

```

(* Finding an Initial BFS *)
(* MIN      3x - y
   s.t.    3x + 2y - r = 5
           2x - 3y + s = 3
           x + 2y + t = 6
           x, y, r, s, t ≥ 0

*)
(* Observation : life is easier if x = 0, y = 0 *)
(* Observation 2: r = -5, s = 3, t = 6 *)

(* add w -- cheating variable *)
(* Auxiliary Linear Program *)
(* MIN      w
   s.t.    3x + 2y - r + w = 5
           2x - 3y + s = 3
           x + 2y + t = 6
           x, y, r, s, t, w ≥ 0

*)
(* Observation 3: x=0, y=0, r=0, w = 5, s = 3, t = 6 *)

(* { x, y, r, s, t, w } *)
c = {0, 0, 0, 0, 0, 1};
A = {{3, 2, -1, 0, 0, 1}, {2, -3, 0, 1, 0, 0}, {1, 2, 0, 0, 1, 0}};
b = {5, 3, 6};

```

```

In[6]:= basis = {4, 5, 6}; (* s, t, w *)
B = A[[;;, basis]];
MatrixForm[B]

```

Out[6]/MatrixForm=

$$\begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

```

In[10]:= xB = Inverse[B].b
xB . c[[basis]]

```

Out[10]= {3, 6, 5}

Out[11]= 5

```

In[13]:= (* vector of reduced costs *)
          (* c^T - c_B^T B^{-1} A *)
          c - c[[basis]].Inverse[B].A
Out[13]= {-3, -2, 1, 0, 0, 0}

In[18]:= (* Bland's Rule: add x (= 1) to the basis *)
          uB = Inverse[B].A[[;;, 1]];
          xB/uB // N(* Pick one with smallest nonnegative number *)
          (* 4, 5, 6 *)

Out[19]= {1.5, 6., 1.66667}

          (* Do the wrong thing -- swap x1 with x5 *)
          basis = {1, 4, 6};
          B = A[[;;, basis]];
          xB = Inverse[B].b

Out[22]= {6, -9, -13}

In[26]:= (* Do the right thing -- swap x1 with x4 *)
          basis = {1, 5, 6};
          B = A[[;;, basis]];
          xB = Inverse[B].b
          xB . c[[basis]]

Out[28]=  $\left\{ \frac{3}{2}, \frac{9}{2}, \frac{1}{2} \right\}$ 

Out[29]=  $\frac{1}{2}$ 

In[30]:= c - c[[basis]].Inverse[B].A
Out[30]=  $\left\{ 0, -\frac{13}{2}, 1, \frac{3}{2}, 0, 0 \right\}$ 

In[33]:= (* Bland's Rule: add y (= 2) to the basis *)
          uB = Inverse[B].A[[;;, 2]];
          xB/uB // N(* Pick one with smallest nonnegative number *)
          (* 1, 5, 6 *)

Out[34]= {-1., 1.28571, 0.0769231}

```

```

In[35]:= (* Do the right thing -- swap x2 with x6 *)
basis = {1, 2, 5};
B = A[[ ;; , basis ]];
xB = Inverse [B].b
xB . c[[basis ]]

```

```

Out[37]=  $\left\{ \frac{21}{13}, \frac{1}{13}, \frac{55}{13} \right\}$ 

```

```

Out[38]= 0

```

```

In[39]:= c - c[[basis ]].Inverse [B].A

```

```

Out[39]= {0, 0, 0, 0, 0, 1}

```