<i>X</i> 3	1/3	0	0	4
0	<b>s</b> 3	10/3	0	0	2
*	Z	5/3	0	0	40

### **Optimal Solution:**

$$x_1^* = 0, x_2^* = 6, x_3^* = 4, Z = 40$$

# Two Phase Simplex Method:

### Numerical Example -TPS-3

$$\max: Z = 4x_1 + 4x_2 + x_3$$

### Subject to

$$x_1 + 6x_2 + x_3 = 40$$
  
 $6x_1 + x_2 + x_3 = 30$   
 $x_1 + x_2 + 3x_3 \le 12$   
 $x_1, x_2, x_3 \ge 0$ 

#### Numerical Example -TPS-3

$$\max: Z = 4x_1 + 4x_2 + x_3$$

$$x_1 + 6x_2 + x_3 + a_1 = 40$$
  
 $6x_1 + x_2 + x_3 + a_2 = 30$   
 $x_1 + x_2 + 3x_3 + s_1 = 12$   
 $x_1, x_2, x_3 > 0$ 

## LPP: Phase I: Method

#### Phase - I Problem:

$$\min: f = a_1 + a_2$$

$$\max: -f = -a_1 - a_2$$

SIMP	CN	0	0	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> <sub>1</sub>	1	6	1	40
-1	<b>a</b> <sub>2</sub>	6	1	1	30
0	<i>s</i> <sub>1</sub>	1	1	3	12
*	-f	-7	-7	-2	-70

## LPP: Phase- Method

Table 1:

SIMP	CN	-1	0	0	b
СВ	BV/NV	<b>a</b> <sub>2</sub>	<i>x</i> <sub>2</sub>	<i>X</i> 3	XB
-1	a <sub>1</sub>	-1/6	35/6	5/6	35
0	<i>x</i> <sub>1</sub>	1/6	1/6	1/6	5
0	<i>s</i> <sub>1</sub>	- 1/6	5/6	17/6	7
*	-f	7/6	-35/6	-5/6	-35

## LPP: Phase-I: Final Tableau

	SIMP	CN	-1	-1	0	b
	СВ	BV/NV	<b>a</b> <sub>2</sub>	<b>a</b> 1	<i>x</i> <sub>3</sub>	XB
Table 2:	0	<i>x</i> <sub>2</sub>	-1/35	6/35	1/7	6
Table 2.	0	<i>x</i> <sub>1</sub>	6/35	-1/35	1/7	4
	0	<i>s</i> <sub>1</sub>	-1/7	- 1/7	19/7	2
	*	-f	1	1	0	0

Phase - I: Solution

$$a_1 = 0, a_2 = 0, x_1^* = 4, x_2^* = 6, x_3^* = 0, f = 0$$

## Phase-II: First Tableau

Table 3:

SIMP	CN	0	0	0	b
СВ	BV/NV	<b>a</b> <sub>2</sub>	<b>a</b> <sub>1</sub>	<i>x</i> <sub>3</sub>	XB
0	<i>x</i> <sub>2</sub>	0	0	1/7	6
0	<i>x</i> <sub>1</sub>	0	0	1/7	4
0	<i>s</i> <sub>1</sub>	0	0	19/7	2
*	*	0	0	0	0

Phase- II : Objective Function:

$$\max: Z = 4x_1 + 4x_2 + x_3$$

## Phase -II Final Tableau

	SIMP	CN	0	0	1	b
	СВ	BV/NV	<b>a</b> <sub>2</sub>	<b>a</b> <sub>1</sub>	<i>x</i> <sub>3</sub>	XB
Table 4:	4	<i>x</i> <sub>2</sub>	0	0	1/7	6
Table 4.	4	<i>x</i> <sub>1</sub>	0	0	1/7	4
	0	<i>s</i> <sub>1</sub>	0	0	19/7	2
	*	Z	0	0	1/7	40

## **Optimal Solution:**

$$x_1^* = 4, x_2^* = 6, x_3^* = 0, Z^* = 40$$

#### **Numerical Example -TPS-4**

$$\max: Z = 8x_1 + 2x_2 + 8x_3$$

$$4x_1 + x_2 + x_3 = 40$$

$$x_1 + 5x_2 + x_3 \le 15$$

$$x_1 + x_2 + 4x_3 = 25$$

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

#### **Numerical Example -TPS-4**

$$\max: Z = 8x_1 + 2x_2 + 8x_3$$

$$4x_1 + x_2 + x_3 + a_1 = 40$$

$$x_1 + 5x_2 + x_3 + s_1 = 15$$

$$x_1 + x_2 + 4x_3 + a_2 = 25$$

$$x_1, x_2, x_3, a_1, a_2, s_1 > 0$$

#### Phase- I: First Tableau

#### Phase - I Problem:

$$min : f = a_1 + a_2$$

$$\max: -f = -a_1 - a_2$$

SIMP	CN	0	0	0	b
СВ	BV/NV	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	$a_1$	4	1	1	40
0	<i>s</i> <sub>1</sub>	1	5	1	15
-1	<b>a</b> <sub>2</sub>	1	1	4	25
*	_f	-5	-2	-5	-65

Table 0:

## Phase I Method

**SIMP** CN 0 0 -1 b **BV/NV** CB XB $a_1$  $x_2$ *X*3 0 1/4 1/4 1/4 10  $x_1$ Table 1: 0 -1/4 19/4 3/4 5  $s_1$ 15 -1 - 1/4 3/4 15/4  $a_2$ \* 5/4 -3/4 -15/4 -15 -f

## Phase I: Final Tableau

	SIMP	CN	-1	0	-1	b
	СВ	BV/NV	<b>a</b> 1	<i>x</i> <sub>2</sub>	<b>a</b> <sub>2</sub>	XB
Table 2:	0	<i>x</i> <sub>1</sub>	4/15	1/5	-1/5	9
Table 2.	0	<i>s</i> <sub>1</sub>	-1/5	23/5	-1/5	2
	0	<i>X</i> 3	-1/15	1/5	4/15	4
	*	-f	1	0	1	0

Phase-I: Solution:

$$a_1 = 0, a_2 = 0, x_1^* = 9, x_2^* = 0, x_3^* = 4, f = 0$$

## Phase- II First Tableau

	SIMP	CN	0	0	0	b
	СВ	BV/NV	<b>a</b> 1	<i>x</i> <sub>2</sub>	<b>a</b> <sub>2</sub>	XB
Table 3:	0	<i>x</i> <sub>1</sub>	0	1/5	0	9
Table 5:	0	<i>s</i> <sub>1</sub>	0	23/5	0	2
	0	<i>x</i> <sub>3</sub>	0	1/5	0	4
	*	*	0	0	0	0

Phase- II: Objective Function:

$$\max: Z = 8x_1 + 2x_2 + 8x_3$$

## Phase - II Final Tableau

Table 4	:
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SIMP	CN	0	2	0	b
СВ	BV/NV	<b>a</b> 1	<i>x</i> <sub>2</sub>	<b>a</b> <sub>2</sub>	XB
8	<i>x</i> <sub>1</sub>	0	1/5	0	9
0	<i>s</i> <sub>1</sub>	0	23/5	0	2
8	<i>x</i> <sub>3</sub>	0	1/5	0	4
*	Z	0	6/5	0	104

## **Optimal Solution:**

$$x_1^* = 9, x_2^* = 0, x_3^* = 4, Z^* = 104$$

#### **Numerical Example -TPS-5**

$$\max: Z = x_1 + 4x_2 + 4x_3$$

$$x_1 + 2x_2 + x_3 = 16$$
  
 $x_1 + x_2 + 2x_3 = 14$   
 $4x_1 + x_2 + x_3 \le 12$   
 $x_1, x_2, x_3 > 0$ 

Numerical Example -TPS-5 Phase - I Method:

min : 
$$f = a_1 + a_2$$
  
max :  $-f = -a_1 - a_2$ 

$$x_1 + 2x_2 + x_3 + a_1 = 16$$
  
 $x_1 + x_2 + 2x_3 + a_2 = 14$   
 $4x_1 + x_2 + x_3 + s_1 = 12$   
 $x_1, x_2, x_3, a_1, a_2, s_1 > 0$ 

## Phase - I: Method

Table 0:

SIMP	CN	0	0	0	b
СВ	BV/NV	<b>x</b> <sub>1</sub>	<b>x</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> 1	1	2	1	16
-1	<b>a</b> <sub>2</sub>	1	1	2	14
0	<i>s</i> <sub>1</sub>	4	1	1	12
*	-f	-2	-3	-3	-30

## Phase I- Method

**SIMP** CN 0 0 -1 b **BV/NV** CB XB *x*<sub>1</sub>  $a_1$ *X*3 0 1/2 1/2 1/2 8  $x_2$ Table 1: -1 1/2 3/2 -1/2 6  $a_2$ 1/2 0 7/2 -1/2 4 **S**3 \* -1/2 3/2 -3/2 -6 -f

## Phase-I: Final Tableau

	SIMP	CN	0	-1	-1	b
	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
Table 2:	0	<i>x</i> <sub>2</sub>	1/3	2/3	-1/3	6
Table 2.	0	<i>X</i> 3	1/3	-1/3	2/3	4
	0	<b>s</b> 3	10/3	- 1/3	-1/3	2
	*	-f	0	1	1	0

#### **Optimal Solution:**

$$a_1 = 0, a_2 = 0, x_1^* = 0, x_2^* = 6, x_3^* = 4, f = 0$$

## Phase-II: First Tableau

Table 3:	SIMP	CN	0	0	0	b
	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
	0	<i>x</i> <sub>2</sub>	1/3	0	0	6
	0	<i>x</i> <sub>3</sub>	1/3	0	0	4
	0	<i>s</i> <sub>3</sub>	10/3	0	0	2
	*	*	0	0	0	0

Phase — II: Objective Function:

$$\max: Z = x_1 + 4x_2 + 4x_3$$

## Phase-II: Final Tableau

Table 4:	SIMP	CN	1	0	0	b
	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
	4	<i>x</i> <sub>2</sub>	1/3	0	0	6
	4	<i>X</i> 3	1/3	0	0	4
	0	<i>s</i> <sub>1</sub>	10/3	0	0	2
	*	Z	5/3	0	0	40

## **Optimal Solution:**

$$x_1^* = 0, x_2^* = 6, x_3^* = 4, Z = 40$$

#### Numerical Example -TPS-6

$$\min: Z = x_1 + 4x_2 + 4x_3$$

$$x_1 + 2x_2 + x_3 = 16$$
  
 $x_1 + x_2 + 2x_3 = 14$   
 $4x_1 + x_2 + x_3 \le 12$   
 $x_1, x_2, x_3 > 0$ 

Numerical Example -TPS-6 Phase - I Method:

min : 
$$f = a_1 + a_2$$
  
max :  $-f = -a_1 - a_2$ 

$$x_1 + 2x_2 + x_3 + a_1 = 16$$
  
 $x_1 + x_2 + 2x_3 + a_2 = 14$   
 $4x_1 + x_2 + x_3 + s_1 = 12$   
 $x_1, x_2, x_3, a_1, a_2, s_1 > 0$ 

## Phase - I: Method

Table 0:

SIMP	CN	0	0	0	b
СВ	BV/NV	<b>x</b> <sub>1</sub>	<b>x</b> <sub>2</sub>	<i>x</i> <sub>3</sub>	XB
-1	<b>a</b> 1	1	2	1	16
-1	<b>a</b> <sub>2</sub>	1	1	2	14
0	<i>s</i> <sub>1</sub>	4	1	1	12
*	-f	-2	-3	-3	-30

#### Phase I- Method

**SIMP** CN 0 0 -1 b **BV/NV** CB XB *x*<sub>1</sub>  $a_1$ *X*3 0 1/2 1/2 1/2 8  $x_2$ Table 1: -1 1/2 3/2 -1/2 6  $a_2$ 1/2 0 7/2 -1/2 4  $s_1$ \* -1/2 3/2 -3/2 -6 -f

#### Phase-I: Final Tableau

Table 2:	SIMP	CN	0	-1	-1	b
	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
	0	<i>x</i> <sub>2</sub>	1/3	2/3	-1/3	6
	0	<i>X</i> 3	1/3	-1/3	2/3	4
	0	$s_1$	10/3	- 1/3	-1/3	2
	*	-f	0	1	1	0

#### **Optimal Solution:**

$$a_1 = 0, a_2 = 0, x_1^* = 0, x_2^* = 6, x_3^* = 4, f = 0$$

## Phase-II: First Tableau

Table 3:	SIMP	CN	0	0	0	b
	СВ	BV/NV	<i>x</i> <sub>1</sub>	<b>a</b> 1	<b>a</b> <sub>2</sub>	XB
	0	<i>x</i> <sub>2</sub>	1/3	0	0	6
	0	<i>x</i> <sub>3</sub>	1/3	0	0	4
	0	<i>s</i> <sub>1</sub>	10/3	0	0	2
	*	*	0	0	0	0

Phase - II: Objective Function:

$$\min: -Z = -x_1 - 4x_2 - 4x_3$$

## Phase-II: Second Tableau

**SIMP** CN - 1 0 0 b **BV/NV** CB XB  $a_2$  $x_1$  $a_1$ 1/3 -4 0 0 6  $x_2$ Table 4: 1/3 -4 0 0 4 *X*3 10/3 0 0 0 2 **S**3 \* -Z -5/3 0 0 -40

#### Phase-II: Final Tableau

**SIMP** 

						1
Table 5:	СВ	BV/NV	$BV/NV \mid s_1 \mid$		<b>a</b> <sub>2</sub>	
	-4	<i>x</i> <sub>2</sub>	-1/10	0	0	
	-4	<i>X</i> 3	-1/10	0	0	Γ
	-1	<i>x</i> <sub>1</sub>	3/10	0	0	Ī
	*	-Z	1/2	0	0	Γ

CN

## **Optimal Solution:**

0

$$\mathbf{x}_1^* = 6/10, \mathbf{x}_2^* = 58/10, \mathbf{x}_3^* = 38/10, \mathbf{Z} = 39$$

b XB 58/10 38/10 6/10

-39

# Two-Phase Simplex Method: Condensed Tableau

Numerical Example -1 : Practice Problem

$$\min: Z = 2x_1 + 3x_2 + x_3$$

Subject to

$$x_1 + x_2 + x_3 \ge 10$$
  
 $x_1 + 2x_2 + x_3 \ge 12$   
 $x_1 + 4x_2 + x_3 \le 16$   
 $x_1, x_2, x_3 > 0$ 

-: . . . . . . . . . . . .

$$x_1^* = ***, x_2^* = ***, x_3^* = ***, Z^* = 12$$

## Numerical Example -2: Practice Problem

$$\min: Z = x_1 + x_2 + x_3$$

Subject to

$$4x_1 + x_2 + x_3 \ge 20$$

$$x_1 + 3x_2 + x_3 \ge 12$$

$$x_1 + x_2 + 2x_3 \ge 10$$

$$x_1, x_2, x_3 \ge 0$$

Find Optimal Solution:

$$x_1^* = ***, x_2^* = ***, x_3^* = ***, Z^* = 8$$

Numerical Example -3: Practice Problem

$$\min: Z = x_1 + 4x_2 + 4x_3$$

Subject to

$$x_1+2x_2+x_3\geq 16$$

$$x_1 + x_2 + 2x_3 \geq 14$$

$$4x_1 + x_2 + x_3 \leq 12$$

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

Find Optimal Solution:

$$x_1^* = ***, x_2^* = ***, x_3^* = ***, Z^* = 39$$

Numerical Example -4: Practice Problem

$$\min: Z = x_1 + 6x_2 + 6x_3$$

Subject to

$$x_1 + 3x_2 + x_3 = 90$$

$$x_1 + x_2 + 3x_3 = 54$$

$$5x_1 + x_2 + x_3 \leq 45$$

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

Find Optimal Solution:

$$x_1^* = ***, x_2^* = ***, x_3^* = ***, Z^* = 212$$

Numerical Example -5: Practice Problem

$$\min: Z = x_1 + 4x_2 + 4x_3$$

Subject to

$$x_1 + 5x_2 + x_3 \ge 45$$
  
 $x_1 + x_2 + 5x_3 \ge 35$   
 $2x_1 + x_2 + x_3 \le 25$   
 $x_1, x_2, x_3 \ge 0$ 

Find Optimal Solution:

$$x_1^* = ***, x_2^* = ***, x_3^* = ***, Z^* = 51$$

Solve all the Practice Problems Using Two-Phase Simplex Method.