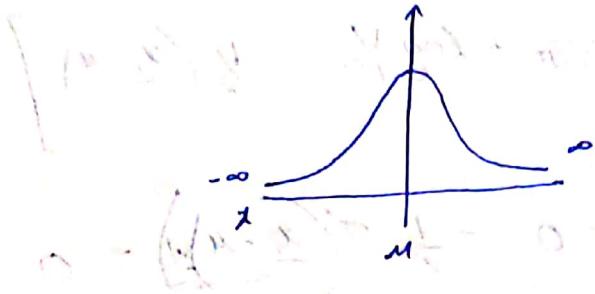


Univariate Gaussian distribution

$$P(x|\mu, \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$



$$\int_{-\infty}^{\infty} P(x) dx = 1$$

$$P(x) \geq 0$$

Multivariate :-

$$x = \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix}$$

column matrix

Σ - covariance matrix
tells correlation b/w dimensions.

d - dimensions.

$$P(x|\mu, \Sigma) = \frac{1}{(2\pi)^{d/2} |\Sigma|} e^{-\frac{1}{2} [x-\mu]^T \Sigma^{-1} [x-\mu]}$$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\mu = \begin{bmatrix} \mu_1 \\ \mu_2 \\ \mu_3 \end{bmatrix}$$

Mahalanobis distance
 $[x-\mu]^T \Sigma^{-1} [x-\mu]$
If all dimension are ~~rele~~ independent
Then $\Sigma = \text{unit matrix}$.

e.i.d. individual identical distribution.

Let x_1, x_2, \dots, x_N be i.i.d

$$P(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2} \left[\frac{x-\mu}{\sigma} \right]^2}$$

Joint scoring func of the samples
(likelihood function) = $\prod_{i=1}^N P(x_i)$

$$\begin{aligned}
 \text{Log Likelihood} &= \sum_i \log P(x_i) \\
 &= -\frac{1}{2} \sum_i \left[\log \left(\frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2} \left(\frac{x_i - \mu}{\sigma} \right)^2} \right) \right] \\
 &= -\frac{1}{2} \sum_i \left[\log \frac{1}{\sqrt{2\pi}} + \log \frac{1}{\sigma} - \frac{1}{2} \left(\frac{x_i - \mu}{\sigma} \right)^2 \right] \\
 \frac{d}{d\mu} \text{Log Likelihood} &= \sum_i \left(0 + 0 - \frac{1}{\sigma^2} \left(\frac{x_i - \mu}{\sigma} \right)_i \right) = 0 \\
 &= \sum_i (x_i - \mu) = 0
 \end{aligned}$$

$\sum x_i = n\mu$

$\mu = \frac{1}{n} \sum x_i$

$$\begin{aligned}
 \frac{d}{d\sigma} \text{Log(Likelihood)} &= \sum_i \left(0 + \frac{1}{\sigma^2} \left(\frac{x_i - \mu}{\sigma} \right) + \frac{\frac{1}{\sigma} \left(\frac{x_i - \mu}{\sigma} \right)}{\sigma} \right. \\
 &\quad \left. \cdot \frac{x_i - \mu}{\sigma^2} \right) = 0
 \end{aligned}$$

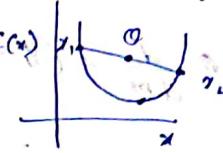
$$\frac{\partial N(\mu, \sigma^2)}{\partial \sigma^2} = \sum_i (x_i - \mu)^2$$

$$\sigma^2 = \frac{1}{N} \sum_i (x_i - \mu)^2$$

convex optimisation

$$\min f_0(x) \quad x \in \mathbb{R}^n \text{ (n dimension vector)}$$

subject s.t. $f_i(x) \leq 0$



$$y = ax + b$$

when function is convex if any two points of $f(x)$ the line going on the two points is within the curve then the function is called convex function.

$\theta x_1 + (1-\theta)x_2 \quad (0 \leq \theta \leq 1)$

↓
Be any point in the line segment b/w x_1 & x_2 .

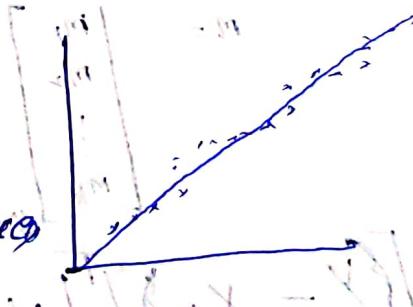
~~$f(x) \leq f(\theta x_1 + (1-\theta)x_2) \leq f(x)$~~

If $f(\theta x_1 + (1-\theta)x_2) \leq f(x_1)\theta + f(x_2)(1-\theta)$
Then the function is convex. for every x_1, x_2 .

- 1) Least squares problem.
- 2) linear programming

$$y = mx + c$$

The line at which the sum of square of distance is minimum.



$$(y_1 - (mx_1 + c))^2 + (y_2 - (mx_2 + c))^2 + \dots + (y_n - (mx_n + c))^2$$

$$\sum (y_i - (m(x_i + c)))^2$$

$$\frac{d}{dm} \sum (y_i - m(x_i + c))^2$$

$$= \sum (y_i - m(x_i + c))(-x_i - c) = 0$$

$$\frac{d}{dc} \sum (y_i - m(x_i + c))^2$$

$$= \sum (y_i - m(x_i + c))(1) = 0$$

$$\Rightarrow [Y - (mX + C)]^T [Y - (mX + C)] = [Y_1, \dots, Y_N]^T [Y_1, \dots, Y_N] = X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix}$$

Data Matrix $X = \begin{bmatrix} 1 & x_{11} & \dots & x_{1N} \\ 1 & x_{21} & \dots & x_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{K1} & \dots & x_{KN} \end{bmatrix}$ let K be no. of variables
and N be no. of observations

$$m = \begin{bmatrix} m_1 \\ m_2 \\ \vdots \\ m_K \end{bmatrix}$$

$$\Theta = [Y - Xm]^T [Y - Xm]$$

$$= ((y_1 - m_1 - b)^2 + (y_2 - m_2 - b)^2 + \dots + (y_N - m_K - b)^2)$$

$$\text{let } y - x_m = \begin{bmatrix} \frac{d_i}{dx} \\ \vdots \\ \frac{d_i}{dx_N} \end{bmatrix} = D$$

$$\Rightarrow D^T D = \sum_{i=1}^N d_i^2$$

$$(x_1 - m_1)^2 + (x_2 - m_2)^2 + \dots + (x_N - m_N)^2$$

(i) linear programming. (ii) Quadratic optimisation

$$\min_{x \in \mathbb{R}^N} g^T x \quad x \in \mathbb{R}^N \text{ (constraint)} \quad \min_{x \in \mathbb{R}^N} x^T A x$$

$$\text{constraints.} \quad a_i^T x \leq 0 \quad 1 \leq i \leq N$$

A - positive definite matrix.

$$Ax \leq 0$$

equality constraints.

$$h_i(x) = 0$$

inequality $g_i(x) \leq 0$

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix}$$

\rightarrow Find if i) $x \log x$

$$\text{ii) } e^{ax}$$

$$\text{iii) } x^a \quad a \geq 1 \quad \text{convex.}$$

$$x^a = x^a \cdot 1^a = x^a$$

$$x^a = x^a \cdot x^0 = x^a$$

$$\text{set } x_1, x_2 \rightarrow 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

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$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

$$x \log x \rightarrow 0 + 0 + 0 = 0$$

\rightarrow

$$\begin{bmatrix} (3,5) & (5,8) & x(9,6) \\ x & x(3,4) & \\ (2,2) & & \end{bmatrix}$$

Find M.C.

$$y = mx + c$$

$$(2 - (2m+c))^2 + (5 - (3m+c))^2 + \\ (8 - (5m+c))^2 + (6 - (9m+c))^2 + \\ (7 - (8m+c))^2$$

9,2
3,5
5,8
9,6
8,4

$$= (4 - 4m - 2c) \times (t_2) + (10 - 6m - 2c) (t_3)$$

$$+ \cancel{(16 - 10m - 2c)} (t_5) + \cancel{(12 - 18m - 2c)} (t_9)$$

$$(8 - 16m - 2c) (t_8) = 0$$

$$\frac{18}{150} \cancel{m} + \frac{366}{290} - 382m - 54c = 0 \rightarrow \textcircled{1}$$

$$\begin{array}{r} 28 \\ 18 \\ 50 \\ 162 \\ 128 \\ \hline 290 \end{array}$$

cancel m changes

$$50 - 54m - 10c = 0 \rightarrow \textcircled{2}$$

$$54m = 50 - 10c$$

3.54

$$m = \frac{50 - 10c}{54}$$

$$290 - \frac{50 - 10c}{54} - 54c = 0$$

$$145 - \frac{191(25 - 5c)}{27} - 27c = 0$$

$$145 - 191 \times 25 + 955c - 729c = 0$$

$$ii) e^{ax}$$

$$iii) x^a \propto$$

$$226c = 191 \times 25 - 145$$

$$c = \frac{191 \times 25}{226}$$

$$c = \frac{20 \times 186}{226}$$

$$c = 3.54$$

$$m = 0.26$$

i) $x \log x$

100% 100%

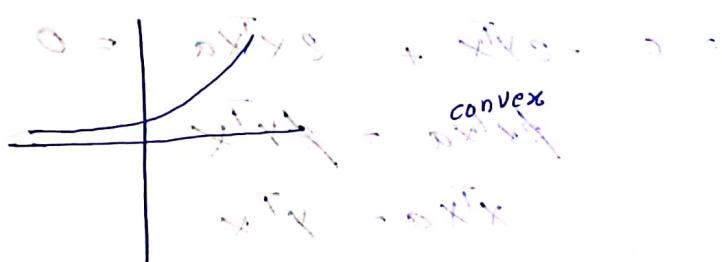
$$\therefore x_1 \log x_1 \quad x_2 \log x_2$$

$$\theta x_1 + (1-\theta)x_2$$

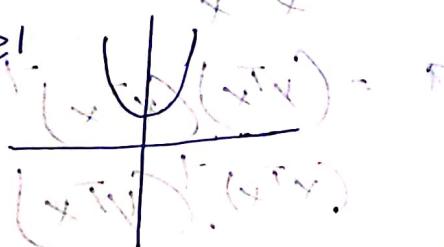
٦



$$\text{ii) } e^{ax}$$



$$\text{iii) } x^\alpha \quad \alpha \neq 1$$



α -ethyl

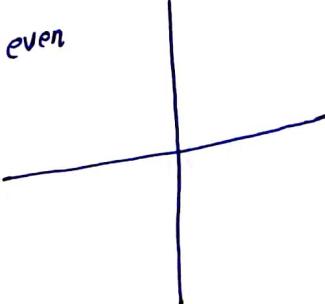
convex

π -odd

not convex

$$\alpha < 0$$

α -even



α -odd

$$[y - Xa]^T [y - Xa]$$

$(a - b)^T$

$(a^T - b^T)$

$$= y^T y - \cancel{(a^T x^T y)} - \cancel{y^T x a} + a^T x^T x a$$

$$= y^T y - 2 y^T x a + a^T x^T x a$$

$$\frac{\delta}{\delta a} [y^T y - 2 y^T x a + a^T x^T x a]$$

$$= 0 - 2 y^T x + 2 x^T x a = 0$$

$$\cancel{2 x^T x a} = \cancel{2 y^T x}$$

$$x^T x a = y^T x$$

$$a = \frac{y^T x}{x^T x}$$

$$a = (y^T x) (x^T x)^{-1}$$

$$(x^T x)^{-1} (y^T x)$$

$\hat{a} > 0$

$\hat{a} \in \mathbb{R}$

$(0 \rightarrow)$
 (a^T, b^T)

Affine = set :-

Convex
Affine

Concave \Rightarrow double derivative is -ve.

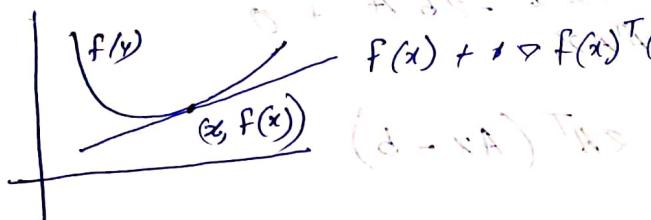
(ii) Convex \Rightarrow double derivative is +ve

Conditions:-

first order derivative:

$$f(y) \geq f(x) + \nabla f(x)^T(y-x)$$

$$f(x) + \nabla f(x)^T(y-x)$$



\Rightarrow The tangent at a point x on $f(x)$ is always below the curve \Rightarrow for any point y on the line y on the line. $f(y)$ is greater than the value of that

second order derivative:-

$$ax_1^2 + bx_2^2 + cx_1x_2$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\begin{bmatrix} 2ax_1 + cx_2 \\ 2bx_2 + cx_1 \end{bmatrix} \Rightarrow$$

single derivative

$$\begin{bmatrix} 2a & c \\ c & 2b \end{bmatrix}$$

double derivative.

$$\begin{aligned} \nabla^2 f(x) &\geq 0 \rightarrow \text{convex} \\ \nabla^2 f(x) &> 0 \rightarrow \text{strictly convex.} \end{aligned}$$

$$f(x) = \|Ax - b\|^2$$

$$= \|(Ax - b)^T(Ax - b)\|$$

$$f(x) = x^T A^T A x - x^T A^T b - b^T A x + b^T b$$

$$= x^T A^T A x - 2b^T A x + b^T b$$

$$\frac{\delta f(x)}{\delta x} = \cancel{x^T A x} - 2b^T A + \cancel{0}$$

$$= 2A^T(Ax - b)$$

$$\frac{\delta f(x)}{\delta x} = 2A^T(Ax - b)$$

$$= 2A^T A x - 2A^T b$$

for any matrix it is ≥ 0

Then its modulus ≥ 0 (ii)

$$x^T M x \geq 0$$

$$\begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \in \begin{cases} \text{positive definite} \\ \text{symmetric} \end{cases}$$

$$\begin{pmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \in \begin{cases} \text{positive definite} \\ \text{symmetric} \end{cases}$$

negative definite

positive semi-definite

$$\rightarrow f(x, y) = \frac{xy}{y} \quad \text{convex} \quad \forall y > 0 \quad \begin{matrix} -h^2/1 \\ (\text{Hessian}) \end{matrix}$$

$$\frac{\partial f(x, y)}{\partial x} = \frac{y}{y} \quad \frac{\partial f(x, y)}{\partial y} = -\frac{x^2}{y^2}$$

$$\frac{\partial f(x, y)}{\partial x} = \begin{bmatrix} \frac{y}{y} \\ -\frac{x^2}{y^2} \end{bmatrix} \quad \begin{bmatrix} \frac{y}{y} & -\frac{2x}{y^2} \\ -\frac{2x}{y^2} & \frac{-2x^2}{y^4} \end{bmatrix}$$

$$\frac{4x^2}{y^4} - \frac{4x^2}{y^4} = 0 \quad \text{convex.}$$

\rightarrow log sum exp.

$$f(x) = \log \left[\sum_{k=1}^n e^{x_k} \right]$$

$$\nabla f(x) = \frac{1}{\sum_{k=1}^n e^{x_k}} \begin{bmatrix} e^{x_1} \\ \vdots \\ e^{x_n} \end{bmatrix}$$

$$\nabla^2 f(x) = \frac{\left(\sum_{k=1}^n e^{x_k} \right)^2 - (e^{x_1})^2}{y^3}$$

≥ 0

symm

$$\rightarrow \min 5x^2 + 10y^2 - 8xy = 0$$

$$2x - 5y = 6$$

$$5x^2 + 10y^2 - 8xy = 0$$

$$2x - 6 = 5y$$

$$25x^2 + \frac{25}{4}(2x-6)^2 - \frac{8}{5}x(2x-6) = 0$$

$$25x^2 + \underline{8x^2} + 72 - 48x - \underline{16x^2} + 48x = 0$$

$$17x^2 = -72$$

$$\Rightarrow f(x) = \log\left(\sum_{k=1}^n e^{x_k}\right)$$

prove that this function is convex $x \in \mathbb{R}^n$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}_{n \times 1}$$

$$\frac{\partial f(x)}{\partial x} = \begin{bmatrix} \frac{1}{\sum_{k=1}^n e^{x_k}} e^{x_1} \\ \vdots \\ \frac{1}{\sum_{k=1}^n e^{x_k}} e^{x_n} \end{bmatrix}$$

$$\frac{\partial f(x)}{\partial x^2} = \begin{pmatrix} \frac{y^2 - e^{2x_1}}{y^3} & \frac{-e^{x_1+x_2}}{y^3} \\ \frac{-e^{x_1+x_2}}{y^3} & \frac{y^2 - e^{2x_2}}{y^3} \end{pmatrix}$$

$$\frac{-e^{x_1+x_2}}{y^3}$$

$$\frac{y^2 - e^{2x_1}}{y^2} \left(\frac{y^2 - e^{2x_2}}{y^3} \right)$$

$$y^4 - y^2(e^{2(x_1+x_2)} + e^{2x_2}) + 2e^{2(x_1+x_2)}$$

$$\left(\frac{y^2 - e^{2(x_1+x_2)}}{y^3} \right)^2$$

$$\text{det} \begin{pmatrix} -e^{x_1+x_3} & -e^{x_1+x_2+x_3} & \left(\frac{y^2 - e^{2x_2}}{y^3} \right) - e^{x_1+x_3} \\ -e^{x_1+2x_2+x_3} & -e^{x_1+x_2+x_3} & -y^2 \left(e^{x_1+x_3} \right) e^{x_1} \\ -e^{x_1+2x_2} & -2e^{x_1+2x_2+x_3} & e^{x_1+x_3} \end{pmatrix}$$

$$x^T A x^T \geq 0$$

$$x^T A^T x$$

$$x^T A x \geq 0 \Leftrightarrow x^T A^T x \geq 0$$

$$x^T A x^T + x^T A^T x \geq 0$$

$$\sum a_i v_i^2 - (\sum a_i v_i)^2 \geq 0$$

$$\sum a_i v_i^2 \geq (\sum a_i v_i)^2$$

$$2 \sum a_i v_i^2 \geq$$

$$a_1 v_1^2 + a_2 v_2^2 + a_3 v_3^2$$

$$a_i = \frac{c^{ij}}{\rho^j} c_i$$

ρ^j
represents

$$a_1 v_1^2 + a_2 v_2^2 + a_3 v_3^2 \\ + 2a_2 v_1 v_2 + 2a_3 v_1 v_3 \\ + 2a_1 v_2 v_3$$

$$a_1 + a_2 + a_3$$

Linear Programming

$$\text{min } c^T x$$

$$Ax \geq b, x \geq 0$$

$x \in \mathbb{R}^n$ - n dimension

$$\max c^T x$$

$$Ax \leq b, x \geq 0$$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}_{n \times 1} \geq b_{m \times 1}$$

$A \in \mathbb{R}^{m \times n}$

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \geq b_1$$

$$a_{21}x_1 + \dots + a_{2n}x_n \geq b_2$$

a

Simplex Method:

$$\text{max } 4x_1 + 6x_2$$

such that (st)

$$-x_1 + x_2 \leq 11$$

$$x_1 + 2x_2 \leq 27$$

$$2x_1 + 5x_2 \leq 90$$

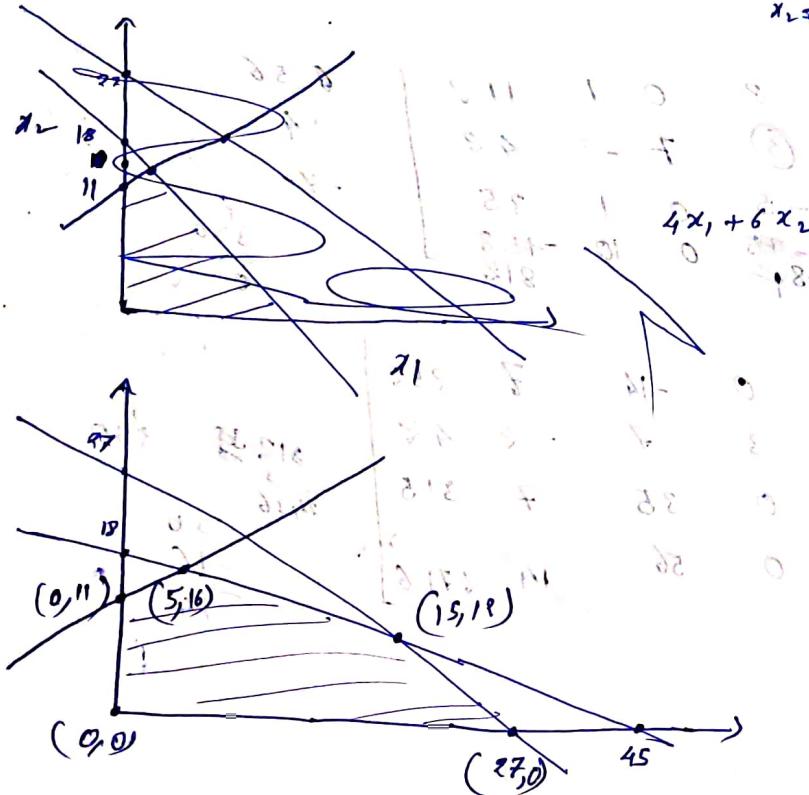
$$x_2 = 11 + x_1$$

$$y = \text{max}$$

$$x_2 \leq 27 - x_1$$

$$5x_2 \leq 90 - 2x_1$$

$$x_2 \leq 18$$



$$-x_1 + x_2 + s_1 = 11$$

$$x_1 + x_2 + s_2 = 27$$

$$2x_1 + 5x_2 + s_3 = 90$$

$$\text{max } Z = 4x_1 + 6x_2 + 0s_1 + 0s_2 + 0s_3$$

s_1, s_2, s_3 are slack variables.

$$A = \begin{pmatrix} 1 & -1 & 1 & 0 & 0 & 0 & 11 \\ 1 & 1 & 0 & 1 & 0 & 0 & 27 \\ 2 & 5 & 0 & 0 & 1 & 0 & 90 \\ -4 & -6 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$\uparrow \text{max } Z$

$\frac{11}{1} \leftarrow \text{front + } R_1$

$\frac{27}{1}$

$\frac{90}{5} = 18$

$$\left[\begin{array}{cccccc} -1 & 1 & 1 & 0 & 0 & 11 \\ 2 & 0 & -1 & 1 & 0 & 16 \\ 7 & 0 & -5 & 0 & 1 & 35 \\ 10 & 0 & 6 & 0 & 0 & 66 \\ 7 & 0 & 6 & 0 & 0 & 112 \\ \hline 7 & 0 & 6 & 0 & 0 & 112 \end{array} \right] \quad \begin{array}{l} R_2 = R_2 - R_1 \\ R_3 = R_3 + 5R_1 \\ R_4 = R_4 + 6R_1 \end{array}$$

$Z = \text{maximise}$

$$\left[\begin{array}{cccccc} 0 & 7 & 2 & 0 & 1 & 112 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 7 & 0 & -5 & 0 & 1 & 35 \\ 0 & 0 & -8 & 0 & 10 & -18 \\ \hline 0 & 0 & -8 & 0 & 10 & 812 \end{array} \right] \quad \begin{array}{l} \cancel{0.56} \\ \cancel{14} \\ \cancel{-7} \\ \cancel{\frac{350}{462}} \\ \cancel{\frac{812}{812}} \end{array}$$

$$\left[\begin{array}{cccccc} 0 & 21 & 0 & -14 & 7 & 252 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 21 & 0 & 0 & 35 & 7 & 315 \\ 0 & 0 & 0 & 56 & 14 & 2716 \\ \hline 0 & 0 & 0 & 56 & 14 & 2716 \end{array} \right] \quad \begin{array}{l} \cancel{105} \\ \cancel{210} \\ \cancel{315} \\ \cancel{2436} \\ \cancel{2716} \\ \cancel{-16} \\ \cancel{14} \end{array}$$

$\rightarrow (0,0)$ B
 \rightarrow Artificial
 no slay

\rightarrow 2nd phase

Phase 2
 Addition

$$W = 2 + x_1 + x_2$$

$$X_3 = 3x_1 + x_2 + x_3$$

$$X_4 = 2 + x_2 + x_4$$

$$Z = 20 + 20 + 20 + 20 + 20 + 20 = 120$$

a_{11}

$-1a_{22}$

$0.2a_{34}$

$$\begin{array}{cccccc} 0 & 20 & 20 & 20 & 20 & 20 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \hline 0 & 0 & 0 & 0 & 0 & 0 \end{array}$$

Simplex Method :-

$$\text{max } 4x_1 + 6x_2$$

such that (s.t.)

$$\begin{aligned} -x_1 + x_2 &\leq 11 \\ x_1 + x_2 &\leq 27 \\ 2x_1 + 5x_2 &\leq 90 \end{aligned}$$

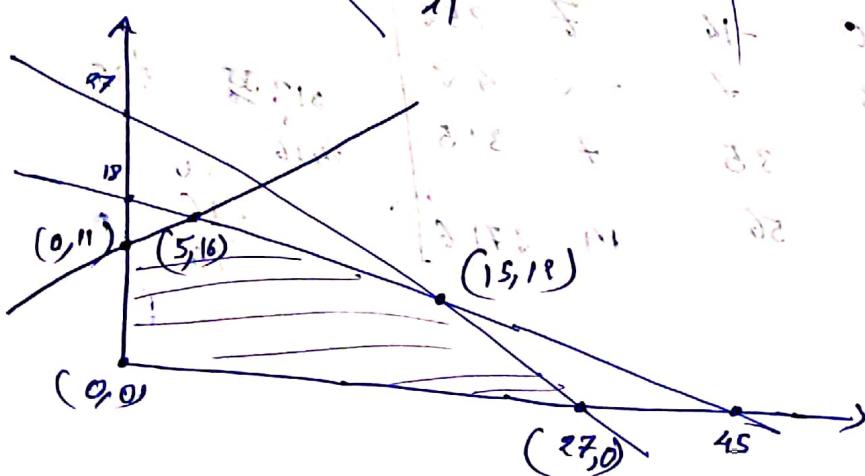
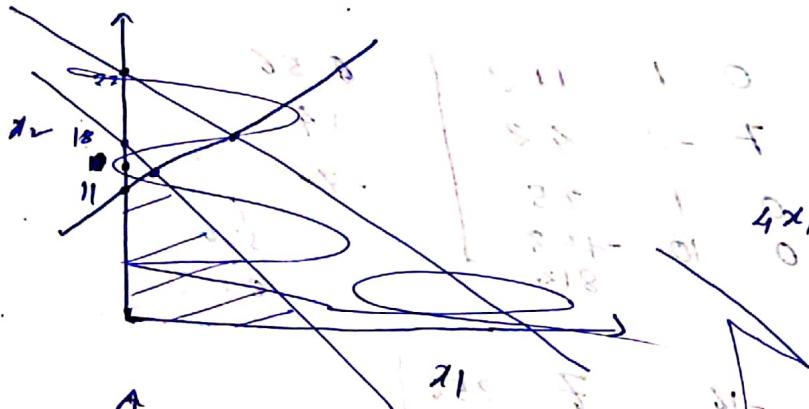
$$x_2 = 11 + x_1$$

y = max

$$x_2 \leq 27 - x_1$$

$$5x_2 \leq 90 - 2x_1$$

$$x_2 \leq 18$$



$$-x_1 + x_2 + s_1 = 11$$

$$x_1 + x_2 + s_2 = 27$$

$$2x_1 + 5x_2 + s_3 = 90$$

s_1, s_2, s_3 are slack variables.

$$\text{max } Z = 4x_1 + 6x_2 + 0s_1 + 0s_2 + 0s_3$$

$$Z - 4x_1 - 6x_2 - 0s_1 - 0s_2 - 0s_3 = 0$$

x_1	x_2	s_1	s_2	s_3		
-1	1	1	0	0	11	$11/1 \leftarrow \text{Routh} + R_1$
1	1	0	1	0	27	$27/1$
?	5	0	0	1	90	$90/5 = 18$
-4	-6	0	0	0	0	

$$R_2 = R_2 - R_1$$

$$R_3 = R_3 - 5R_1$$

$$\left[\begin{array}{cccccc} -1 & 1 & 1 & 0 & 0 & 11 \\ 2 & 0 & -8 & -1 & 10 & 16 \\ 7 & 0 & -5 & 0 & 1 & 35 \\ 7 & 0 & 6 & 0 & 0 & 466 \end{array} \right] \xrightarrow{\text{Row } 1 + \text{Row } 2}$$

$\frac{1}{7} \times \text{Row } 2$

$$\left[\begin{array}{cccccc} -1 & 1 & 1 & 0 & 0 & 11 \\ 1 & 0 & -8 & -1 & 10 & 16 \\ 0 & 1 & 35 & 0 & 0 & 466 \end{array} \right] \xrightarrow{\text{Row } 3 - 7 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} -1 & 1 & 1 & 0 & 0 & 11 \\ 1 & 0 & -8 & -1 & 10 & 16 \\ 0 & 1 & 35 & 0 & 0 & 466 \end{array} \right] \xrightarrow{\text{Row } 4 - 7 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} 0 & 7 & 8 & 0 & 1 & 112 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 7 & 0 & -5 & 0 & 1 & 35 \\ 0 & 0 & -8 & 0 & 10 & -112 \end{array} \right] \xrightarrow{\text{Row } 1 + 7 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} 0 & 7 & 8 & 0 & 1 & 112 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 0 & 0 & -5 & 0 & 1 & 35 \\ 0 & 0 & -8 & 0 & 10 & -112 \end{array} \right] \xrightarrow{\text{Row } 3 + 7 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} 0 & 7 & 8 & 0 & 1 & 112 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 0 & 0 & -5 & 0 & 1 & 35 \\ 0 & 0 & -8 & 0 & 10 & -112 \end{array} \right] \xrightarrow{\text{Row } 4 + 7 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} 0 & 21 & 0 & -14 & 7 & 252 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 21 & 0 & 0 & 35 & 7 & 315 \\ 0 & 0 & 0 & 56 & 14 & 2716 \end{array} \right] \xrightarrow{\text{Row } 1 + 21 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} 0 & 21 & 0 & -14 & 7 & 252 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 21 & 0 & 0 & 35 & 7 & 315 \\ 0 & 0 & 0 & 56 & 14 & 2716 \end{array} \right] \xrightarrow{\text{Row } 3 + 21 \times \text{Row } 2}$$

$$\left[\begin{array}{cccccc} 0 & 21 & 0 & -14 & 7 & 252 \\ 0 & 0 & 3 & 7 & -2 & 42 \\ 0 & 0 & 0 & 35 & 7 & 315 \\ 0 & 0 & 0 & 56 & 14 & 2716 \end{array} \right] \xrightarrow{\text{Row } 4 + 21 \times \text{Row } 2}$$

gallons
• already

$$11 = 2 + 2x + 3x -$$

$$88 = 32 + 2x + 3x$$

$$89 = 2 + 8x + 3x$$

$$29 + 20 + 20 + 28x + 18x = 89 \text{ L/min}$$

$$0.29 + 0.20 + 0.20 + 0.28 + 0.18 = 1$$

$$\text{Method 2: } \left| \begin{array}{ccccc} 0 & 21 & 0 & -14 & 7 \\ 0 & 0 & 3 & 7 & -2 \\ 0 & 0 & 0 & 35 & 7 \\ 0 & 0 & 0 & 56 & 14 \end{array} \right| \xrightarrow{\text{Row } 1 + 21 \times \text{Row } 2}$$

$Z = \text{maximise}$

$$-2x_1 - 3x_2$$

$$3x_1 + 2x_2 = 14$$

$$2x_1 - 4x_2 \geq 2$$

$$4x_1 + 3x_2 \leq 19$$

$$2x_1 - 4x_2 - s_1 = 2 \quad s_1 \geq 0 \quad \text{--- (1)}$$

$$4x_1 + 3x_2 + s_2 = 19 \quad s_2 \geq 0 \quad \text{--- (2)}$$

$$3x_1 + 2x_2 + 0s_1 + 0s_2 = 14$$

$$Z + 2x_1 + 3x_2 + 0s_1 + 0s_2 = 0$$

- $\Rightarrow (0,0)$ is not valid because it violates the constraints.
- \Rightarrow Artificial variables are used we add either that no slack variables.

s_1, s_2 $s_1 \rightarrow$ surplus variable
 $s_2 \rightarrow$ slack variable

$$3x_1 + 2x_2 + s_1 = 14$$

$$2x_1 - 4x_2 - s_1 = 2$$

$$4x_1 + 3x_2 + s_2 = 0$$

\Rightarrow Phase I phase \rightarrow minimize a_1, a_2 .

$$Z^I = -a_1 - a_2$$

$$Z^I + a_1 + a_2 = 0$$

$$\begin{array}{ccccccccc} x_1 & x_2 & s_1 & s_2 & a_1 & a_2 \\ 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \end{array}$$

$$\begin{array}{ccccccccc} -1a_1 & 3 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ -1a_2 & 2 & -4 & -1 & 0 & 0 & 1 & 0 & 0 \end{array}$$

$$\begin{array}{ccccccccc} 0 & 4 & 3 & 0 & 1 & 0 & 0 & 0 & 0 \\ s_2 & 4 & 3 & 0 & 1 & 0 & 0 & 0 & 0 \end{array}$$

$$\begin{array}{ccccccccc} C_i & -2 & -5 & -2 & -1 & 0 & 0 & 0 & 0 \\ & & & & & & & & \uparrow \end{array}$$

$$\begin{array}{ccccccc|c}
& 0 & 0 & 0 & -1 & -1 & 0 \\
-1 & a_1 & 0 & 8 & 3/_{12} & 0 & 1 & -3/_{12} & 11 \\
0 & x_1 & 1 & -2 & -1/_{12} & 0 & 0 & 1/_{12} & 1 \\
0 & s_2 & 0 & \textcircled{11} & 2 & 1 & 0 & -2 & 15 \leftarrow \text{buf.}
\end{array}$$

$$0 \quad \underline{8} \quad -3/_{12} \quad 0 \quad 0 \quad -3/_{12} \quad +11$$

$$\begin{array}{ccccccc|c}
-1 & a_1 & 0 & 0 & \textcircled{-1/_{12}} & -1/_{12} & 1 & -1/_{12} + 8/_{12} = 7/_{12} \\
0 & x_1 & 1 & 0 & 3/_{12} & 1/_{12} & 0 & 1/_{12} + 4/_{12} = 5/_{12} \\
0 & x_2 & 0 & 1 & 2/_{11} & 1/_{11} & 0 & -2/_{11} + 15/_{11} = 13/_{11} \\
0 & y_{12} & -8/_{11} & 0 & -1 + 1/_{11} & -8/_{11} & 0 & -1 + 1/_{11}
\end{array}$$

$$\begin{array}{ccccccc|c}
0 & s_1 & -2 & -5 & -0 & 0 & 0 \\
0 & x_1 & x_2 & s_1 & s_2 & & \\
0 & 0 & 0 & 1 & -8/_{11} & y_{11} & \\
-2 & x_1 & 1/_{11} & 0 & 0 & 8/_{11} & -4/_{11} \\
-1 & x_2 & 0 & 1 & 0 & 0 & \textcircled{y_{11}} \\
0 & 0 & 0 & 0 & 0 & 7/_{11} & \\
0 & s_1 & -2 & -1 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 11
\end{array}$$

$$\begin{array}{ccccccc|c}
0 & s_2 & \textcircled{x_1} & 1 & -2 & 0 & 0 & -7/_{11} \\
0 & s_2 & 0 & 1/_{11} & 0 & 0 & 15/_{11} & 142/_{11}
\end{array}$$

$$0 \quad 1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0 \quad 142/_{11} \quad 0$$

$$1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0$$

$$0 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0$$

$$1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 0$$

$$\text{Maximize } Z = -5x_1 - 3x_2 + 7x_3$$

$$\text{s.t. } \begin{aligned} & 2x_1 + 4x_2 + 6x_3 = 7 \\ & 3x_1 - 5x_2 + 3x_3 \leq 5 \\ & -4x_1 - 9x_2 + 4x_3 \leq -4 \end{aligned}$$

$$x_1 \geq -2 \quad 0 \leq x_2 \leq 4$$

x_3 - free.

$$2x_1 + 4x_2 + 6x_3 = 7$$

$$x_3 = \frac{7 - 2x_1 - 4x_2}{6} \quad 3x_1 - 5x_2 + 3x_3 + s_1 = 5$$

$$-4x_1 - 9x_2 + 4x_3 + s_2 = -4$$

$$Z = -5x_1 - 3x_2 + \frac{7}{6}(7 - 2x_1 - 4x_2)$$

$$-5x_1 - 3x_2 + \frac{1}{6}(7 - 2x_1 - 4x_2) \leq 5 \rightarrow ①$$

$$-4x_1 - 9x_2 + \frac{2}{3}(7 - 2x_1 - 4x_2) \leq -4 \rightarrow ③$$

$$x_2 \leq 4 \rightarrow ②$$

$$Z = -5x_1 - 3x_2 + \frac{7}{6}(7 - 2x_1 - 4x_2)$$

$$Z = -5x_1 - 3x_2 + \frac{49}{6} - \frac{14}{3}x_1 - \frac{14}{3}x_2 + 10 + \frac{14}{3}$$

Z.G.P

$$3x_1 + 7x_2 + 7x_3 = 55$$

$$3x_1 - 7x_2 - 5x_3 - 2x_2 + 7x_3 = 5$$

$$-4x_1 - 7x_2 + \frac{7}{2} + s_1 = 5$$

$$-4x_1 + \frac{4}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$- \frac{8}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$- \frac{8}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$- \frac{8}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$- \frac{8}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$- \frac{8}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$- \frac{8}{3}x_1 + 9x_2 + \frac{8}{3}x_3 + \frac{14}{3} - s_2 = 4$$

$$\begin{aligned}
 & 2x_1 + 4x_2 + 6x_3 - 6x_3^{11} + a_1 = 11 \\
 & 3x_1 - 5x_2 + 3x_3 - 3x_3^{11} + x_4 = 11 \\
 & 3x_1 + 9x_2 - 4x_3 + 4x_3^{11} - x_5 + a_2 = 12 \\
 & 4x_1 + 9x_2 - 4x_3 = 4
 \end{aligned}$$

$$\left| \begin{array}{cccccc|ccc}
 & 0 & 0 & 0 & 0 & 0 & -1 & -1 & c \\
 x_1 & 3 & 4 & 6 & -6 & 0 & 0 & 0 & 1 \\
 0 & x_4 & 3 & -5 & 3 & -23 & 0 & 0 & 0 \\
 -1 & x_2 & 4 & 9 & -4 & 24 & 0 & -1 & 1 \\
 0 & x_6 & 0 & 1 & 0 & 0 & 0 & 1 & 4 \\
 0 & -6 & 6 & 13 & 2 & -2 & 0 & -1 & 1
 \end{array} \right|$$

$$\left| \begin{array}{cccccc|ccc}
 4 & 9 & 23 & (0 & 0 & 0) & 0 & 0 & 0 & -1 & -1 & c \\
 0 & 0 & 0 & x_1 & x_3 & x_4 & x_5 & x_6 & 0 & 0 & \\
 x_1 & x_2 & x_3 & x_3^{11} & x_4 & x_5 & x_6 & 0 & 0 & 0 & \\
 -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \\
 0 & x_4 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \\
 0 & x_2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \\
 0 & x_6 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \\
 -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \\
 \end{array} \right|$$

$$\left| \begin{array}{cccccc|ccc}
 x_1 & x_2 & x_3 & x_3^{11} & x_4 & x_5 & x_6 & a_1 & a_2 & c \\
 x_3 & 8/70 & 0 & 1 & -1 & 0 & 4/70 & 0 & 0 & 5/70 & \\
 x_4 & 463/70 & 0 & 0 & 0 & 1 & -54/70 & 0 & 0 & -1/70 & \\
 x_2 & 288/70 & 1 & 0 & 0 & 0 & -54/70 & 0 & 0 & 104/70 & \\
 x_6 & -288/70 & 0 & 0 & 0 & 0 & 54/70 & 1 & 0 & 104/70 &
 \end{array} \right|$$