

Documentation (Group 15)

Reading input file:

First, we write input file name as a parameter of file reading function 'open()'. Then, we read first line of file, split words of the line and assign words as integer variables m and n . m is assigned for constraint line and n is assigned for . Then we assign list c which is for objection function. Then, we assign an matrix A for constraint functions. First m column of A represents coefficients of slack variables, from m th column to $m+n$ th columns represent coefficients of variables and last column of A represent constrains.

m : number of constrain functions

n : number of variables

c : coefficients of objection function

A : matrix for coefficients of constrains function and constrain which is m by $(m + n + 1)$ matrix

Calculation LP:

We create a list `basic_variables` for indexes of basic variables. We iterate in a loop while one of the coefficients of objection function smaller than 0 (each element in c smaller than 0 except last element). In each iteration we assign `min_index` for index of minimum element in c (pivoting the column with a smallest c_j term). Then, we iterate over rows of A matrix and decide the index of row with smallest ratio of b_r/a_r and $a_r > 0$ and $b_r > 0$. We assign this index to `basic_line_index` variable. Then we assign `min_index(j)` to `basic_line_index`th cell of `basic_variables`. If we can't find proper ratio, we do same operations with next smallest index of minimum element in c . If we can't find any feasible variable, we exit from loop and print "there is no feasible solution". Then we assign `multiplier` variable for pivoting operations. Then we pivot the r th row and j th variable. Then we do same operation for c .

`basic_variables` : indexes of basic variables

`min_index` : index of minimum objection coefficient (column index of A which will be pivoted)

`basic_line_index` : row index of A which will be pivoted

`multiplier` : multiplier which is multiply the row of A which will be pivoted.

Output:

After iterations are done, we print all basic variables and objection.

Here are the output images of three data.

Data1:

```
Optimal variable vector:
[0.6, 1.2]

Optimal result:
-4.2
```

Data2:

```
Unbounded
```

Because there are infinite numbers of solutions.

Data3:

```
Optimal variable vector:  
[0, 4.846, 2.231, 0, 5.808, 0.577, 0, 0]  
  
Optimal result:  
-28.5
```

In Question 2 we print all iterations. Output is here.

```
Initial  
[1.0, 0.0, 0.0, 0.25, -8.0, -1.0, 9.0, 0.0]  
[0.0, 1.0, 0.0, 0.5, -12.0, -0.5, 3.0, 0.0]  
[0.0, 0.0, 1.0, 0.0, 0.0, 6.0, 0.0, 1.0]  
-----  
[0.0, 0.0, 0.0, -0.75, 20.0, -0.5, 6.0, 0]  
  
Iteration : 1  
[1.0, 0.0, 0.167, 0.25, -8.0, 0.0, 9.0, 0.167]  
[0.0, 1.0, 0.083, 0.5, -12.0, 0.0, 3.0, 0.083]  
[0.0, 0.0, 0.167, 0.0, 0.0, 1.0, 0.0, 0.167]  
-----  
[0.0, 0.0, 0.083, -0.75, 20.0, 0.0, 6.0, 0.083]  
  
Iteration : 2  
[1.0, -0.5, 0.125, 0.0, -2.0, 0.0, 7.5, 0.125]  
[0.0, 2.0, 0.167, 1.0, -24.0, 0.0, 6.0, 0.167]  
[0.0, 0.0, 0.167, 0.0, 0.0, 1.0, 0.0, 0.167]  
-----  
[0.0, 1.5, 0.208, 0.0, 2.0, 0.0, 10.5, 0.208]  
  
Optimal variable vector:  
[0.167, 0, 0.167, 0]  
Optimal result:  
-0.208
```