

Read in the following dictionary:

x_6	-1.0	-10.00 x_1	-3.00 x_2	+4.00 x_3	+6.00 x_4	-1.00 x_5	
x_7	31.0	-2.00 x_1	-9.00 x_2	+3.00 x_3	-4.00 x_4	-4.00 x_5	
x_8	-15.0	+8.00 x_1	+5.00 x_2	+5.00 x_3	+3.00 x_4	+5.00 x_5	
x_9	29.0	-4.00 x_1	-2.00 x_2	-5.00 x_3	+1.00 x_4	-4.00 x_5	
x_{10}	26.0	+1.00 x_1	-2.00 x_2	-1.00 x_3		-8.00 x_5	
x_{11}	-3.0	-1.00 x_1	+6.00 x_2	+5.00 x_3	+10.00 x_4	-4.00 x_5	
x_{12}	18.0	+2.00 x_1	+1.00 x_2	-4.00 x_3	+2.00 x_4	-5.00 x_5	
z	0.0	+4.00 x_1	-3.00 x_2	-5.00 x_3	-4.00 x_4	+1.00 x_5	

0.1 Initialization Phase: Dual Problem Solving

New Objective in primal was changed to :

$$\max \sum_{j=1}^5 -x_j$$

Primal variable x_j corresponds to dual variable y_j for $j = 1, \dots, 12$ Dual Dictionary (with objective changed is):

y_1	1.0	+10.00 y_6	+2.00 y_7	-8.00 y_8	+4.00 y_9	-1.00 y_{10}	+1.00 y_{11}	-2.00 y_{12}
y_2	1.0	+3.00 y_6	+9.00 y_7	-5.00 y_8	+2.00 y_9	+2.00 y_{10}	-6.00 y_{11}	-1.00 y_{12}
y_3	1.0	-4.00 y_6	-3.00 y_7	-5.00 y_8	+5.00 y_9	+1.00 y_{10}	-5.00 y_{11}	+4.00 y_{12}
y_4	1.0	-6.00 y_6	+4.00 y_7	-3.00 y_8	-1.00 y_9		-10.00 y_{11}	-2.00 y_{12}
y_5	1.0	+1.00 y_6	+4.00 y_7	-5.00 y_8	+4.00 y_9	+8.00 y_{10}	+4.00 y_{11}	+5.00 y_{12}
z	-0	+1.00 y_6	-31.00 y_7	+15.00 y_8	-29.00 y_9	-26.00 y_{10}	+3.00 y_{11}	-18.00 y_{12}

Initialization succeeded in finding final dual dictionary with 4 pivots

y_4	0.268292682927	-0.22 y_1	+7.29 y_7	+0.95 y_3	-4.88 y_9	-1.17 y_{10}	-5.02 y_{11}	-6.24 y_{12}
y_2	0.256097560976	+0.43 y_1	+9.10 y_7	+0.32 y_3	-1.29 y_9	+2.11 y_{10}	-4.84 y_{11}	-1.41 y_{12}
y_8	0.170731707317	-0.05 y_1	-0.27 y_7	-0.12 y_3	+0.80 y_9	+0.07 y_{10}	-0.56 y_{11}	+0.39 y_{12}
y_6	0.0365853658537	+0.06 y_1	-0.41 y_7	-0.10 y_3	+0.24 y_9	+0.16 y_{10}	-0.55 y_{11}	+0.51 y_{12}
y_5	0.182926829268	+0.30 y_1	+4.93 y_7	+0.51 y_3	+0.22 y_9	+7.79 y_{10}	+6.26 y_{11}	+3.56 y_{12}
z	2.59756097561	-0.67 y_1	-35.44 y_7	-1.93 y_3	-16.68 y_9	-24.74 y_{10}	-5.96 y_{11}	-11.63 y_{12}

Primal Dictionary is:

x_1	0.670731707317	+0.22 x_4	-0.43 x_2	+0.05 x_8	-0.06 x_6	-0.30 x_5	
x_7	35.4390243902	-7.29 x_4	-9.10 x_2	+0.27 x_8	+0.41 x_6	-4.93 x_5	
x_3	1.92682926829	-0.95 x_4	-0.32 x_2	+0.12 x_8	+0.10 x_6	-0.51 x_5	
x_9	16.6829268293	+4.88 x_4	+1.29 x_2	-0.80 x_8	-0.24 x_6	-0.22 x_5	
x_{10}	24.743902439	+1.17 x_4	-2.11 x_2	-0.07 x_8	-0.16 x_6	-7.79 x_5	
x_{11}	5.96341463415	+5.02 x_4	+4.84 x_2	+0.56 x_8	+0.55 x_6	-6.26 x_5	
x_{12}	11.6341463415	+6.24 x_4	+1.41 x_2	-0.39 x_8	-0.51 x_6	-3.56 x_5	
z	-2.59756097561	-0.27 x_4	-0.26 x_2	-0.17 x_8	-0.04 x_6	-0.18 x_5	

Primal Dictionary with original objective is:

x_1	0.670731707317	$+0.22x_4 - 0.43x_2 + 0.05x_8 - 0.06x_6 - 0.30x_5$
x_7	35.4390243902	$-7.29x_4 - 9.10x_2 + 0.27x_8 + 0.41x_6 - 4.93x_5$
x_3	1.92682926829	$-0.95x_4 - 0.32x_2 + 0.12x_8 + 0.10x_6 - 0.51x_5$
x_9	16.6829268293	$+4.88x_4 + 1.29x_2 - 0.80x_8 - 0.24x_6 - 0.22x_5$
x_{10}	24.743902439	$+1.17x_4 - 2.11x_2 - 0.07x_8 - 0.16x_6 - 7.79x_5$
x_{11}	5.96341463415	$+5.02x_4 + 4.84x_2 + 0.56x_8 + 0.55x_6 - 6.26x_5$
x_{12}	11.6341463415	$+6.24x_4 + 1.41x_2 - 0.39x_8 - 0.51x_6 - 3.56x_5$
z	-6.9512195122	$+1.63x_4 - 3.12x_2 - 0.41x_8 - 0.73x_6 + 2.34x_5$

1 Optimization Phase Simplex

Starting Dictionary is:

x_1	0.670731707317	$+0.22x_4 - 0.43x_2 + 0.05x_8 - 0.06x_6 - 0.30x_5$
x_7	35.4390243902	$-7.29x_4 - 9.10x_2 + 0.27x_8 + 0.41x_6 - 4.93x_5$
x_3	1.92682926829	$-0.95x_4 - 0.32x_2 + 0.12x_8 + 0.10x_6 - 0.51x_5$
x_9	16.6829268293	$+4.88x_4 + 1.29x_2 - 0.80x_8 - 0.24x_6 - 0.22x_5$
x_{10}	24.743902439	$+1.17x_4 - 2.11x_2 - 0.07x_8 - 0.16x_6 - 7.79x_5$
x_{11}	5.96341463415	$+5.02x_4 + 4.84x_2 + 0.56x_8 + 0.55x_6 - 6.26x_5$
x_{12}	11.6341463415	$+6.24x_4 + 1.41x_2 - 0.39x_8 - 0.51x_6 - 3.56x_5$
z	-6.9512195122	$+1.63x_4 - 3.12x_2 - 0.41x_8 - 0.73x_6 + 2.34x_5$

x_4 enters and x_3 leaves

x_1	1.11538461538	$-0.23x_3 - 0.50x_2 + 0.08x_8 - 0.04x_6 - 0.42x_5$
x_7	20.6666666667	$+7.67x_3 - 6.67x_2 - 0.67x_8 - 0.33x_6 - 1.00x_5$
x_4	2.02564102564	$-1.05x_3 - 0.33x_2 + 0.13x_8 + 0.10x_6 - 0.54x_5$
x_9	26.5641025641	$-5.13x_3 - 0.33x_2 - 0.18x_8 + 0.26x_6 - 2.85x_5$
x_{10}	27.1153846154	$-1.23x_3 - 2.50x_2 + 0.08x_8 - 0.04x_6 - 8.42x_5$
x_{11}	16.141025641	$-5.28x_3 + 3.17x_2 + 1.21x_8 + 1.06x_6 - 8.96x_5$
x_{12}	24.2820512821	$-6.56x_3 - 0.67x_2 + 0.41x_8 + 0.13x_6 - 6.92x_5$
z	-3.64102564103	$-1.72x_3 - 3.67x_2 - 0.21x_8 - 0.56x_6 + 1.46x_5$

x_5 enters and x_{11} leaves

x_1	0.353361945637	$+0.02x_3 - 0.65x_2 + 0.02x_8 - 0.09x_6 + 0.05x_{11}$
x_7	18.8655221745	$+8.26x_3 - 7.02x_2 - 0.80x_8 - 0.45x_6 + 0.11x_{11}$
x_4	1.05579399142	$-0.73x_3 - 0.52x_2 + 0.06x_8 + 0.04x_6 + 0.06x_{11}$
x_9	21.4377682403	$-3.45x_3 - 1.34x_2 - 0.56x_8 - 0.08x_6 + 0.32x_{11}$
x_{10}	11.9442060086	$+3.73x_3 - 5.48x_2 - 1.06x_8 - 1.04x_6 + 0.94x_{11}$
x_5	1.80114449213	$-0.59x_3 + 0.35x_2 + 0.13x_8 + 0.12x_6 - 0.11x_{11}$
x_{12}	11.8125894134	$-2.48x_3 - 3.11x_2 - 0.52x_8 - 0.69x_6 + 0.77x_{11}$
z	-1.00858369099	$-2.58x_3 - 3.15x_2 - 0.01x_8 - 0.39x_6 - 0.16x_{11}$

Final Dictionary Solution: -1.00858369099 Num Pivots: 3