HW 16: Due 12/12

"Linear programming can be viewed as part of a great revolutionary development which has given mankind the ability to state general goals and to lay out a path of detailed decisions to take in order to 'best' achieve its goals when faced with practical situations of great complexity."

-George Dantzig

Problem 1. (10pt) Find the initial simplex tableau corresponding to the linear programming problem shown below:

$$\max z = 4x_1 - x_2 + 5x_3$$

$$\begin{cases} x_1 + 7x_3 \le 20 \\ x_1 - 5x_2 + 9x_3 \ge -20 \\ -x_1 + x_2 - 5x_3 \ge 30 \\ x_1, x_2, x_3 \ge 0 \end{cases}$$

Problem 2. (10pt) Below is the initial simplex tableau corresponding to a linear programming maximization problem. Find the initial maximization problem.

Problem 3. (10pt) Below is the final simplex tableau for a linear programming maximization problem.

- (a) How many inequalities were considered?
- (b) How many variables were there in the original inequalities?
- (c) How many slack/surplus variables were introduced?
- (d) What was the solution to this maximization problem?

Problem 4. (10pt) Below is the final simplex tableau for a linear programming minimization problem.

$$\begin{array}{cccccc} 0 & 1 & 0.5 & -0.25 & 0.25 \\ 1 & 0 & -0.25 & 0.38 & 0.63 \\ 0 & 0 & 4.75 & 1.38 & 13.63 \end{array}$$

- (a) How many inequalities were considered?
- (b) How many variables were there in the original inequalities?
- (c) How many slack/surplus variables were introduced?
- (d) What was the solution to this minimization problem?