To solve linear programming using R studio, we need to install lpsolve package Install.packages("lpsolve")

PRACTICAL 1

GRAPHICAL METHOD USING R PROGRAMMING

R Program
#Find a geometrical interpretation and solution as well for the following LP problem
#Max z= 3x1 + 5x2
#subject to constraints:
#x1+2x2<=2000
#x1+x2<=1500
#x2<=600
#x1,x2>=0
Load lpSolve
require(lpSolve)
Set the coefficients of the decision variables -> C of objective function
C <- c(3,5)
Create constraint martix B
A <- matrix(c(1, 2,
1, 1,
0, 1
), nrow=3, byrow=TRUE)

Right hand side for the constraints

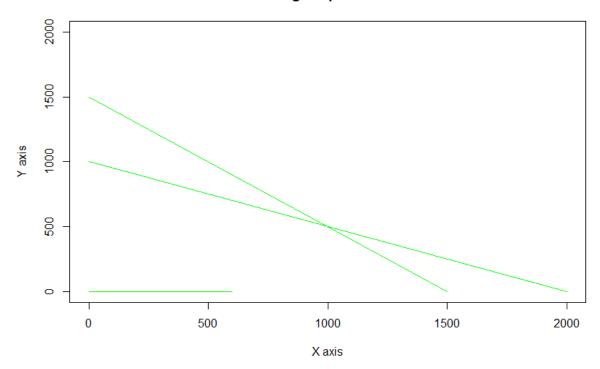
```
B <- c(2000,1500,600)
# Direction of the constraints
constranints_direction <- c("<=", "<=", "<=")
# Create empty example plot
plot.new()
plot.window(xlim=c(0,2000), ylim=c(0,2000))
axis(1)
axis(2)
title(main="LPP using Graphical method")
title(xlab="X axis")
title(ylab="Y axis")
box()
# Draw one line
segments(x0 = 2000, y0 = 0, x1 = 0, y1 = 1000, col = "green")
segments(x0 = 1500, y0 = 0, x1 = 0, y1 = 1500, x1 = 0)
segments(x0 = 0, y0 = 0, x1 = 600, y1 = 0, x1 
# Find the optimal solution
optimum <- lp(direction="max",
                         objective.in = C,
                         const.mat = A,
                         const.dir = constranints_direction,
                         const.rhs = B,
                         all.int = T)
# Print status: 0 = success, 2 = no feasible solution
print(optimum$status)
```

```
# Display the optimum values for x1,x2
best sol <- optimum$solution
names(best sol) <- c("x1", "x2")
print(best_sol)
# Check the value of objective function at optimal point
print(paste("Total cost: ", optimum$objval, sep=""))
OUTPUT:
[Workspace loaded from ~/.RData]
> # Right hand side for the constraints
> B < -c(2000,1500,600)
> # R Program
> # Load lpSolve
> require(lpSolve)
Loading required package: IpSolve
> ## Set the coefficients of the decision variables -> C
> C <- c(3,5)
> # Create constraint martix B
> A <- matrix(c(1, 2,
          1, 1,
          0, 1
+ ), nrow=3, byrow=TRUE)
> # Right hand side for the constraints
> B < -c(2000,1500,600)
> # Direction of the constraints
> constranints direction <- c("<=", "<=", "<=")
> # Create empty example plot
> #plot(2000, 2000, col = "white", xlab = "", ylab = "")
> plot.new()
> plot.window(xlim=c(0,2000), ylim=c(0,2000))
> axis(1)
> axis(2)
> title(main="LPP using Graphical method")
> title(xlab="X axis")
> title(ylab="Y axis")
> box()
> # Draw one line
> segments(x0 = 2000, y0 = 0, x1 = 0, y1 = 1000, col = "green")
> segments(x0 = 1500, y0 = 0, x1 = 0, y1 = 1500, col = "green")
> segments(x0 = 0, y0 = 0, x1 = 600, y1 = 0, col = "green")
```

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```
> # Find the optimal solution
> optimum <- lp(direction="max",
           objective.in = C,
           const.mat = A,
           const.dir = constranints_direction,
const.rhs = B,
           all.int = T)
> # Print status: 0 = success, 2 = no feasible solution
> print(optimum$status)
[1] 0
> # Display the optimum values for x1,x2
> best_sol <- optimum$solution
> names(best_sol) <- c("x1", "x2")
> print(best_sol)
 x1 x2
1000 500
> # Check the value of objective function at optimal point
> print(paste("Total cost: ", optimum$objval, sep=""))
[1] "Total cost: 5500"
```

LPP using Graphical method



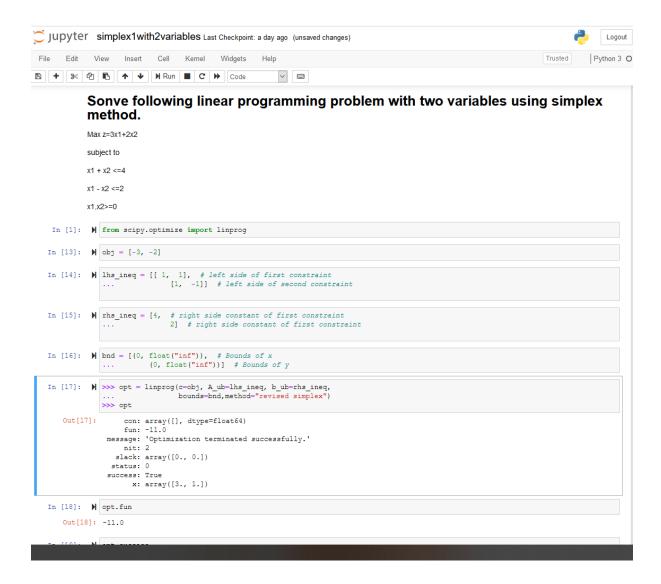
opt.success

PRACTICAL 2

Simplex Method with 2 variables using Python

from scipy.optimize import linprog #Max z=3x1+2x2 #subject to #x1 + x2 <=4 $\#x1 - x2 \le 2$ #x1,x2>=0obj = [-3, -2]lhs_ineq = [[1, 1], # Red constraint left side [1, -1]] # Blue constraint left side rhs_ineq = [4, # Red constraint right side 2] # Blue constraint right side bnd = [(0, float("inf")), # Bounds of x (0, float("inf"))] # Bounds of y >>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq, bounds=bnd,method="revised simplex") >>> opt opt.fun

opt.x



Simplex Method with 3 variables using Python

from scipy.optimize import linprog

#Min z = x1-3x2+2x3

#subject to

#3x1-x2+3x3<=7

#-2x1+4x2<=12

#-4x1+3x2+8x3<=10

#x1,x2,x3>=0

obj = [1, -3, 2]

lhs_ineq = [[3, -1, 3], # Red constraint left side

... [-2, 4, 0], # Blue constraint left side

... [-4, 3, 8]] # Yellow constraint left side

rhs_ineq = [7, # Red constraint right side

... 12, # Blue constraint right side

... 10] # Yellow constraint right side

bnd = [(0, float("inf")), # Bounds of x

... (0, float("inf")),

... (0, float("inf"))] # Bounds of y

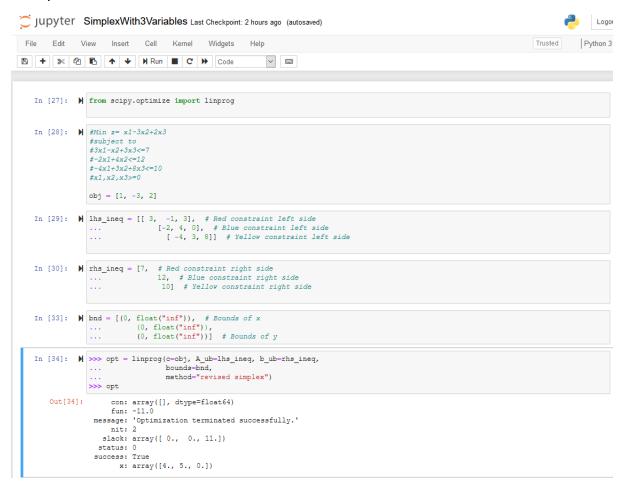
>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,

... bounds=bnd,

... method="revised simplex")

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>>> opt



Simplex Method with Equality Constraints Using Python

```
from scipy.optimize import linprog
\#Max z=x+2y
#subject to
#2x+y<=20
\#-4x+5y <= 10
\#-x+2y>=-2
\#-x+5y=15
\#x,y>=0
obj = [-1, -2]
lhs_ineq = [[ 2, 1], # Red constraint left side
         [-4, 5], # Blue constraint left side
         [1, -2]] # Yellow constraint left side
rhs_ineq = [20, # Red constraint right side
         10, # Blue constraint right side
         2] # Yellow constraint right side
lhs_eq = [[-1, 5]] # Green constraint left side
rhs_eq = [15]
                 # Green constraint right side
bnd = [(0, float("inf")), # Bounds of x
      (0, float("inf"))] # Bounds of y
opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
          A_eq=lhs_eq, b_eq=rhs_eq, bounds=bnd,
```

```
... method="revised simplex")
```

Opt

method ="revised simplex" solves linear programming problem using two phase simplex method.

```
con: array([0.])
      fun: -16.8181818181817
 message: 'Optimization terminated successfully.'
      nit: 3
   slack: array([ 0. , 18.18181818, 3.36363636])
  status: 0
 success: True
        x: array([7.72727273, 4.54545455])
File Edit View Insert Cell Kernel Widgets Help
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~
   In [1]: ► from scipy.optimize import linprog
   In [2]: ► #Max z=x+2y
           #MAX 2=x+2y
#subject to
#2x+y<=20
#-4x+5y<=10
#-x+2y>=-2
#-x+5y=15
           \#x,y>=0
obj = [-1, -2]
   In [5]: | lhs_eq = [[-1, 5]] # Green constraint left side
   In [6]: | rhs_eq = [15] # Green constraint right side
   In [8]: ) opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
           ... A_eq=lhs_eq, b_eq=rhs_eq, bounds=bnd, ... method="revised simplex")
   In [9]: M opt
     Out[9]: con: array([0.])
    fun: -16.8181818181817
    message: 'Optimization terminated successfully.'
    nit: 3
             success: True
                x: array([7.72727273, 4.54545455])
```

BigM Simplex Method using Python

Solve Following linear programming problem using Big M Simplex method.

Min z = 4x1 + x2

subjected to:

$$3x1 + 4x2 >= 20$$

$$x1 + 5x2 >= 15$$

$$x1, x2 >= 0$$

from scipy.optimize import linprog

$$obj = [4, 1]$$

lhs_ineq = [[-3, -4], # left side of first constraint

... [-1, -5]] # right side of first constraint

rhs_ineq = [-20, # right side of first constraint

... -15] # right side of Second constraint

bnd = [(0, float("inf")), #Bounds of x1]

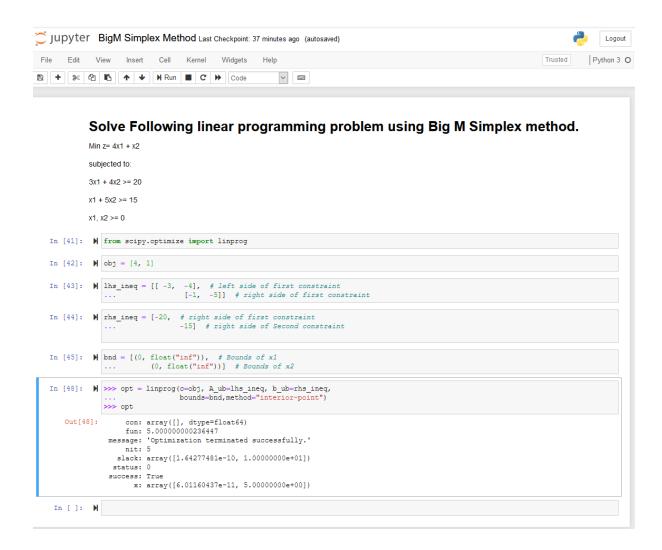
... (0, float("inf"))] # Bounds of x2

>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,

... bounds=bnd,method="interior-point")

>>> opt

method =" interior-point" solves linear programming problem using default simplex method.



RESOURCE ALLOCATION PROBLEM BY SIMPLEX METHOD

Use SciPy to solve the resource allocation problem stated as follows:

Max
$$z = 20x1 + 12x2 + 40x3 + 25x4$$
(profit)

subjected to:

from scipy.optimize import linprog

obj = [-20, -12, -40, -25] #profit objective function

lhs_ineq = [[1, 1, 1, 1], # Manpower

... [3, 2, 1, 0], # Material A

... [0, 1, 2, 3]] # Material B

rhs_ineq = [50, # Manpower

... 100, # Material A

... 90] # Material B

opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,

... method="revised simplex")

Opt



opt.status is 0 and opt.success is True, indicating that the optimization problem was successfully solved with the

INFEASIBILITY IN SIMPLEX METHOD

Solve following linear programming problem using Simplex method

WHILE SOLVING LINEAR PROGRAMMING PROBLEM USING SIMPLEX METHOD, IF ONE OR MORE ARTIFICIAL VARIABLES REMAIN IN THE BASIS AT POSITIVE LEVEL AT THE END OF PHASE 1 COMPUTATION, THE PROBLEM HAS NO FEASIBLE SOLUTION(INFEASIBLE SOLUTION).

Example:

Max z = 200x - 300y

subject to

2x+3y>=1200

x+y < =400

2x+3/2y>=900

x,y>=0

from scipy.optimize import linprog

obj = [-200, 300]

lhs_ineq = [[-2, -3], # Red constraint left side

... [1, 1], # Blue constraint left side

... [-2, -1.5]] # Yellow constraint left side

rhs_ineq = [-1200, # Red constraint right side

... 400, # Blue constraint right side

... -900] # Yellow constraint right side

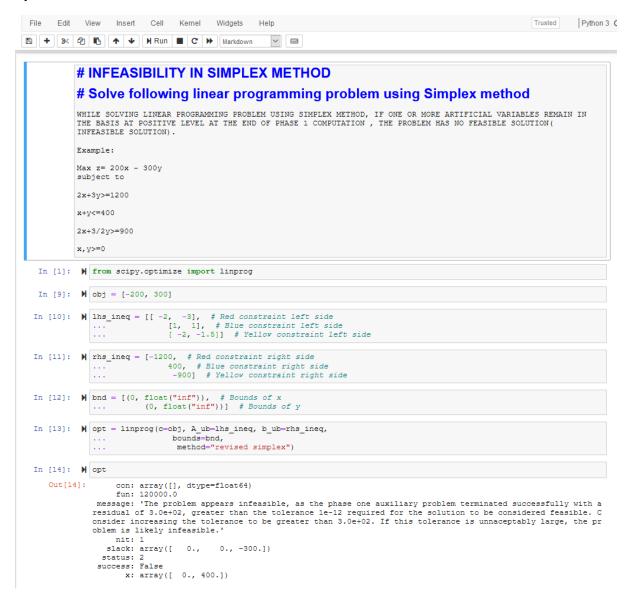
bnd = [(0, float("inf")), # Bounds of x

... (0, float("inf"))] # Bounds of y

opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,

- ... bounds=bnd,
- ... method="revised simplex")

opt



DUAL SIMPLEX METHOD

##SOLVE FOLLOWING LINEAR PROGRAMMING PROBLEM USING DUAL SIMPLEX METHOD USING R PROGRAMMING

Max z=40x1+50x2

#subject to

#2x1 + 3x2 <= 3

#8x1 + 4x2 <= 5

x1, x2>=0

Import IpSolve package

library(lpSolve)

Set coefficients of the objective function

f.obj <- c(40, 50)

Set matrix corresponding to coefficients of constraints by rows

Do not consider the non-negative constraint; it is automatically assumed f.con <- matrix(c(2, 3,

Set unequality signs

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Set right hand side coefficients

5)

Final value (z)

lp("max", f.obj, f.con, f.dir, f.rhs)

Variables final values

lp("max", f.obj, f.con, f.dir, f.rhs)\$solution

Sensitivities

lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$sens.coef.from lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$sens.coef.to

Dual Values (first dual of the constraints and then dual of the variables)

Duals of the constraints and variables are mixed

lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$duals

Duals lower and upper limits

lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$duals.from lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$duals.to

OUTPUT:

```
##SOLVE FOLLOWING LINEAR PROGRAMMING PROBLEM USING DUAL SIMPLEX METHOD USING R PROC
> # Max z=40x1+50x2
> #subject to
> #2x1 + 3x2 <= 3
> #8x1 + 4x2 <= 5
> # x1, x2>=0
> # Import IpSolve package
> library(lpSolve)
> # Set coefficients of the objective function
> f.obj <- c(40, 50)
> # Set matrix corresponding to coefficients of constraints by rows
> # Do not consider the non-negative constraint; it is automatically assumed
> f.con <- matrix(c(2, 3,
+
             8, 4), nrow = 2, byrow = TRUE)
> # Set unequality signs
> f.dir <- c("<=",
         "<=")
+
> # Set right hand side coefficients
> f.rhs <- c(3,
         5)
> # Final value (z)
> lp("max", f.obj, f.con, f.dir, f.rhs)
Success: the objective function is 51.25
> # Variables final values
> lp("max", f.obj, f.con, f.dir, f.rhs)$solution
[1] 0.1875 0.8750
> # Sensitivities
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.from
[1] 33.33333 20.00000
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.to
[1] 100 60
> # Dual Values (first dual of the constraints and then dual of the variables)
> # Duals of the constraints and variables are mixed
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals
[1] 15.00 1.25 0.00 0.00
> # Duals lower and upper limits
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.from
[1] 1.25e+00 4.00e+00 -1.00e+30 -1.00e+30
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.to
[1] 3.75e+00 1.20e+01 1.00e+30 1.00e+30
```

>

TRANSPORTATION PROBLEM

##sOLVE FOLLOWING TRANSPORTATION PROBLEM IN WHICH CELL ENTRIES REPRESENT UNIT COSTS USING R PROGRAMMING.

"Customer 1", "Customer 2", "Customer 3", "Customer 4" SUPPLY #sUPPLIER 1 10 2 20 11 15 9 #sUPPLIER 1 12 7 20 25 #sUPPLIER 1 4 14 16 18 10

15

15

Import IpSolve package

library(lpSolve)

#DEMAND

Set transportation costs matrix

5

15

costs <- matrix(c(10, 2, 20, 11,

12, 7, 9, 20,

4, 14, 16, 18), nrow = 3, byrow = TRUE)

Set customers and suppliers' names

colnames(costs) <- c("Customer 1", "Customer 2", "Customer 3", "Customer 4")
rownames(costs) <- c("Supplier 1", "Supplier 2", "Supplier 3")

Set unequality/equality signs for suppliers

row.signs <- rep("<=", 3)

```
# Set right hand side coefficients for suppliers
row.rhs <- c(15, 25, 10)

# Set unequality/equality signs for customers
col.signs <- rep(">=", 4)

# Set right hand side coefficients for customers
col.rhs <- c(5, 15, 15, 15)

# Final value (z)

TotalCost <- lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)

# Variables final values
lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)$solution
print(TotalCost)
```

OUTPUT:

```
> ##sOLVE FOLLOWING TRANSPORTATION PROBLEM IN WHICH CELL ENTRIES REPRESENT UNIT COSTS
          "Customer 1", "Customer 2", "Customer 3", "Customer 4" SUPPLY
> #sUPPLIER 1
                10
                                   20
                                            11
                                                    15
                         2
                         7
                                                    25
> #sUPPLIER 1
                12
                                   9
                                            20
> #sUPPLIER 1
                4
                        14
                                   16
                                            18
                                                    10
> #DEMAND
                        15
                                   15
                                            15
> # Import IpSolve package
> library(lpSolve)
> # Set transportation costs matrix
> costs <- matrix(c(10, 2, 20, 11,
            12, 7, 9, 20,
            4, 14, 16, 18), nrow = 3, byrow = TRUE)
```

```
> # Set customers and suppliers' names
> colnames(costs) <- c("Customer 1", "Customer 2", "Customer 3", "Customer 4") > rownames(costs) <- c("Supplier 1", "Supplier 2", "Supplier 3")
> # Set unequality/equality signs for suppliers
> row.signs <- rep("<=", 3)
> # Set right hand side coefficients for suppliers
> row.rhs <- c(15, 25, 10)
> # Set unequality/equality signs for customers
> col.signs <- rep(">=", 4)
> # Set right hand side coefficients for customers
> col.rhs <- c(5, 15, 15, 15)
> # Final value (z)
> TotalCost <- Ip.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)
> # Variables final values
> lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)$solution
   [,1][,2][,3][,4]
[1,] 0 5 0 10
[2,] 0 10 15 0
[3,] 5 0 0 5
> print(TotalCost)
Success: the objective function is 435
```

>

ASSIGNMENT PROBLEM

#SOLVE FOLLOWING ASSIGNMENT PROBLEM REPRESENTED IN FOLLOWING MATRIX USING R PROGRAMMING

# Assignment Problem				
# .	IOB1	JOB2	JOB3	
#W1	15	10	9	
#W2	9	15	10	
#W3	10	12	8	
# Import lpSolve package library(lpSolve)				
# Set assignment costs matrix				
costs <- matrix(c(15, 10, 9,				
9, 15, 10,				
10, 12,8), nrow = 3, byrow = TRUE)				
# Print assignment costs matrix				
costs				
# Final value (z)				
lp.assign(costs)				
# Variables final values				

OUTPUT:

lp.assign(costs)\$solution

```
> #SOLVE FOLLOWING ASSIGNMENT PROBLEM REPRESENTED IN FOLLOWING MATRIX USING R PROGRA
> # Assignment Problem
       JOB1 JOB2 JOB3
> #W1 15
               10
                     9
> #W2
         9
               15
                     10
> #W3
        10
              12
                     8
> # Import IpSolve package
> library(lpSolve)
> # Set assignment costs matrix
> costs <- matrix(c(15, 10, 9,
            9, 15, 10,
             10, 12, 8), nrow = 3, byrow = TRUE)
> # Print assignment costs matrix
> costs
   [,1][,2][,3]
[1,] 15 10 9
[2,] 9 15 10
[3,] 10 12 8
> # Final value (z)
> lp.assign(costs)
Success: the objective function is 27
> # Variables final values
> lp.assign(costs)$solution
  [,1][,2][,3]
[1,] 0 1 0
[2,] 1
        0 0
[3,] 0
        0
           1
```