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Algorithm and examples

Method 1. Simplex method (BigM method) ▼

Solve the Linear programming problem using Simplex method calculator

Type your linear programming problem

MAX $z = x_1 + 3x_2 + 2x_3$
 subject to
 $x_1 \leq 10$
 $x_2 \leq 10$
 $3x_1 + x_2 + 5x_3 \leq 10$
 $x_1 + 3x_2 \leq 12$

OR

Total Variables : Total Constraints : [Generate](#)

Max $z = 1x_1 + 3x_2 + 2x_3$

Subject to constraints

$x_1 + 0x_2 + 0x_3 \leq 10$
 $x_1 + 1x_2 + 0x_3 \leq 10$
 $x_1 + 1x_2 + 5x_3 \leq 10$
 $x_1 + 3x_2 + 0x_3 \leq 12$
 $x_1 + 0x_2 + 1x_3 \geq 2$

and $x_1, x_2, x_3 \geq 0$ and unrestricted in sign ☐ x_1 , ☐ x_2 , ☐ x_3

Mode : Decimal ▼

Calculate : Zj-Cj ▼

☐ Alternate Solution (if exists) ☒ Artificial Column Remove ☒ Subtraction Steps

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Solution will be displayed step by step (In 3 parts)

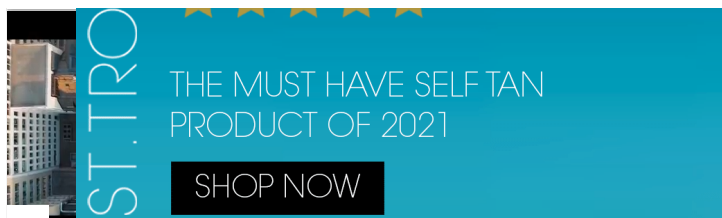
Solution

Find solution using Simplex method (BigM method)

MAX $z = x_1 + 3x_2 + 2x_3$



Valueimpression


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$$\begin{aligned} 3x_1 + x_2 + 5x_3 &\leq 10 \\ x_1 + 3x_2 &\leq 12 \\ x_3 &\geq 2 \end{aligned}$$

$$\text{and } x_1, x_2, x_3 \geq 0;$$

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropriate

1. As the constraint-1 is of type ' \leq ' we should add slack variable S_1
2. As the constraint-2 is of type ' \leq ' we should add slack variable S_2
3. As the constraint-3 is of type ' \geq ' we should add slack variable S_3
4. As the constraint-4 is of type ' \leq ' we should add slack variable S_4
5. As the constraint-5 is of type ' \geq ' we should subtract surplus variable S_5 and add artificial variable A_1

After introducing slack,surplus,artificial variables

$$\text{Max } z = x_1 + 3x_2 + 2x_3 + 0S_1 + 0S_2 + 0S_3 + 0S_4 + 0S_5 - MA_1$$

subject to

$$\begin{aligned} x_1 + S_1 &= 10 \\ x_2 + S_2 &= 10 \\ 3x_1 + x_2 + 5x_3 + S_3 &= 10 \\ x_1 + 3x_2 + S_4 &= 12 \\ x_3 - S_5 + A_1 &= 2 \end{aligned}$$

$$\text{and } x_1, x_2, x_3, S_1, S_2, S_3, S_4, S_5, A_1 \geq 0$$

Iteration-1		C_j	1	3	2	0	0	0	0	0	0	-M	
B	C_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	S_4	S_5	A_1		MinRatio $\frac{X_B}{x_3}$
S_1	0	10	1	0	0	1	0	0	0	0	0	0	---
S_2	0	10	0	1	0	0	1	0	0	0	0	0	---
S_3	0	10	3	1	5	0	0	1	0	0	0	0	$\frac{10}{5} = 2$
S_4	0	12	1	3	0	0	0	0	1	0	0	0	---
A_1	-M	2	0	0	(1)	0	0	0	0	-1	1	1	$\frac{2}{1} = 2 \rightarrow$
$z = -2M$		Z_j	0	0	-M	0	0	0	0	M	-M		
		$Z_j - C_j$	-1	-3	-M - 2	0	0	0	0	M	0		

Negative minimum $Z_j - C_j$ is -M - 2 and its column index is 3. So, the entering variable is x_3 .

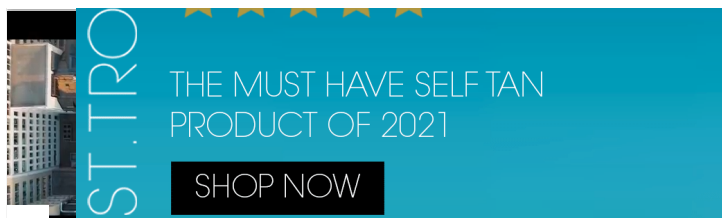
Minimum ratio is 2 and its row index is 5. So, the leaving basis variable is A_1 .

\therefore The pivot element is 1.

Entering = x_3 , Departing = A_1 , Key Element = 1

$$+ R_5(\text{new}) = R_5(\text{old})$$





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Iteration-2		C_j	1	3	2	0	0	0	0	0	
B	C_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	S_4	S_5	MinRatio $\frac{X_B}{x_2}$
S_1	0	10	1	0	0	1	0	0	0	0	---
S_2	0	10	0	1	0	0	1	0	0	0	$\frac{10}{1} = 10$
S_3	0	0	3	(1)	0	0	0	1	0	5	$\frac{0}{1} = 0 \rightarrow$
S_4	0	12	1	3	0	0	0	0	1	0	$\frac{12}{3} = 4$
x_3	2	2	0	0	1	0	0	0	0	-1	---
$z = 4$		Z_j	0	0	2	0	0	0	0	-2	
		$Z_j - C_j$	-1	-3 ↑	0	0	0	0	0	-2	

Negative minimum $Z_j - C_j$ is -3 and its column index is 2. So, the entering variable is x_2 .

Minimum ratio is 0 and its row index is 3. So, the leaving basis variable is S_3 .

∴ The pivot element is 1.

Entering = x_2 , Departing = S_3 , Key Element = 1

$$+ R_3(\text{new}) = R_3(\text{old})$$

$$+ R_1(\text{new}) = R_1(\text{old})$$

$$+ R_2(\text{new}) = R_2(\text{old}) - R_3(\text{new})$$

$$+ R_4(\text{new}) = R_4(\text{old}) - 3R_3(\text{new})$$

$$+ R_5(\text{new}) = R_5(\text{old})$$

Iteration-3		C_j	1	3	2	0	0	0	0	0	
B	C_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	S_4	S_5	MinRatio
S_1	0	10	1	0	0	1	0	0	0	0	
S_2	0	10	-3	0	0	0	1	-1	0	-5	
x_2	3	0	3	1	0	0	0	1	0	5	
S_4	0	12	-8	0	0	0	0	-3	1	-15	
x_3	2	2	0	0	1	0	0	0	0	-1	






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