

2019 IE 535 PROGRAMMING PROJECT

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Models chosen: Model 12 (Alloy Blending) and Model 27 (Hydrological Model)

1. LP formulations

Model 12: Alloy (Blending)

A company desires to blend a new alloy of 40 percent tin, 35 percent zinc, and 25 percent lead from several available alloys having the following properties:

Property	Alloy				
	1	2	3	4	5
% tin	60	25	45	20	50
% zinc	10	15	45	50	40
% lead	30	60	10	30	10
Cost (\$/lb)	19	17	23	21	25

The objective is to determine the proportions of these alloys that should be blended to produce the new alloy at a minimum cost. Formulate the linear programming model for this problem.

- **Decision variables**

x_i := The proportion of alloy type i in the new alloy.

- **LP formulation**

$$\begin{aligned} \text{Minimize} \quad & 19x_1 + 17x_2 + 23x_3 + 21x_4 + 25x_5 \\ \text{subject to} \quad & 60x_1 + 25x_2 + 45x_3 + 20x_4 + 50x_5 = 40 \quad (\text{Tin Percentage}) \\ & 10x_1 + 15x_2 + 45x_3 + 50x_4 + 40x_5 = 35 \quad (\text{Zinc Percentage}) \\ & 30x_1 + 60x_2 + 10x_3 + 30x_4 + 10x_5 = 25 \quad (\text{Lead Percentage}) \\ & x_i \geq 0 \quad \text{for } i \in \{1, \dots, 5\} \quad (\text{Nonnegativity}) \end{aligned}$$

Model 27: Hydrological Model

From hydrological considerations, **the expected runoff depends on the precipitation during that period and the previous two periods** and b_0, b_1, b_2 are the coefficients that are required to be estimated. These coefficients have to satisfy the following constraints from hydrological considerations: $b_0 + b_1 + b_2 = 1$, where $b_0 > b_1 > b_2 > 0$. (**Suppose that we have a very small positive number ϵ to avoid strict inequality.**)

Obtain the best estimates for b_0, b_1, b_2 , (these are decision variables)

(Q1) where objective is to minimize the sum of absolute deviations: $\sum_i |R_i - b_0 p_i - b_1 p_{i-1} - b_2 p_{i-2}|$

(Q2) where objective is to minimize the maximum absolute deviation: $\max_i |R_i - b_0 p_i - b_1 p_{i-1} - b_2 p_{i-2}|$.

- (Q1: minimize the sum of absolute deviations) LP formulation

Auxiliary Variables Introduced: $A_1 \dots A_{12}$ (A_i for absolute value function of i -th period)

$$\begin{aligned}
\text{Minimize} \quad & \sum_{i=3}^{12} A_i \\
\text{subject to} \quad & A_3 \geq 1.0 - 5.7 \times b_0 - 4.4 \times b_1 - 3.8 \times b_1 \quad (\text{Period3}) \\
& A_3 \geq -(1.0 - 5.7 \times b_0 - 4.4 \times b_1 - 3.8 \times b_1) \quad (\text{Period3}) \\
& A_4 \geq 2.1 - 5.2 \times b_0 - 5.7 \times b_1 - 4.4 \times b_1 \quad (\text{Period4}) \\
& A_4 \geq -(2.1 - 5.2 \times b_0 - 5.7 \times b_1 - 4.4 \times b_1) \quad (\text{Period4}) \\
& A_5 \geq 3.7 - 7.7 \times b_0 - 5.2 \times b_1 - 5.7 \times b_1 \quad (\text{Period5}) \\
& A_5 \geq -(3.7 - 7.7 \times b_0 - 5.2 \times b_1 - 5.7 \times b_1) \quad (\text{Period5}) \\
& A_6 \geq 4.2 - 6.0 \times b_0 - 7.7 \times b_1 - 5.2 \times b_1 \quad (\text{Period6}) \\
& A_6 \geq -(4.2 - 6.0 \times b_0 - 7.7 \times b_1 - 5.2 \times b_1) \quad (\text{Period6}) \\
& A_7 \geq 4.3 - 5.4 \times b_0 - 6.0 \times b_1 - 7.7 \times b_1 \quad (\text{Period7}) \\
& A_7 \geq -(4.3 - 5.4 \times b_0 - 6.0 \times b_1 - 7.7 \times b_1) \quad (\text{Period7}) \\
& A_8 \geq 4.4 - 5.7 \times b_0 - 5.4 \times b_1 - 6.0 \times b_1 \quad (\text{Period8}) \\
& A_8 \geq -(4.4 - 5.7 \times b_0 - 5.4 \times b_1 - 6.0 \times b_1) \quad (\text{Period8}) \\
& A_9 \geq 4.3 - 5.5 \times b_0 - 5.7 \times b_1 - 5.4 \times b_1 \quad (\text{Period9}) \\
& A_9 \geq -(4.3 - 5.5 \times b_0 - 5.7 \times b_1 - 5.4 \times b_1) \quad (\text{Period9}) \\
& A_{10} \geq 4.2 - 2.5 \times b_0 - 5.5 \times b_1 - 5.7 \times b_1 \quad (\text{Period10}) \\
& A_{10} \geq -(4.2 - 2.5 \times b_0 - 5.5 \times b_1 - 5.7 \times b_1) \quad (\text{Period10}) \\
& A_{11} \geq 3.6 - 0.8 \times b_0 - 2.5 \times b_1 - 5.5 \times b_1 \quad (\text{Period11}) \\
& A_{11} \geq -(3.6 - 0.8 \times b_0 - 2.5 \times b_1 - 5.5 \times b_1) \quad (\text{Period11}) \\
& A_{12} \geq 2.7 - 0.4 \times b_0 - 0.8 \times b_1 - 2.5 \times b_1 \quad (\text{Period12}) \\
& A_{12} \geq -(2.7 - 0.4 \times b_0 - 0.8 \times b_1 - 2.5 \times b_1) \quad (\text{Period12}) \\
& b_i \geq \epsilon; \quad b_0 - b_1 \geq \epsilon; \quad b_1 - b_2 \geq \epsilon; \\
& A_i \text{'s free or non-negative (either way is fine)} \quad [8pt]
\end{aligned}$$

- (Q1: Modified Version)

$$\begin{aligned}
\text{Minimize} \quad & \sum_{i=3}^{12} A_i \\
\text{subject to} \quad & A_3 + 5.7 \times b_0 + 4.4 \times b_1 + 3.8 \times b_1 \geq 1.0 \quad (\text{Period3}) \\
& A_3 - 5.7 \times b_0 - 4.4 \times b_1 - 3.8 \times b_1 \geq -1.0 \quad (\text{Period3}) \\
& A_4 + 5.2 \times b_0 + 5.7 \times b_1 + 4.4 \times b_1 \geq 2.1 \quad (\text{Period4}) \\
& A_4 - 5.2 \times b_0 - 5.7 \times b_1 - 4.4 \times b_1 \geq -2.1 \quad (\text{Period4}) \\
& A_5 + 7.7 \times b_0 + 5.2 \times b_1 + 5.7 \times b_1 \geq 3.7 \quad (\text{Period5}) \\
& A_5 - 7.7 \times b_0 - 5.2 \times b_1 - 5.7 \times b_1 \geq -3.7 \quad (\text{Period5}) \\
& A_6 + 6.0 \times b_0 + 7.7 \times b_1 + 5.2 \times b_1 \geq +4.2 \quad (\text{Period6}) \\
& A_6 - 6.0 \times b_0 - 7.7 \times b_1 - 5.2 \times b_1 \geq -4.2 \quad (\text{Period6}) \\
& A_7 + 5.4 \times b_0 + 6.0 \times b_1 + 7.7 \times b_1 \geq 4.3 \quad (\text{Period7}) \\
& A_7 - 5.4 \times b_0 - 6.0 \times b_1 - 7.7 \times b_1 \geq -4.3 \quad (\text{Period7}) \\
& A_8 + 5.7 \times b_0 + 5.4 \times b_1 + 6.0 \times b_1 \geq 4.4 \quad (\text{Period8}) \\
& A_8 - 5.7 \times b_0 - 5.4 \times b_1 - 6.0 \times b_1 \geq -4.4 \quad (\text{Period8}) \\
& A_9 + 5.5 \times b_0 + 5.7 \times b_1 + 5.4 \times b_1 \geq 4.3 \quad (\text{Period9}) \\
& A_9 - 5.5 \times b_0 - 5.7 \times b_1 - 5.4 \times b_1 \geq -4.3 \quad (\text{Period9}) \\
& A_{10} + 2.5 \times b_0 + 5.5 \times b_1 + 5.7 \times b_1 \geq 4.2 \quad (\text{Period10}) \\
& A_{10} - 2.5 \times b_0 - 5.5 \times b_1 - 5.7 \times b_1 \geq -4.2 \quad (\text{Period10}) \\
& A_{11} + 0.8 \times b_0 + 2.5 \times b_1 + 5.5 \times b_1 \geq 3.6 \quad (\text{Period11}) \\
& A_{11} - 0.8 \times b_0 - 2.5 \times b_1 - 5.5 \times b_1 \geq -3.6 \quad (\text{Period11}) \\
& A_{12} + 0.4 \times b_0 + 0.8 \times b_1 + 2.5 \times b_1 \geq 2.7 \quad (\text{Period12}) \\
& A_{12} - 0.4 \times b_0 - 0.8 \times b_1 - 2.5 \times b_1 \geq -2.7 \quad (\text{Period12}) \\
& b_i \geq \epsilon; \quad b_0 - b_1 \geq \epsilon; \quad b_1 - b_2 \geq \epsilon; \\
& A_i \text{'s free or non-negative (either way is fine)} \quad [8pt]
\end{aligned}$$

- (Q2: minimize the max of absolute deviations) LP formulation

Auxiliary Variables Introduced: A only.

Minimize A

subject to

$A \geq 1.0 - 5.7 \times b_0 - 4.4 \times b_1 - 3.8 \times b_1$	(Period3)
$A \geq -(1.0 - 5.7 \times b_0 - 4.4 \times b_1 - 3.8 \times b_1)$	(Period3)
$A \geq 2.1 - 5.2 \times b_0 - 5.7 \times b_1 - 4.4 \times b_1$	(Period4)
$A \geq -(2.1 - 5.2 \times b_0 - 5.7 \times b_1 - 4.4 \times b_1)$	(Period4)
$A \geq 3.7 - 7.7 \times b_0 - 5.2 \times b_1 - 5.7 \times b_1$	(Period5)
$A \geq -(3.7 - 7.7 \times b_0 - 5.2 \times b_1 - 5.7 \times b_1)$	(Period5)
$A \geq 4.2 - 6.0 \times b_0 - 7.7 \times b_1 - 5.2 \times b_1$	(Period6)
$A \geq -(4.2 - 6.0 \times b_0 - 7.7 \times b_1 - 5.2 \times b_1)$	(Period6)
$A \geq 4.3 - 5.4 \times b_0 - 6.0 \times b_1 - 7.7 \times b_1$	(Period7)
$A \geq -(4.3 - 5.4 \times b_0 - 6.0 \times b_1 - 7.7 \times b_1)$	(Period7)
$A \geq 4.4 - 5.7 \times b_0 - 5.4 \times b_1 - 6.0 \times b_1$	(Period8)
$A \geq -(4.4 - 5.7 \times b_0 - 5.4 \times b_1 - 6.0 \times b_1)$	(Period8)
$A \geq 4.3 - 5.5 \times b_0 - 5.7 \times b_1 - 5.4 \times b_1$	(Period9)
$A \geq -(4.3 - 5.5 \times b_0 - 5.7 \times b_1 - 5.4 \times b_1)$	(Period9)
$A \geq 4.2 - 2.5 \times b_0 - 5.5 \times b_1 - 5.7 \times b_1$	(Period10)
$A \geq -(4.2 - 2.5 \times b_0 - 5.5 \times b_1 - 5.7 \times b_1)$	(Period10)
$A \geq 3.6 - 0.8 \times b_0 - 2.5 \times b_1 - 5.5 \times b_1$	(Period11)
$A \geq -(3.6 - 0.8 \times b_0 - 2.5 \times b_1 - 5.5 \times b_1)$	(Period11)
$A \geq 2.7 - 0.4 \times b_0 - 0.8 \times b_1 - 2.5 \times b_1$	(Period12)
$A \geq -(2.7 - 0.4 \times b_0 - 0.8 \times b_1 - 2.5 \times b_1)$	(Period12)
$b_i \geq \epsilon; b_0 - b_1 \geq \epsilon; b_1 - b_2 \geq \epsilon;$	
A free or non-negative (either way is fine)	[8pt]

- (Q2: Modified Version)

Minimize A

subject to

$A + 5.7 \times b_0 + 4.4 \times b_1 + 3.8 \times b_1 \geq 1.0$	(Period3)
$A - 5.7 \times b_0 - 4.4 \times b_1 - 3.8 \times b_1 \geq -1.0$	(Period3)
$A + 5.2 \times b_0 + 5.7 \times b_1 + 4.4 \times b_1 \geq 2.1$	(Period4)
$A - 5.2 \times b_0 - 5.7 \times b_1 - 4.4 \times b_1 \geq -2.1$	(Period4)
$A + 7.7 \times b_0 + 5.2 \times b_1 + 5.7 \times b_1 \geq 3.7$	(Period5)
$A - 7.7 \times b_0 - 5.2 \times b_1 - 5.7 \times b_1 \geq -3.7$	(Period5)
$A + 6.0 \times b_0 + 7.7 \times b_1 + 5.2 \times b_1 \geq +4.2$	(Period6)
$A - 6.0 \times b_0 - 7.7 \times b_1 - 5.2 \times b_1 \geq -4.2$	(Period6)
$A + 5.4 \times b_0 + 6.0 \times b_1 + 7.7 \times b_1 \geq 4.3$	(Period7)
$A - 5.4 \times b_0 - 6.0 \times b_1 - 7.7 \times b_1 \geq -4.3$	(Period7)
$A + 5.7 \times b_0 + 5.4 \times b_1 + 6.0 \times b_1 \geq 4.4$	(Period8)
$A - 5.7 \times b_0 - 5.4 \times b_1 - 6.0 \times b_1 \geq -4.4$	(Period8)
$A + 5.5 \times b_0 + 5.7 \times b_1 + 5.4 \times b_1 \geq 4.3$	(Period9)
$A - 5.5 \times b_0 - 5.7 \times b_1 - 5.4 \times b_1 \geq -4.3$	(Period9)
$A + 2.5 \times b_0 + 5.5 \times b_1 + 5.7 \times b_1 \geq 4.2$	(Period10)
$A - 2.5 \times b_0 - 5.5 \times b_1 - 5.7 \times b_1 \geq -4.2$	(Period10)
$A + 0.8 \times b_0 + 2.5 \times b_1 + 5.5 \times b_1 \geq 3.6$	(Period11)
$A - 0.8 \times b_0 - 2.5 \times b_1 - 5.5 \times b_1 \geq -3.6$	(Period11)
$A + 0.4 \times b_0 + 0.8 \times b_1 + 2.5 \times b_1 \geq 2.7$	(Period12)
$A - 0.4 \times b_0 - 0.8 \times b_1 - 2.5 \times b_1 \geq -2.7$	(Period12)
$b_i \geq \epsilon; b_0 - b_1 \geq \epsilon; b_1 - b_2 \geq \epsilon;$	
A free or non-negative (either way is fine)	[8pt]

- Underlying assumptions in Model 27

1. No model fitting for period 1 and period 2: Because there is no precipitation records for the previous year, we cannot test the two period which requires the previous year's precipitations.
2. Strict inequalities: to implement strict inequality, I introduce a small enough positive constant ϵ to the problem.

2. Source Codes (Simplex)

File list:

- **MySimplex.py**: includes simplex class and its member functions.
- **model12_mySimplex.py**: includes the problem construction and solver calls from MySimplex.py for model 12.
- **model27_mySimplex_Q1.py**: includes the problem construction and solver calls from MySimplex.py for model 27 Q1.
- **model27_mySimplex_Q2.py**: includes the problem construction and solver calls from MySimplex.py for model 27 Q2.
- **model12_cplex.py**: includes the problem construction and solver calls from IBM ILOG Cplex library for model 12.
- **model27_cplex_Q1.py**: includes the problem construction and solver calls from IBM ILOG Cplex library for model 27 Q2.
- **model27_cplex_Q2.py**: includes the problem construction and solver calls from IBM ILOG Cplex library for model 27 Q2.

: Source codes follow from the next page.

```

1 ##########
2 # File Name: mySimplex.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 #
5 # - Implement simplex method with the following requirements satisfied: #
6 #
7 # Programming Requirements: #
8 # (R1) Design a routine to do the conversion to the standard form LP. #
9 # (R2) Design a routine to detect if the LP at hand is feasible or not. #
10 # (15 pt) #
11 # (R3) Design a routine to detect if the coefficient matrix associated with#
12 # the standard form of the LP has full row rank; and if not, how to #
13 # remove the redundant constraints. (15 pt) #
14 # (R4) Design a routine to check if a basic feasible solution (BFS) with #
15 # the identity matrix as the corresponding basis is readily available. #
16 # If yes, you can just go ahead to use the BFS to start your simplex #
17 # method; #
18 # otherwise, use the methods we learned in class to start your simplex #
19 # with an identity matrix as the initial basis. (15 pt) #
20 # (R5) Your code needs to implement one rule to prevent the simplex method #
21 # from cycling. (15 pt) #
22 # (R6) Termination: your code needs to be able to handle both cases at #
23 # termination (6-1) a finite optimal solution or (6-2) unbounded(15 pt)#
24 #####
25
26 from builtins import object
27 import numpy as np
28 from numpy import dot, zeros
29 from numpy.linalg import matrix_rank, norm
30 import sys
31
32 ### Numpy printing parameters setting.
33 np.set_printoptions(precision = 4, linewidth = 200, threshold=sys.maxsize)
34 ### Global threshold value for checking zero value with floating point errors.
35 THRESHOLD = 1e-8
36
37 class SimplexProblem(object):
38     def __init__(self):
39         ######
40         # Constructor: This function constructs an LP problem object #
41         #####
42
43         ## Attribute that will be initialized by setObjectiveDirection() function.
44         self._objDirection = None      # Decides whether the given problem is maximization or minimization.
45         self._objectiveValue = 0
46
47         ## Attributes that will be initialized by setVariables() function.
48         self._objCoeffs = None        # Coefficient values in the objective function for variables.
49         self._varNames = None         # Names for variables.
50         self._varLowerbounds = None   # Lowerbounds for variables.
51         self._varCount = None         # Number of non-slack, non-artificial objCoeffs.
52         self._reducedCosts = None     # Reduced costs
53
54         # Attributes that will be initialized by addConstraint function.
55         self._conNames = []           # List of names for all the constraints.
56         self._AMatrix = []            # Coefficient Matrix "A"
57         self._ineqDirs = []           #
58         self._RHSS = []
59         self._basisSet = []
60
61         # Attributes for Two step method.
62         self._twoStep = False
63         self._2nd_objectiveValue = 0
64         self._reducedSecondary = []    # Secondary reduced costs
65
66     def debug(self):
67         ######
68         # This debug function prints out internal attributes. #
69         #####
70         print("# of original variables: ", self._varCount)
71         print(self._varNames)
72         print(self._reducedCosts)
73         if self._twoStep == True:
74             print(self._reducedSecondary)
75             tmp = np.array(self._AMatrix)
76             for idx in range(len(self._AMatrix)):
77                 print(tmp[idx], "||", self._RHSS[idx])
78         print("Basis: ", self._basisSet)
79         print("-----")
80
81     def setObjectiveDirection(self, Max = True):
82         self._objDirection = Max
83         #####
84         # This function initializes the direction of optimization: If the problem #
85         # is on maximization, Max = True (Default), otherwise, Max = False. #
86         #####
87
88     def setVariables(self, Names, ObjCoeffs, Lowerbounds=None):
89         #####
90         # This function initializes the decision variable set, their names, their #
91         # coefficients in the objective function, and their upper & lower bounds. #
92         #####
93         self._objCoeffs = ObjCoeffs
94         self._varNames = Names
95         self._varLowerbounds = Lowerbounds
96

```

```

97 def addConstraint(self, Name, rowVec, ineq_dir, RHS):
98     ##### This function adds one constraint at a time. Each constraint requires to #
99     # have coefficient vector with the same order with the variable vector, one#
100    # inequality direction, and one right-hand side constant value. #
101    #####
102    self._conNames.append(Name)
103    self._AMatrix.append(rowVec)
104    self._ineqDirs.append(ineq_dir)
105    self._RHSSs.append(RHS)
106
107
108 def printCurrentStatus(self, Tableau):
109     print("-----")
110     print("Current Basic Variables: ", ' '.join(self._basisSet) )
111     print("Current Objective Value: ", repr(Tableau[0,-1]) )
112     for idx in range(Tableau.shape[1]-1):
113         value = 0.0
114         if self._varNames[idx] in self._basisSet:
115             value = Tableau[1+self._basisSet.index(self._varNames[idx]), -1]
116         print(self._varNames[idx], " := ", repr(value))
117
118 def setup(self):
119     ##### Related to the requirement (R1).
120     # (1) Transform the objective direction into "Minimization" and           #
121     #      negate the signs of objective coefficients.                         #
122     # (2) Transform the input constraint:                                     #
123     #      2-1) [LHS <= RHS form]: pass.                                     #
124     #      2-2) [LHS >= RHS form]: change to [-LHS <= -RHS].                 #
125     #      2-3) [LHS = RHS form]: split into [LHS <= RHS form]                #
126     #          and [-LHS <= -RHS form].                                         #
127     # (3) Check the resulting RHS's from (2).                                #
128     #      IF all the RHS's are positive:                                       #
129     #          Go add (+1 coeff) slack variables for each constraints.        #
130     #          Check the problem type as "COMMON".                            #
131     #          Check the problem feasibility as "FEASIBLE"                   #
132     # Else:                                                               #
133     #     Go add (+1 coeff) slack variables for constraints with positive #
134     #     RHS's (name S_i),                                              #
135     #     add (-1 coeff) slack variables for constraints with negative #
136     #     RHS's (name S_i), and                                           #
137     #     add (+1 coeff) artificial variables for constraints with       #
138     #     negative RHS's (name A_i).                                         #
139     #     Check the problem type as "TWOSTEP".                               #
140     ##### self._varCount = len(self._varNames)
141     if self._objDirection == True:
142         self._reducedCosts = self._objCoeffs
143     else:
144         self._reducedCosts = [-1*ele for ele in self._objCoeffs]
145
146     for idx in range(len(self._conNames)):
147         if self._ineqDirs[idx] == 'G':
148             self._AMatrix[idx] = [-1*ele for ele in self._AMatrix[idx]]
149             self._RHSSs[idx] = -1*self._RHSSs[idx]
150         elif self._ineqDirs[idx] == 'E':
151             self._AMatrix.append( [-1*ele for ele in self._AMatrix[idx]] )
152             self._RHSSs.append( -1*self._RHSSs[idx] )
153
154         s_ind, a_ind = 1, 1
155         for idx in range(len(self._AMatrix)):
156             self._varNames.append("S"+repr(s_ind))
157             self._reducedCosts.append(0)
158             for jdx in range(len(self._AMatrix)):
159                 if jdx == idx:
160                     self._AMatrix[jdx].append(+1)
161                 else:
162                     self._AMatrix[jdx].append(0)
163             s_ind += 1
164
165         for idx in range(len(self._RHSSs)):
166             if self._RHSSs[idx] < 0:
167                 self._varNames.append("A"+repr(a_ind))
168                 self._reducedCosts.append(0)
169                 self._AMatrix[idx] = [-1*ele for ele in self._AMatrix[idx]]
170                 self._RHSSs[idx] = -1*self._RHSSs[idx]
171                 for jdx in range(len(self._AMatrix)):
172                     if jdx == idx:
173                         self._AMatrix[jdx].append(+1)
174                     else:
175                         self._AMatrix[jdx].append(0)
176                 a_ind += 1
177             else:
178                 self._basisSet.append("A"+repr(a_ind))
179                 a_ind += 1
180
181         self._basisSet.append(self._varNames[self._varCount+idx])
182
183     if a_ind < 1.0001: ## "COMMON" case.
184         returnStr = "COMMON"
185     else: ## "TWOSTEP" case.
186         self._twoStep = True
187         for name in self._varNames:
188             if name[0] == "A":
189                 self._reducedSecondary.append(-1)
190             else:
191                 self._reducedSecondary.append(0)
192         returnStr = "TWOSTEP"
193     return returnStr

```

```

194
195     def buildTableau(self):
196         ##### This function builds tableau for both "COMMON" and "TWOSTEP" cases #####
197         # and reduce the constraints (non-zeroth rows of the tableau) using the    #
198         # reduced row echelon form.                                              #
199         #####
200         Tableau = []
201         if self._twoStep == True:
202             Tableau.append( self._reducedSecondary )
203         else:
204             Tableau.append( self._reducedCosts )
205         Tableau[-1].append( 0 )
206
207         for idx in range(len(self._AMatrix)):
208             Tableau.append( self._AMatrix[idx] )
209             Tableau[-1].append( self._RHSS[idx] )
210
211         Tableau = np.array(Tableau)
212         #Tableau[1:,], tempIndices = self.reduceProblemMatrix(Tableau[1:,])
213         tempConMat, tempIndices = self.reduceProblemMatrix(Tableau[1:,])
214         tempConMat = np.vstack([Tableau[0,:], tempConMat])
215         Tableau = tempConMat
216
217
218         ## Reorder basis based on the indices from the reducedProblemMatrix
219         tempList = [self._basisSet[i] for i in tempIndices]
220         self._basisSet = tempList
221
222         print("Initialize the given LP problem:")
223         if self._twoStep:
224             Tableau = self.initZeroth(Tableau)
225             print("TWO STEP METHOD CALLED:")
226         else:
227             print("VANILLA SIMPLEX METHOD CALLED:")
228
229         self.printCurrentStatus(Tableau)
230
231     return Tableau
232
233     def initZeroth(self, Tableau):
234         ##### This function initializes the 0th row of the tableau for basic columns. #
235         # It assumes that for the input tableau's basic columns, they are all one- #
236         # hot vectors except for the zero-th element. This function simply finds   #
237         # basic columns with -1 for the zero-th element, and add pivot rows to the #
238         # zero-th row.                                                       #
239         #####
240         colIndices = []
241         for idx in range(Tableau.shape[1]):
242             if (Tableau[0, idx] != 0 and self._varNames[idx] in self._basisSet):
243                 colIndices.append(idx)
244
245         for idx in colIndices:
246             rowIdx = np.argmax(Tableau[:, idx])
247             ratio = -1*Tableau[0, idx]/Tableau[rowIdx, idx]
248             Tableau[0, :] += ratio*Tableau[rowIdx, :]
249
250         print("Initialize the zero-th row:")
251         self.printCurrentStatus(Tableau)
252
253     return Tableau
254
255     def solve(self, Tableau):
256         # Related to the requirement (R2).
257         # Related to the requirement (R4).
258         if self._twoStep == True:
259             ## IF the problem type is "TWOSTEP":
260             # (a) Put a secondary objective function with (+1 coeff) for all artificial variables.
261             # (b) Run tableau simplex steps until it meets one of the [Tableau Simplex's Termination Conditions]
262             # (c) If the optimal objective value from (b) is zero with all zero artificial values, then process to the 2nd step
263             # Otherwise, end procedure and say the original LP is not feasible.
264             terminationFlag = 0
265             print("Run the 1st step of Two Step Method")
266             while(terminationFlag == 0):
267                 Tableau, terminationFlag = self.run_oneIteration(Tableau)
268                 self.printCurrentStatus(Tableau)
269                 if Tableau[0,-1] < THRESHOLD:
270                     ## When 1st phase of Two step method ends with feasibility guaranteed.
271                     ## (1) Setup 2nd phase tableau.
272                     removalIndices = [self._varNames.index(ele) for ele in self._varNames if ele[0]=="A"]
273                     Tableau = np.delete(Tableau, removalIndices, 1)
274                     for idx in range(Tableau.shape[1]-1):
275                         Tableau[0, idx] = self._reducedCosts[idx]
276                     Tableau[0, -1] = 0
277                     ## (2) Restore 0 reduced costs for the basic columns.
278                     print("Run the Vanilla Simplex Method or the 2st step of Two Step Method")
279                     Tableau = self.initZeroth(Tableau)
280                     terminationFlag = 0
281                     while(terminationFlag == 0):
282                         Tableau, terminationFlag = self.run_oneIteration(Tableau)
283                         self.printCurrentStatus(Tableau)
284
285                     ## When 1st phase of Two step method ends otherwise.
286                     # [Tableau Simplex's Termination Conditions]
287                     # (T0) When 1st phase of Two step method ends otherwise.
288                     #     - "No feasible solution"
289                     print("- Terminate Procedure: No feasible solution for this problem.")
290
291             ## IF the problem type is "COMMON":
292             # Run tableau simplex steps until it meets one of the [Tableau Simplex's Termination Conditions]

```

```

291         while(terminationFlag == 0):
292             Tableau, terminationFlag = self.run_oneIteration(Tableau)
293             self.printCurrentStatus(Tableau)
294             self.printCurrentStatus(Tableau)
295         return Tableau
296
297     def run_oneIteration(self, Tableau):
298         #####(1) Find a positive zeroth row element in the tableau with smallest index#
299         # value. Set the corresponding variable as "Entering Variable" in #
300         # this iteration.#
301         # If there is no such element in the zeroth row, then terminate the #
302         # iteration.#
303         # If there is no such element that (2) can find an element, then #
304         # terminate the iteration.#
305         # (2) Find a non-negative element from the selected column with the minimum#
306         # ratio (rhs/ele). Set the corresponding variable as "Leaving Variable"#
307         # in this iteration.#
308         # If there exists a tie, then select the one with the smaller index. #
309         # If there is no such element in the column, go to (1) and find another#
310         # column.#
311         # (3) Multiply the pivot row by ratios (-Ele/pivotEle) and add it to the #
312         # corresponding rows, respectively.#
313         #
314         # Related to the requirement (R6)#
315         #####
316         terminationType = 0 # 0 - No termination#
317             # 1 - Termination with optimal corner.#
318             # 2 - Termination with unboundedness.#
319
320         pivotCol = None#
321         pivotRow = None#
322         failCol = []
323
324         Once = False#
325         pivotCol = self.findCol(Tableau, failCol)#
326
327         if pivotCol == None:
328             if Once == False:
329                 # [Tableau Simplex's Termination Conditions]#
330                 # (T1) If all the reduced costs are negative.#
331                 # - "Optimal corner point found"#
332                 # - Return the optimal solution and the optimal objective value.#
333                 print("- Terminate Procedure: Optimal Value = ", Tableau[0,-1])#
334                 terminationType = 1#
335             else:
336                 # [Tableau Simplex's Termination Conditions]#
337                 # (T2) If for all positive reduced cost columns, there are only non-positive elememts.#
338                 # - "Unboundedness found"#
339                 # - Return "-inf" for minimization problems and "+inf" for maximization problems.#
340                 print("- Terminate Procedure: Unboundedness")#
341                 terminationType = 2#
342             else:
343                 Once = True#
344                 pivotRow = self.findRow(Tableau[:, pivotCol], Tableau[:, -1])#
345                 if pivotRow == None:
346                     failCol.append(pivotCol)#
347
348                 self._basisSet[pivotRow-1] = self._varNames[pivotCol]#
349
350                 Tableau[pivotRow, :] = Tableau[pivotRow, :] / Tableau[pivotRow, pivotCol]#
351
352                 for idx in range(Tableau.shape[0]):
353                     if idx != pivotRow:
354                         ratio = -1*Tableau[idx, pivotCol]/Tableau[pivotRow, pivotCol];
355                         Tableau[idx, :] += ratio * Tableau[pivotRow, :]
356             return (Tableau, terminationType)#
357
358     def findCol(self, Tableau, failCol):
359         ######
360         # This function returns the pivot column for simplex iteration.#
361         # Check the non-optimality condition from the last column because we always#
362         # want to remove the artificial column first for the TWOSTEP level.#
363         # To achieve consistency in terms of the Blend's rule, we choose the#
364         # HIGHEST-numbered nonbasic column with a negative (reduced) cost.#
365         # Related to the requirement (R5): Blends' rule.#
366         #####
367         pivotCol = None#
368         #for idx in range(Tableau.shape[1]-1):
369         for idx in reversed(range(Tableau.shape[1]-1)):
370             if (Tableau[0, idx] > THRESHOLD and idx not in failCol):
371                 pivotCol = idx#
372                 break;
373         return pivotCol#
374
375     def findRow(self, PivotCol, RHSs):
376         ######
377         # This function returns the pivot row when pivot column is given in simplex#
378         # We choose the row with the lowest ratio between the (transformed) right #
379         # hand side and the coefficient in the pivot tableau where the coefficient #
380         # is greater than zero.#
381         # To achieve consistency in terms of the blend's rule, when the minimum #
382         # ratio is shared by several rows, we choose the row with HIGHEST index.#
383         # Related to the requirement (R5): Blends' rule.#
384         #####
385         pivotRow = None#
386         minRatio = float("Inf")#
387         #for idx in reversed(range(1, PivotCol.size)):
```

```

388     for idx in range(1, PivotCol.size):
389         ## Selects larger index when it falls in tie situation.
390         if PivotCol[idx] > 0:
391             if RHSs[idx]/PivotCol[idx] <= minRatio:
392                 minRatio = RHSs[idx]/PivotCol[idx]
393                 pivotRow = idx
394
395     return pivotRow
396
397 def reduceProblemMatrix(self, ProblemMatrix):
398     ##### This function returns the problem matrix [A;b] after removing row vector #####
399     # This function returns the problem matrix [A;b] after removing row vector #
400     # redundancy.                                                 #
401     # Related to the requirement (R3).                           #
402     ##### This function returns the problem matrix [A;b] after removing row vector #####
403     rref_results = self.rref(ProblemMatrix)
404
405     rowFlags = [False]*rref_results[0].shape[0]
406     # Check each rref matrix's row whether there is non-zero element and make a T/F flag array for it.
407     for i in range(rref_results[0].shape[0]):
408         for j in range(rref_results[0].shape[0]):
409             if abs(rref_results[0][i][j]) < THRESHOLD:
410                 rowFlags[i] = True
411                 break;
412
413     remainderIndices = []
414     for idx in range(len(rowFlags)):
415         if rowFlags[idx] == False:
416             break;
417         remainderIndices.append(rref_results[1][idx])
418     return (ProblemMatrix[remainderIndices,:], remainderIndices)
419
420 def rref(self, ProblemMatrix):
421     ##### This function returns (1) the reduced row echelon form (RREF) of the      #
422     # problem matrix and (2) the list of original row indices from the input    #
423     # matrix of each row of RREF. * ProblemMatrix = [A; b]                      #
424     # Reference Source:                                                       #
425     # https://stackoverflow.com/questions/7664246/python-built-in-function-to- #
426     # do-matrix-reduction/7665269#7665269                                     #
427     ##### This function returns (1) the reduced row echelon form (RREF) of the      #
428     Matrix = ProblemMatrix.copy()
429     rows, cols = Matrix.shape
430     r = 0
431     pivots_pos = []
432     row_exchanges = np.arange(rows)
433     for c in range(cols):
434         ## Find the pivot row:
435         pivot = np.argmax(np.abs(Matrix[r:rows,c])) + r
436         m = np.abs(Matrix[pivot, c])
437         if m <= THRESHOLD:
438             ## Skip column c, making sure the approximately zero terms are actually zero.
439             Matrix[r:rows, c] = np.zeros(rows-r)
440         else:
441             ## keep track of bound variables
442             pivots_pos.append((r,c))
443
444         if pivot != r: ## Swap current row and pivot row
445             Matrix[[pivot, r], c:cols] = Matrix[[r, pivot], c:cols]
446             row_exchanges[[pivot,r]] = row_exchanges[[r,pivot]]
447
448         ## Normalize pivot row
449         Matrix[r, c:cols] = Matrix[r, c:cols] / Matrix[r, c];
450         ## Eliminate the current column
451         v = Matrix[r, c:cols]
452
453         if r > 0: ## Above (before row r):
454             ridx_above = np.arange(r)
455             Matrix[ridx_above, c:cols] = Matrix[ridx_above, c:cols] - np.outer(v, Matrix[ridx_above, c]).T
456         if r < rows-1: ## Below (after row r):
457             ridx_below = np.arange(r+1,rows)
458             Matrix[ridx_below, c:cols] = Matrix[ridx_below, c:cols] - np.outer(v, Matrix[ridx_below, c]).T
459         r += 1
460
461         if r == rows: ## Check if done
462             break;
463
464     return (Matrix, row_exchanges)

```

```

1 ##########
2 # File Name: model12_mySimplex.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 # LP problem (Model 12: Alloy Blending) from: #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m12.html #
6 #####
7 import MySimplex
8
9 ## STEP 1. Set up what we need. -----
10 ## Declare variable names
11 variables = ["x1", "x2", "x3", "x4", "x5"]
12 ## Delare a list of coefficients of each variable in the objective function (same order)
13 obj_coeffs = [19.0, 17.0, 23.0, 21.0, 25.0]
14 ## Delare a list of lowerbounds of each variable
15 lowerbounds = [0.0, 0.0, 0.0, 0.0, 0.0]
16
17 ## Declare constraint names
18 constraint_names = ["Tin(%)", "Zinc(%)", "Lead(%)"]
19 ## Delare a list of RHS constants of each constraints
20 righthand = [40.0, 35.0, 25.0]
21 ## Delare a list of inequality directions of each constraints
22 senses = ['E', 'E', 'E']
23 ## Set coefficients of each variables in each constraints:
24 lin_expr = [[60.0, 25.0, 45.0, 20.0, 50.0],
25             [10.0, 15.0, 45.0, 50.0, 40.0],
26             [30.0, 60.0, 10.0, 30.0, 10.0]]
27
28 ## STEP 2. Generate LP problem object -----
29 ## Generate an LP problem framework
30 problem = MySimplex.SimplexProblem()
31 ## Set objective as minimization
32 problem.setObjectiveDirection( Max=False )
33 ## Set variables and objective function
34 problem.setVariables( Names=variables, ObjCoeffs=obj_coeffs, Lowerbounds=lowerbounds )
35 ## Set constraints
36 for idx in range(len(lin_expr)):
37     problem.addConstraint( Name = constraint_names[idx]
38                           , rowVec = lin_expr[idx]
39                           , ineq_dir = senses[idx]
40                           , RHS = righthand[idx] )
41
42 ## STEP 3. Solve the problem -----
43 problem.setup()
44 Tableau = problem.buildTableau()
45 Tableau = problem.solve(Tableau)

```

```

1 ##########
2 # File Name: model27_mySimplex_Q1.py                                     #
3 # Author: Geonsik Yu, Purdue University, IE Dept                         #
4 # LP problem (Model 27: Hydrological Model) from:                      #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m27.html      #
6 ##########
7 import MySimplex
8
9 def oneHot(length, hotIdx):
10     hotVec = [0.0]*length
11     hotVec[hotIdx] = 1.0
12     return hotVec
13
14 ## STEP 1. Set up what we need. -----
15 ## Declare small constant epsilon for strict inequality removal:
16 EPSILON = 0.000000000001
17 ## Declare variable names:
18 variables = ["b0", "b1", "b2", "x3", "x4", "x5", "x6", "x7", "x8", "x9", "x10", "x11", "x12"]
19 ## Delare a list of coefficients of each variable in the objective function (same order):
20 obj_coeffs = 3*[0.0] + 10*[1.0]
21 ## Delare a list of lowerbounds of each variable:
22 #lowerbounds = 3*[EPSILON] + 10*[-float("inf")]
23 lowerbounds = 3*[EPSILON] + 10*[0]
24 ## Declare constraint names:
25 constraint_names = ["Period 3-(1)", "Period 3-(2)",
26                      "Period 4-(1)", "Period 4-(2)",
27                      "Period 5-(1)", "Period 5-(2)",
28                      "Period 6-(1)", "Period 6-(2)",
29                      "Period 7-(1)", "Period 7-(2)",
30                      "Period 8-(1)", "Period 8-(2)",
31                      "Period 9-(1)", "Period 9-(2)",
32                      "Period 10-(1)", "Period 10-(2)",
33                      "Period 11-(1)", "Period 11-(2)",
34                      "Period 12-(1)", "Period 12-(2)",
35                      "b2", "b1 - b2", "b0 - b1",
36                      "b0+b1+b2"]
37 ## Declare a list of RHS constants of each constraints:
38 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
39              4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
40              EPSILON, EPSILON, EPSILON, 1.0]
41
42 ## Declare a list of inequality directions of each constraints:
43 senses = 23*['G'] + ['E']
44
45 ## Declare and complete a coefficient matrix for the constraints:
46 Mat = []
47 Precip = [3.8, 4.4, 5.7, 5.2, 7.7, 6.0, 5.4, 5.7, 5.5, 2.5, 0.8, 0.4]
48 for i in range(2, 12):
49     tmp1 = [Precip[i], Precip[i-1], Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
50     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
51     Mat.append(tmp1)
52     Mat.append(tmp2)
53 Mat.append([0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
54 Mat.append([0.0, 1.0, -1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
55 Mat.append([1.0, -1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
56 Mat.append([1.0, 1.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
57
58 ## Set coefficients of each variables in each constraints:
59 lin_expr = []
60 for row in Mat:
61     print(row)
62     lin_expr.append( row )
63
64 ## STEP 2. Generate LP problem object -----
65 ## Generate an LP problem framework
66 problem = MySimplex.SimplexProblem()
67 ## Set objective as minimization
68 problem.setObjectiveDirection( Max=False )

```

```
69 ## Set variables and objective function
70 problem.setVariables( Names=variables, ObjCoeffs=obj_coeffs, Lowerbounds=lowerbounds )
71 ## Set constraints
72 for idx in range(len(lin_expr)):
73     problem.addConstraint( Name = constraint_names[idx]
74                           , rowVec = lin_expr[idx]
75                           , ineq_dir = senses[idx]
76                           , RHS = righthand[idx] )
77
78 ## STEP 3. Solve the problem -----
79 problem.setup()
80 Tableau = problem.buildTableau()
81 Tableau = problem.solve(Tableau)
```

```

1 ##########
2 # File Name: model27_mySimplex_Q2.py
3 # Author: Geonsik Yu, Purdue University, IE Dept
4 # LP problem (Model 27: Hydrological Model) from:
5 # https://sites.math.washington.edu/~burke/crs/407/models/m27.html
6 #####
7 import MySimplex
8
9 ## STEP 1. Set up what we need. -----
10 ## Declare small constant epsilon for strict inequality removal:
11 EPSILON = 0.00000000001
12 ## Declare variable names:
13 variables = ["b0", "b1", "b2", "x3"]
14 ## Delare a list of coefficients of each variable in the objective function (same order):
15 obj_coeffs = 3*[0.0] + [1.0]
16 ## Delare a list of lowerbounds of each variable:
17 #lowerbounds = 3*[EPSILON] + 10*[-float("inf")]
18 lowerbounds = 3*[EPSILON] + [0.0]
19 ## Declare constraint names:
20 constraint_names = ["Period 3-(1)", "Period 3-(2)",
21                     "Period 4-(1)", "Period 4-(2)",
22                     "Period 5-(1)", "Period 5-(2)",
23                     "Period 6-(1)", "Period 6-(2)",
24                     "Period 7-(1)", "Period 7-(2)",
25                     "Period 8-(1)", "Period 8-(2)",
26                     "Period 9-(1)", "Period 9-(2)",
27                     "Period 10-(1)", "Period 10-(2)",
28                     "Period 11-(1)", "Period 11-(2)",
29                     "Period 12-(1)", "Period 12-(2)",
30                     "b2", "b1 - b2", "b0 - b1",
31                     "b0+b1+b2"]
32 ## Declare a list of RHS constants of each constraints:
33 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
34                 4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
35                 EPSILON, EPSILON, EPSILON, 1.0]
36
37 ## Declare a list of inequality directions of each constraints:
38 senses = 23*['G'] + ['E']
39
40 ## Declare and complete a coefficient matrix for the constraints:
41 Mat = []
42 Precip = [3.8, 4.4, 5.7, 5.2, 7.7, 6.0, 5.4, 5.7, 5.5, 2.5, 0.8, 0.4]
43 for i in range(2, 12):
44     tmp1 = [Precip[i], Precip[i-1], Precip[i-2], 1]
45     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2], 1]
46     Mat.append(tmp1)
47     Mat.append(tmp2)
48 Mat.append([0.0, 0.0, 1.0, 0.0])
49 Mat.append([0.0, 1.0, -1.0, 0.0])
50 Mat.append([1.0, -1.0, 0.0, 0.0])
51 Mat.append([1.0, 1.0, 1.0, 0.0])
52
53 ## Set coefficients of each variables in each constraints:
54 lin_expr = []
55 for row in Mat:
56     print(row)
57     lin_expr.append( row )
58
59 ## STEP 2. Generate LP problem object -----
60 ## Generate an LP problem framework
61 problem = MySimplex.SimplexProblem()
62 ## Set objective as minimization
63 problem.setObjectiveDirection( Max=False )
64 ## Set variables and objective function
65 problem.setVariables( Names=variables, ObjCoeffs=obj_coeffs, Lowerbounds=lowerbounds )
66 ## Set constraints
67 for idx in range(len(lin_expr)):

```

```
68     problem.addConstraint( Name = constraint_names[idx]
69                             , rowVec = lin_expr[idx]
70                             , ineq_dir = senses[idx]
71                             , RHS = righthand[idx] )
72
73 ## STEP 3. Solve the problem -----
74 problem.setup()
75 Tableau = problem.buildTableau()
76 Tableau = problem.solve(Tableau)
```

```

1 ##########
2 # File Name: model12_cplex.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 # LP problem (Model 12: Alloy Blending) from: #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m12.html #
6 #####
7 import cplex
8
9 ## STEP 1. Set up what we need. -----
10 ## Declare variable names
11 variables = ["x1", "x2", "x3", "x4", "x5"]
12 ## Delare a list of coefficients of each variable in the objective function (same order)
13 obj_coeffs = [19.0, 17.0, 23.0, 21.0, 25.0]
14 ## Delare a list of upperbounds of each variable
15 upperbounds = [cplex.infinity, cplex.infinity, cplex.infinity, cplex.infinity, cplex.infinity]
16 ## Delare a list of lowerbounds of each variable
17 lowerbounds = [0.0, 0.0, 0.0, 0.0, 0.0]
18 ## Declare constraint names
19 constraint_names = ["Tin(%)", "Zinc(%)", "Lead(%)"]
20 ## Delare a list of RHS constants of each constraints
21 righthand = [40.0, 35.0, 25.0]
22 ## Delare a list of inequality directions of each constraints
23 senses = ['E', 'E', 'E']
24 ## Set coefficients of each variables in each constraints:
25 lin_expr = [cplex.SparsePair(ind=variables, val=[60.0, 25.0, 45.0, 20.0, 50.0]),
26           cplex.SparsePair(ind=variables, val=[10.0, 15.0, 45.0, 50.0, 40.0]),
27           cplex.SparsePair(ind=variables, val=[30.0, 60.0, 10.0, 30.0, 10.0])]
28
29 ## STEP 2. Generate LP problem object -----
30 ## Generate an LP problem
31 problem = cplex.Cplex()
32 ## Set objective as minimization
33 problem.objective.set_sense( problem.objective.sense.minimize )
34 ## Set variables and objective function
35 problem.variables.add( obj=obj_coeffs, ub=upperbounds, lb=lowerbounds, names=variables )
36 ## Set constraints
37 problem.linear_constraints.add(lin_expr = lin_expr, senses = senses, rhs = righthand, names = constraint_names)
38 ## Solve the problem
39 problem.solve()
40
41 ## STEP 3. Print out results -----
42 numrows = problem.linear_constraints.get_num()
43 numcols = problem.variables.get_num()
44
45 print("Solution status = "+ repr(problem.solution.get_status())+ " : " +repr(problem.solution.status[problem.solution.get_status()]))
46 print("Solution value = "+ repr(problem.solution.get_objective_value()))
47
48 x = problem.solution.get_values()
49 shadow_price = problem.solution.get_dual_values()
50 for i in range(numcols):
51     print("Variable " + variables[i] + ": Value = " + repr(x[i]))
52 for i in range(numrows):
53     print("Constraint " + constraint_names[i] + ": Shadow Price = " + repr(shadow_price[i]))

```

```

1 ##########
2 # File Name: model27_cplex_01.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 # LP problem (Model 27: Hydrological Model) from: #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m27.html #
6 ##########
7 import cplex
8
9 def oneHot(length, hotIdx):
10     hotVec = [0.0]*length
11     hotVec[hotIdx] = 1.0
12     return hotVec
13
14 ## STEP 1. Set up what we need. -----
15 ## Declare small constant epsilon for strict inequality removal:
16 EPSILON = 0.0000000001
17 ## Declare variable names:
18 variables = ["b0", "b1", "b2", "A3", "A4", "A5", "A6", "A7", "A8", "A9", "A10", "A11", "A12"]
19 ## Delare a list of coefficients of each variable in the objective function (same order):
20 obj_coeffs = 3*[0.0] + 10*[1.0]
21 ## Delare a list of upperbounds of each variable:
22 upperbounds = 13*[cplex.infinity]
23 ## Delare a list of lowerbounds of each variable:
24 #lowerbounds = 3*[EPSILON] + 10*[-cplex.infinity]
25 lowerbounds = 3*[EPSILON] + 10*[0]
26
27 ## Declare constraint names:
28 constraint_names = ["Period 3-(1)", "Period 3-(2)",
29                     "Period 4-(1)", "Period 4-(2)",
30                     "Period 5-(1)", "Period 5-(2)",
31                     "Period 6-(1)", "Period 6-(2)",
32                     "Period 7-(1)", "Period 7-(2)",
33                     "Period 8-(1)", "Period 8-(2)",
34                     "Period 9-(1)", "Period 9-(2)",
35                     "Period 10-(1)", "Period 10-(2)",
36                     "Period 11-(1)", "Period 11-(2)",
37                     "Period 12-(1)", "Period 12-(2)",
38                     "b2", "b1 - b2", "b0 - b1",
39                     "b0+b1+b2"]
40 ## Declare a list of RHS constants of each constraints:
41 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
42             4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
43             EPSILON, EPSILON, EPSILON, 1.0]
44
45 ## Declare a list of inequality directions of each constraints:
46 senses = 23*['G'] + ['E']
47
48 ## Declare and complete a coefficient matrix for the constraints:
49 Mat = []
50 Precip = [3.8, 4.4, 5.7, 5.2, 7.7, 6.0, 5.4, 5.7, 5.5, 2.5, 0.8, 0.4]
51 for i in range(2, 12):
52     tmp1 = [Precip[i], Precip[i-1], Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
53     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
54     Mat.append(tmp1)
55     Mat.append(tmp2)
56 Mat.append([0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
57 Mat.append([0.0, 1.0, -1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
58 Mat.append([1.0, -1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
59 Mat.append([1.0, 1.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
60
61 ## Set coefficients of each variables in each constraints:
62 lin_expr = []
63 for row in Mat:
64     print(row)
65     lin_expr.append( cplex.SparsePair(ind=variables, val=row) )
66
67 ## STEP 2. Generate LP problem object -----
68 ## Generate an LP problem
69 problem = cplex.Cplex()
70 ## Set objective as minimization
71 problem.objective.set_sense( problem.objective.sense.minimize )
72 ## Set variables and objective function
73 problem.variables.add( obj=obj_coeffs, ub=upperbounds, lb=lowerbounds, names=variables )
74 ## Set constraints
75 problem.linear_constraints.add(lin_expr = lin_expr, senses = senses, rhs = righthand, names = constraint_names)
76 ## Solve the problem
77 problem.solve()
78
79 ## STEP 3. Print out results -----
80 numrows = problem.linear_constraints.get_num()
81 numcols = problem.variables.get_num()
82
83 print("Solution status = "+ repr(problem.solution.get_status())+ " : " +repr(problem.solution.status[problem.solution.get_status()]))
84 print("Solution value = "+ repr(problem.solution.get_objective_value()))
85
86 x = problem.solution.get_values()
87 shadow_price = problem.solution.get_dual_values()
88 for i in range(numcols):
89     print("Variable " + variables[i] + ": Value = " + repr(x[i]))
90 for i in range(numrows):
91     print("Constraint " + constraint_names[i] + ": Shadow Price = " + repr(shadow_price[i]))

```

```

1 ##########
2 # File Name: model27_cplex_Q2.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 # LP problem (Model 27: Hydrological Model) from: #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m27.html #
6 #####
7 import cplex
8
9 ## STEP 1. Set up what we need. -----
10 ## Declare small constant epsilon for strict inequality removal:
11 EPSILON = 0.00000000001
12 ## Declare variable names:
13 variables = ["b0", "b1", "b2", "A"]
14 ## Delare a list of coefficients of each variable in the objective function (same order):
15 obj_coeffs = 3*[0.0] + [1.0]
16 ## Delare a list of upperbounds of each variable:
17 upperbounds = 4*[cplex.infinity]
18 ## Delare a list of lowerbounds of each variable:
19 lowerbounds = 3*[EPSILON] + [-cplex.infinity]
20 lowerbounds = 3*[EPSILON] + [0.0]
21 ## Declare constraint names:
22 constraint_names = ["Period 3-(1)", "Period 3-(2)",
23                     "Period 4-(1)", "Period 4-(2)",
24                     "Period 5-(1)", "Period 5-(2)",
25                     "Period 6-(1)", "Period 6-(2)",
26                     "Period 7-(1)", "Period 7-(2)",
27                     "Period 8-(1)", "Period 8-(2)",
28                     "Period 9-(1)", "Period 9-(2)",
29                     "Period 10-(1)", "Period 10-(2)",
30                     "Period 11-(1)", "Period 11-(2)",
31                     "Period 12-(1)", "Period 12-(2)",
32                     "b2", "b1 - b2", "b0 - b1",
33                     "b0+b1+b2"]
34 ## Declare a list of RHS constants of each constraints:
35 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
36                 4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
37                 EPSILON, EPSILON, EPSILON, 1.0]
38
39 ## Declare a list of inequality directions of each constraints:
40 senses = 23*['G'] + ['E']
41
42 ## Declare and complete a coefficient matrix for the constraints:
43 Mat = []
44 Precip = [3.8, 4.4, 5.7, 5.2, 7.7, 6.0, 5.4, 5.7, 5.5, 2.5, 0.8, 0.4]
45 for i in range(2, 12):
46     tmp1 = [Precip[i], Precip[i-1], Precip[i-2], 1]
47     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2], 1]
48     Mat.append(tmp1)
49     Mat.append(tmp2)
50 Mat.append([0.0, 0.0, 1.0, 0.0])
51 Mat.append([0.0, 1.0,-1.0, 0.0])
52 Mat.append([1.0,-1.0, 0.0, 0.0])
53 Mat.append([1.0, 1.0, 1.0, 0.0])
54
55 ## Set coefficients of each variables in each constraints:
56 lin_expr = []
57 for row in Mat:
58     lin_expr.append( cplex.SparsePair(ind=variables, val=row) )
59
60 ## STEP 2. Generate LP problem object -----
61 ## Generate an LP problem
62 problem = cplex.Cplex()
63 ## Set objective as minimization
64 problem.objective.set_sense( problem.objective.sense.minimize )
65 ## Set variables and objective function
66 problem.variables.add( obj=obj_coeffs, ub=upperbounds, lb=lowerbounds, names=variables )
67 ## Set constraints
68 problem.linear_constraints.add(lin_expr = lin_expr, senses = senses, rhs = righthand, names = constraint_names)
69 ## Solve the problem
70 problem.solve()
71
72 ## STEP 3. Print out results -----
73 numrows = problem.linear_constraints.get_num()
74 numcols = problem.variables.get_num()
75
76 print("Solution status = "+ repr(problem.solution.get_status())+ ":" +repr(problem.solution.status[problem.solution.get_status()]))
77 print("Solution value = "+ repr(problem.solution.get_objective_value()))
78
79 x = problem.solution.get_values()
80 shadow_price = problem.solution.get_dual_values()
81 for i in range(numcols):
82     print("Variable " + variables[i] + ": Value = " + repr(x[i]))
83 for i in range(numrows):
84     print("Constraint " + constraint_names[i] + ": Shadow Price = " + repr(shadow_price[i]))

```

4. MySimplex and Cplex Solver Outputs

Run model12_mySimplex.py

```
Geonsikui-MacBook-Pro-2:IE535_Simplex geonsik$ python model12_mySimplex.py
Initialize the given LP problem:
Initialize the zero-th row:
-----
Current Basic Variables: S1 S3 S2 A1 A2 A3
Current Objective Value: 100.0
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.051 := 40.052 := 35.053 := 25.054 := 0.055 :=
0.056 := 0.0A1 := 40.0A2 := 35.0A3 := 25.0
TWO STEP METHOD CALLED:
-----
Current Basic Variables: S1 S3 S2 A1 A2 A3
Current Objective Value: 100.0
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.051 := 40.052 := 35.053 := 25.054 := 0.055 :=
0.056 := 0.0A1 := 40.0A2 := 35.0A3 := 25.0
Run the 1st step of Two Step Method
-----
Current Basic Variables: S1 S3 S2 x5 A2 A3
Current Objective Value: 20.0
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.851 := 0.052 := 3.053 := 17.054 := 0.055 := 0.
056 := 0.0A1 := 0.0A2 := 3.0A3 := 17.0
-----
Current Basic Variables: S4 S3 S2 x5 A2 A3
Current Objective Value: 20.0
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.851 := 0.052 := 3.053 := 17.054 := 0.055 := 0.
056 := 0.0A1 := 0.0A2 := 3.0A3 := 17.0
-----
Current Basic Variables: S4 S3 S2 x5 x4 A3
Current Objective Value: 14.705882352941176
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.08823529411764706x5 := 0.7647058823529412S1 := 0.052 := 0.053
:= 14.70588235294117654 := 0.055 := 0.056 := 0.0A1 := 0.0A2 := 0.0A3 := 14.705882352941176
-----
Current Basic Variables: S4 S3 S5 x5 x4 A3
Current Objective Value: 14.705882352941176
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.08823529411764706x5 := 0.7647058823529412S1 := 0.052 := 0.053
:= 14.70588235294117654 := 0.055 := 0.056 := 0.0A1 := 0.0A2 := 0.0A3 := 14.705882352941176
-----
Current Basic Variables: S1 S3 S5 x5 x4 A3
Current Objective Value: 14.705882352941176
x1 := 0.0x2 := 0.0x3 := 0.0x4 := 0.08823529411764706x5 := 0.7647058823529412S1 := 0.052 := 0.053
:= 14.70588235294117654 := 0.055 := 0.056 := 0.0A1 := 0.0A2 := 0.0A3 := 14.705882352941176
-----
Current Basic Variables: S1 S3 S5 x5 x4 x2
Current Objective Value: -1.7763568394002505e-15
x1 := 0.0x2 := 0.25x3 := 0.0x4 := 0.125x5 := 0.625S1 := 0.052 := 0.053 := 0.054 := 0.055 :=
0.056 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0
- Terminate Procedure: Optimal Value = -1.7763568394002505e-15
-----
Current Basic Variables: S1 S3 S5 x5 x4 x2
Current Objective Value: -1.7763568394002505e-15
x1 := 0.0x2 := 0.25x3 := 0.0x4 := 0.125x5 := 0.625S1 := 0.052 := 0.053 := 0.054 := 0.055 :=
0.056 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0
Run the Vanilla Simplex Method or the 2st step of Two Step Method
Initialize the zero-th row:
-----
Current Basic Variables: S1 S3 S5 x5 x4 x2
Current Objective Value: 22.5
x1 := 0.0x2 := 0.25x3 := 0.0x4 := 0.125x5 := 0.625S1 := 0.052 := 0.053 := 0.054 := 0.055 :=
0.056 := 0.0
-----
Current Basic Variables: S1 S3 S2 x5 x4 x2
Current Objective Value: 22.5
x1 := 0.0x2 := 0.25x3 := 0.0x4 := 0.125x5 := 0.625S1 := 0.052 := 0.053 := 0.054 := 0.055 :=
0.056 := 0.0
-----
Current Basic Variables: S1 S3 S2 x5 x3 x2
Current Objective Value: 21.59999999999998
x1 := 0.0x2 := 0.3x3 := 0.5x4 := 0.0x5 := 0.1999999999999996S1 := 0.052 := 0.053 := 0.054 :=
0.055 := 0.056 := 0.0
-----
Current Basic Variables: S1 S3 S2 x1 x3 x2
Current Objective Value: 21.130434782608692
x1 := 0.0434782608695652x2 := 0.2826086956521739x3 := 0.6739130434782608x4 := 0.0x5 := 0.051 :=
0.052 := 0.053 := 0.054 := 0.055 := 0.0
-----
Current Basic Variables: S1 S3 S2 x1 x3 x4
Current Objective Value: 20.812499999999996
x1 := 0.3437499999999994x2 := 0.0x3 := 0.24999999999999978x4 := 0.40625x5 := 0.051 := 0.052 :=
0.053 := 0.054 := 0.055 := 0.056 := 0.0
- Terminate Procedure: Optimal Value = 20.812499999999996
-----
Current Basic Variables: S1 S3 S2 x1 x3 x4
Current Objective Value: 20.812499999999996
x1 := 0.3437499999999994x2 := 0.0x3 := 0.24999999999999978x4 := 0.40625x5 := 0.051 := 0.052 :=
0.053 := 0.054 := 0.055 := 0.056 := 0.0
```

Run model12_cplex.py

```
[Geonsikui-MacBook-Pro-2:IE535_Simplex geonsik$ python model12_cplex.py
CPXPARAM_Read_DataCheck
Tried aggregator 1 time.
No LP presolve or aggregator reductions.
Presolve time = 0.00 sec. (0.00 ticks)

Iteration log . . .
Iteration:    1   Dual objective      =      12.666667
Solution status = 1: 'optimal'
Solution value  = 20.812500000000004
Variable x1: Value = 0.3437499999999994
Variable x2: Value = 0.0
Variable x3: Value = 0.2500000000000001
Variable x4: Value = 0.40625
Variable x5: Value = 0.0
Constraint Tin(%): Shadow Price = 0.2187499999999994
Constraint Zinc(%): Shadow Price = 0.26875
Constraint Lead(%): Shadow Price = 0.1062500000000001
```

Run model27_cplex_Q1.py

```
Geonsikui-MacBook-Pro-2:IE535_Simplex geonsik$ python model27_mySimplex_Q1.py
Initialize the given LP problem:
Initialize the zero-th row:
-----
Current Basic Variables: A3 A8 A9 A1 S4 S6 A4 A5 A6 A7 S8 S18 A10 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11 A14
Current Objective Value: 35.500000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 0.0x9 := 0.0
x10 := 0.0x11 := 0.0x12 := 0.0S1 := 0.052 := 1.0S3 := 0.054 := 2.155 := 0.056 := 3.7S7 :=
0.058 := 4.259 := 0.0510 := 4.3511 := 0.0512 := 4.4513 := 0.0514 := 4.3515 := 0.0516 := 4.25
17 := 0.0518 := 3.6519 := 0.0520 := 2.7521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 4.2A9 := 3.6A10 := 2.7A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
TWO STEP METHOD CALLED:
-----
Current Basic Variables: A3 A8 A9 A1 S4 S6 A4 A5 A6 A7 S8 S18 A10 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11 A14
Current Objective Value: 35.500000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 0.0x9 := 0.0
x10 := 0.0x11 := 0.0x12 := 0.0S1 := 0.052 := 1.0S3 := 0.054 := 2.155 := 0.056 := 3.7S7 :=
0.058 := 4.259 := 0.0510 := 4.3511 := 0.0512 := 4.4513 := 0.0514 := 4.3515 := 0.0516 := 4.25
17 := 0.0518 := 3.6519 := 0.0520 := 2.7521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 4.2A9 := 3.6A10 := 2.7A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
Run the 1st step of Two Step Method
-----
Current Basic Variables: A3 A8 A9 A1 S4 S6 A4 A5 A6 A7 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11 A14
Current Objective Value: 32.800000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 0.0x9 := 0.0
x10 := 0.0x11 := 0.0x12 := 2.751 := 0.052 := 1.0S3 := 0.054 := 2.155 := 0.056 := 3.7S7 :=
0.058 := 4.259 := 0.0510 := 4.3511 := 0.0512 := 4.4513 := 0.0514 := 4.3515 := 0.0516 := 4.25
17 := 0.0518 := 3.6519 := 0.0520 := 5.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 4.2A9 := 3.6A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 A8 x11 A1 S4 S6 A4 A5 A6 A7 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11 A14
Current Objective Value: 29.200000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 0.0x9 := 0.0
x10 := 0.0x11 := 3.6x12 := 2.751 := 0.052 := 1.0S3 := 0.054 := 2.155 := 0.056 := 3.7S7 :=
0.058 := 4.259 := 0.0510 := 4.3511 := 0.0512 := 4.4513 := 0.0514 := 4.3515 := 0.0516 := 4.25
17 := 0.0518 := 7.2519 := 0.0520 := 5.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 4.2A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 x10 x11 A1 S4 S6 A4 A5 A6 A7 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11 A14
Current Objective Value: 25.000000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 0.0x9 := 0.0
x10 := 4.2x11 := 3.6x12 := 2.751 := 0.052 := 1.0S3 := 0.054 := 2.155 := 0.056 := 3.7S7 :=
0.058 := 4.259 := 0.0510 := 4.3511 := 0.0512 := 4.4513 := 0.0514 := 4.3515 := 0.0516 := 8.45
17 := 0.0518 := 7.2519 := 0.0520 := 5.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
```

```

-----
Current Basic Variables: A3 x10 x11 A1 S4 S6 A4 A5 A6 x9 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 20.70000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 0.0x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 1.0S3 := 0.054 := 2.1S5 := 0.056 := 3.7S7 :=
0.058 := 4.2S9 := 0.0510 := 4.3S11 := 0.0512 := 4.4S13 := 0.0514 := 8.6S15 := 0.0516 := 8.4S
17 := 0.0518 := 7.2S19 := 0.0520 := 5.4S21 := 0.0522 := 0.0523 := 0.0524 := 1.0S25 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 x10 x11 A1 S4 S6 A4 A5 x8 x9 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 16.30000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 0.0x8 := 4.4x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 1.0S3 := 0.054 := 2.1S5 := 0.056 := 3.7S7 :=
0.058 := 4.2S9 := 0.0510 := 4.3S11 := 0.0512 := 8.8S13 := 0.0514 := 8.6S15 := 0.0516 := 8.4S
17 := 0.0518 := 7.2S19 := 0.0520 := 5.4S21 := 0.0522 := 0.0523 := 0.0524 := 1.0S25 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 x10 x11 A1 S4 S6 A4 x7 x8 x9 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 12.00000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 0.0x7 := 4.3x8 := 4.4x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 1.0S3 := 0.054 := 2.1S5 := 0.056 := 3.7S7 :=
0.058 := 4.2S9 := 0.0510 := 8.6S11 := 0.0512 := 8.8S13 := 0.0514 := 8.6S15 := 0.0516 := 8.4S
17 := 0.0518 := 7.2S19 := 0.0520 := 5.4S21 := 0.0522 := 0.0523 := 0.0524 := 1.0S25 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 x10 x11 A1 S4 S6 x6 x7 x8 x9 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 7.800000000003009
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 0.0x6 := 4.2x7 := 4.3x8 := 4.4x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 1.0S3 := 0.054 := 2.1S5 := 0.056 := 3.7S7 :=
0.058 := 8.4S9 := 0.0510 := 8.6S11 := 0.0512 := 8.8S13 := 0.0514 := 8.6S15 := 0.0516 := 8.4S
17 := 0.0518 := 7.2S19 := 0.0520 := 5.4S21 := 0.0522 := 0.0523 := 0.0524 := 1.0S25 := 0.0A1
:= 1.0A2 := 2.1A3 := 3.7A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: x5 x10 x11 A1 S4 S6 x6 x7 x8 x9 S8 S18 x12 S2 A2 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 4.100000000003009
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 0.0x5 := 3.7x6 := 4.2x7 := 4.3x8 := 4.4x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 1.0S3 := 0.054 := 2.1S5 := 0.056 := 7.4S7 :=
0.058 := 8.4S9 := 0.0510 := 8.6S11 := 0.0512 := 8.8S13 := 0.0514 := 8.6S15 := 0.0516 := 8.4S
17 := 0.0518 := 7.2S19 := 0.0520 := 5.4S21 := 0.0522 := 0.0523 := 0.0524 := 1.0S25 := 0.0A1
:= 1.0A2 := 2.1A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
```

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Current Basic Variables: x5 x10 x11 A1 S4 S6 x6 x7 x8 x9 S8 S18 x12 S2 x4 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 2.0000000000030087
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.0x4 := 2.1x5 := 3.7x6 := 4.2x7 := 4.3x8 := 4.4x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 1.053 := 0.054 := 4.255 := 0.056 := 7.457 :=
0.058 := 8.459 := 0.0510 := 8.6511 := 0.0512 := 8.8513 := 0.0514 := 8.6515 := 0.0516 := 8.45
17 := 0.0518 := 7.2519 := 0.0520 := 5.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 1.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: x5 x10 x11 x3 S4 S6 x6 x7 x8 x9 S8 S18 x12 S2 x4 S12 S16 S10 S14 A13 A12 S20 S24 A11
A14
Current Objective Value: 1.0000000000030087
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 1.0x4 := 2.1x5 := 3.7x6 := 4.2x7 := 4.3x8 := 4.4x9 := 4.3
x10 := 4.2x11 := 3.6x12 := 2.7S1 := 0.052 := 2.053 := 0.054 := 4.255 := 0.056 := 7.457 :=
0.058 := 8.459 := 0.0510 := 8.6511 := 0.0512 := 8.8513 := 0.0514 := 8.6515 := 0.0516 := 8.45
17 := 0.0518 := 7.2519 := 0.0520 := 5.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1
:= 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: x5 x10 x11 x3 S4 S6 x6 x7 x8 x9 S8 S18 x12 S2 x4 S12 S16 S10 S14 A13 A12 S20 S24 b2
A14
Current Objective Value: 1.0000000000020086
b0 := 0.0b1 := 0.0b2 := 1e-12x3 := 0.9999999999962x4 := 2.0999999999956x5 := 3.6999999999943003x6
:= 4.199999999948x7 := 4.2999999999923x8 := 4.399999999994001x9 := 4.2999999999946x10 := 4.1999999
99943x11 := 3.5999999999945x12 := 2.699999999997500451 := 0.052 := 1.999999999992453 := 0.054 := 4
.19999999991255 := 0.056 := 7.399999999860157 := 0.058 := 8.3999999998659 := 0.0510 := 8.5999
99999846511 := 0.0512 := 8.79999999988001513 := 0.0514 := 8.599999999892515 := 0.0516 := 8.3999
99999886517 := 0.0518 := 7.19999999989519 := 0.0520 := 5.399999999995001521 := 0.0522 := 0.0523
:= 0.0524 := 0.99999999999525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A
7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 0.0A12 := 2e-12A13 := 1e-12A14 := 0.999999999999
-----
Current Basic Variables: x5 x10 x11 x3 S4 S6 x6 x7 x8 x9 S8 S18 x12 S2 x4 S12 S16 S10 S14 A13 b1 S20 S24 b2 A
14
Current Objective Value: 1.0000000000000087
b0 := 0.0b1 := 2e-12b2 := 1e-12x3 := 0.9999999999874001x4 := 2.0999999999842x5 := 3.6999999999839x
6 := 4.1999999999794x7 := 4.2999999999803x8 := 4.3999999999832005x9 := 4.2999999999832x10 := 4.19999
9999833x11 := 3.5999999999895x12 := 2.699999999995900351 := 0.052 := 1.99999999974800253 := 0.054
:= 4.19999999996455 := 0.056 := 7.399999999967857 := 0.058 := 8.399999999958859 := 0.0510 := 8.
5999999999606511 := 0.0512 := 8.799999999966401513 := 0.0514 := 8.5999999999664515 := 0.0516 := 8.
399999999966517 := 0.0518 := 7.19999999979519 := 0.0520 := 5.39999999991801521 := 0.0522 := 0.0
S23 := 0.0524 := 0.999999999970001525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6
:= 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 0.0A12 := 0.0A13 := 3e-12A14 := 0.999999999
9970001
-----
Current Basic Variables: x5 x10 x11 x3 S4 S6 x6 x7 x8 x9 S8 S18 x12 S21 x4 S12 S16 S10 S14 A13 b1 S20 S24 b2
A14
Current Objective Value: 0.8780487804893501
b0 := 0.0b1 := 0.12195121951265855b2 := 0.12195121951165856x3 := 0.0x4 := 0.8682926829265483x5 :=
2.370731707317722x6 := 2.626829268291904x7 := 2.629268292684278x8 := 3.009756097561693x9 := 2.94634146
341489x10 := 2.8341463414639243x11 := 2.6243902439042315x12 := 2.29756097561072751 := 0.052 := 0.053
:= 0.054 := 1.736585365853096555 := 0.056 := 4.74146341463544457 := 0.058 := 5.25365853658380859
:= 0.0510 := 5.258536585368556511 := 0.0512 := 6.019512195123386513 := 0.0514 := 5.892682926829785
15 := 0.0516 := 5.668292682927849517 := 0.0518 := 5.248780487808463519 := 0.0520 := 4.595121951221
454S21 := 0.12195121951065856S22 := 0.0523 := 0.0524 := 0.7560975609756829525 := 0.0A1 := 0.0A2
:= 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 0.0A12
:= 0.0A13 := 0.12195121951365856A14 := 0.7560975609756829
-----
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Current Basic Variables: x5 x10 x11 x3 S4 S6 x6 x7 x8 x9 S8 S18 x12 S21 S1 S12 S16 S10 S14 A13 b1 S20 S24 b2
A14
Current Objective Value: 0.7920792079223651
b0 := 0.0b1 := 0.20792079207964353b2 := 0.20792079207864353x3 := 0.7049504950492766x4 := 0.0x5 :=
1.4336633663375857x6 := 1.517821782177798x7 := 1.4514851485165838x8 := 2.0297029702980645x9 := 1.99207
92079213565x10 := 1.8712871287136927x11 := 1.9366336633683519x12 := 2.013861386139676651 := 1.40990099
0098553352 := 0.053 := 0.054 := 0.055 := 0.056 := 2.867326732675171557 := 0.058 := 3.03564356435
559659 := 0.0510 := 2.9029702970331677511 := 0.0512 := 4.059405940596129513 := 0.0514 := 3.9841584
15842713515 := 0.0516 := 3.7425742574273855517 := 0.0518 := 3.8732673267367037519 := 0.0520 := 4.0
27722772279353521 := 0.20792079207764352522 := 0.0523 := 0.0524 := 0.584158415841713525 := 0.0A1 :=
0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11
:= 0.0A12 := 0.0A13 := 0.2079207920806435A14 := 0.584158415841713
-----
Current Basic Variables: x5 x10 x11 x3 S3 S6 x6 x7 x8 x9 S8 S18 x12 S21 S1 S12 S16 S10 S14 A13 b1 S20 S24 b2
A14
Current Objective Value: 0.7920792079223651
b0 := 0.0b1 := 0.20792079207964353b2 := 0.20792079207864353x3 := 0.7049504950492766x4 := 0.0x5 :=
1.4336633663375857x6 := 1.517821782177798x7 := 1.4514851485165838x8 := 2.0297029702980645x9 := 1.99207
92079213565x10 := 1.8712871287136927x11 := 1.9366336633683519x12 := 2.013861386139676651 := 1.40990099
0098553352 := 0.053 := 0.054 := 0.055 := 0.056 := 2.867326732675171557 := 0.058 := 3.03564356435
559659 := 0.0510 := 2.9029702970331677511 := 0.0512 := 4.059405940596129513 := 0.0514 := 3.9841584
15842713515 := 0.0516 := 3.7425742574273855517 := 0.0518 := 3.8732673267367037519 := 0.0520 := 4.0
27722772279353521 := 0.20792079207764352522 := 0.0523 := 0.0524 := 0.584158415841713525 := 0.0A1 :=
0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11
:= 0.0A12 := 0.0A13 := 0.2079207920806435A14 := 0.584158415841713
-----
Current Basic Variables: x5 x10 x11 x3 S3 S6 x6 x7 x8 x9 S8 S18 x12 S21 S1 S12 S16 S10 S14 A13 b1 S20 S24 b2 A
14
Current Objective Value: 0.6861313868627604
b0 := 0.0b1 := 0.3138686131392482b2 := 0.3138686131382482x3 := 1.5737226277380347x4 := 1.07007299270
20072x5 := 0.2788321167878949x6 := 0.15109489050889757x7 := 0.0x8 := 0.8218978102185712x9 := 0.81605
83941597446x10 := 0.6846715328461206x11 := 1.0890510948915146x12 := 1.664233576642981251 := 3.14744525
5476069552 := 0.053 := 2.140145985404014454 := 0.055 := 0.056 := 0.557664233575789857 := 0.058 :=
0.3021897810177951459 := 0.0510 := 0.0511 := 0.0512 := 1.6437956204371424513 := 0.0514 := 1.6321
167883194891515 := 0.0516 := 1.3693430656922412517 := 0.0518 := 2.1781021897830293519 := 0.0520 :=
3.3284671532859624521 := 0.3138686131372482522 := 0.0523 := 0.0524 := 0.3722627737225037525 := 0.0A
1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0
A11 := 0.0A12 := 0.0A13 := 0.31386861314024816A14 := 0.3722627737225037
-----
Current Basic Variables: x5 x10 x11 x3 S3 S6 x6 x7 x8 x9 S9 S18 x12 S21 S1 S12 S16 x4 S14 A13 b1 S20 S24 b2 A
14
Current Objective Value: 0.6744186046527684
b0 := 0.0b1 := 0.32558139534924024b2 := 0.32558139534824027x3 := 1.6697674418599695x4 := 1.188372093
022927x5 := 0.15116279069898145x6 := 0.0x7 := 0.1604651162768912x8 := 0.6883720930246617x9 := 0.6860
465116288327x10 := 0.5534883720942095x11 := 0.9953488372115782x12 := 1.625581395350007351 := 3.3395348
8371993952 := 0.053 := 2.37674418604585454 := 0.055 := 0.056 := 0.302325581397962957 := 0.058 :=
0.059 := 0.3209302325537824510 := 0.0511 := 0.0512 := 1.3767441860493235513 := 0.0514 := 1.372093
0232576654515 := 0.0516 := 1.106976744188419517 := 0.0518 := 1.9906976744231564519 := 0.0520 := 3.
2511627907000147S21 := 0.32558139534724023522 := 0.0523 := 0.0524 := 0.3488372093025196525 := 0.0A1
:= 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A1
1 := 0.0A12 := 0.0A13 := 0.3255813953502402A14 := 0.3488372093025196

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Current Basic Variables: x5 x10 x11 x3 S3 S7 x6 x7 x8 x9 S9 S18 x12 S21 S1 S12 S16 x4 S14 A13 b1 S20 S24 b2 A
14
Current Objective Value: 0.660550458717082
b0 := 0.0b1 := 0.3394495412849266b2 := 0.3394495412839266x3 := 1.7834862385325978x4 := 1.32844036697
33593x5 := 0.0x6 := 0.1788990825703542x7 := 0.35045871559579445x8 := 0.5302752293578371x9 := 0.53211
0091742714x10 := 0.3981651376145222x11 := 0.8844036697260872x12 := 1.579816513762242451 := 3.566972477
065195652 := 0.0S3 := 2.656880733946718654 := 0.055 := 0.056 := 0.057 := 0.357798165140708458 :=
0.059 := 0.7009174311915889510 := 0.0511 := 0.0512 := 1.0605504587156742513 := 0.0514 := 1.064220
183485428515 := 0.0516 := 0.796330275229044517 := 0.0518 := 1.7688073394521744519 := 0.0520 := 3.
159633027524485521 := 0.3394495412829266522 := 0.0523 := 0.0524 := 0.3211009174311469525 := 0.0A1 :=
= 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11
:= 0.0A12 := 0.0A13 := 0.3394495412859266A14 := 0.3211009174311469
-----
Current Basic Variables: x5 x10 x11 x3 S3 S7 x6 x7 x8 x9 S9 S18 x12 S21 S1 S12 S5 x4 S14 A13 b1 S20 S24 b2 A1
4
Current Objective Value: 0.6250000000014996
b0 := 0.001 := 0.37500000000005089b2 := 0.37499999999950895x3 := 2.075000000000373x4 := 1.68750000000
07412x5 := 0.387499999998476x6 := 0.6375000000013664x7 := 0.8374999999992725x8 := 0.1250000000001984x
9 := 0.1374999999974988x10 := 0.0x11 := 0.6000000000014284x12 := 1.462500000000820651 := 4.1500000
000074652 := 0.053 := 3.375000000001482454 := 0.055 := 0.77499999999695256 := 0.057 := 1.2750000
0002732858 := 0.059 := 1.67499999998545510 := 0.0511 := 0.0512 := 0.250000000003968513 := 0.0514
:= 0.27499999999949976515 := 0.0517 := 0.0518 := 1.2000000000028568519 := 0.0520 := 2
.925000000001641521 := 0.3749999999850897522 := 0.0523 := 0.0524 := 0.249999999998218525 := 0.0A1
:= 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A
11 := 0.0A12 := 0.0A13 := 0.3750000000015089A14 := 0.2499999999998218
-----
Current Basic Variables: x5 x10 x11 x3 S3 S7 x6 x7 x8 x9 S9 S18 x12 S21 S1 S15 S5 x4 S14 A13 b1 S20 S24 b2 A1
4
Current Objective Value: 0.6140350877207804
b0 := 0.0b1 := 0.3859649122812281b2 := 0.3859649122802281x3 := 2.1649122807022705x4 := 1.79824561403
60048x5 := 0.5070175438596864x6 := 0.7789473684226436x7 := 0.9877192982451249x8 := 0.0x9 := 0.015789
473683767208x10 := 0.12280701754405454x11 := 0.5122807017556751x12 := 1.426315789474447451 := 4.329824
561404541S2 := 0.053 := 3.596491228072009654 := 0.055 := 1.01403508771937356 := 0.057 := 1.5578947
368452871S8 := 0.059 := 1.9754385964902499510 := 0.0511 := 0.0512 := 0.0513 := 0.0514 := 0.03157
8947367534416515 := 0.24561403508810908516 := 0.0517 := 0.0518 := 1.0245614035113502519 := 0.0520
= 2.8526315789488947521 := 0.38596491227922813522 := 0.0523 := 0.0524 := 0.22807017543854385525 :=
0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 :=
0.0A11 := 0.0A12 := 0.0A13 := 0.38596491228222807A14 := 0.22807017543854385
-----
Current Basic Variables: x5 x10 x11 x3 S3 S7 x6 x7 x8 x9 S9 S18 x12 S21 S1 S15 S5 x4 S11 A13 b1 S20 S24 b2 A1
4
Current Objective Value: 0.6126126126141347
b0 := 0.0b1 := 0.387387387387387376b2 := 0.3873873873868738x3 := 2.1765765765767653x4 := 1.8126126126
131263x5 := 0.5225225225221245x6 := 0.7972972972983731x7 := 1.0072072072061709x8 := 0.0162162162157609
15x9 := 0.0x10 := 0.1387387387384863x11 := 0.5009009009025095x12 := 1.421621621622516651 := 4.353153
153153531S2 := 0.053 := 3.625225225226252754 := 0.055 := 1.04504504504424956 := 0.057 := 1.5945945
945967461S8 := 0.059 := 2.0144144144123417S10 := 0.0511 := 0.0512 := 0.03243243243152183S12 := 0.0513 := 0.0
S14 := 0.0515 := 0.2774774774769726516 := 0.0517 := 0.0518 := 1.001801801805019519 := 0.0520 :=
2.843243243245033521 := 0.3873873873858738522 := 0.0523 := 0.0524 := 0.22522522522525246525 := 0.0A1
:= 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A
11 := 0.0A12 := 0.0A13 := 0.38738738738887374A14 := 0.2252252252252525246
-----
```

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-----
Current Basic Variables: x5 x10 x11 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 A13 b1 S20 S24 b2 S1
7
Current Objective Value: 0.5000000000015085
b0 := 0.0b1 := 0.500000000005b2 := 0.499999999995x3 := 3.100000000003x4 := 2.95000000000651x5 :=
= 1.749999999997504x6 := 2.2500000000012514x7 := 2.5499999999915x8 := 1.299999999996996x9 := 1.250
000000000151x10 := 1.399999999998995x11 := 0.3999999999850033x12 := 1.050000000008551 := 6.2000000
0000652 := 0.053 := 5.9000000000130254 := 0.055 := 3.499999999950156 := 0.057 := 4.500000000002
50358 := 0.059 := 5.099999999983510 := 0.0511 := 2.599999999993992512 := 0.0513 := 2.500000000000
0302514 := 0.0S15 := 2.79999999999799516 := 0.0S17 := 0.79999999997007518 := 0.0S19 := 0.0520
:= 2.100000000017521 := 0.4999999999850003522 := 0.0S23 := 0.0S24 := 0.0S25 := 0.0A1 := 0.0A2
:= 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 0.0A1
2 := 0.0A13 := 0.500000000015A14 := 0.0
-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 A13 b1 S20 S24 b2 S17
Current Objective Value: 0.3125000000022113
b0 := 0.1249999999953132b1 := 0.437500000007344b2 := 0.437499999997343x3 := 3.2999999999955x4 :=
= 2.968750000000581x5 := 2.031249999986957x6 := 2.193750000001462x7 := 2.368749999998294x8 := 1.29999
9999996996x9 := 1.243750000001742x10 := 1.0125000000013524x11 := 0.0x12 := 1.20625000000264351 :=
6.59999999999152 := 0.053 := 5.9375000000116254 := 0.055 := 4.0624999999739156 := 0.057 := 4.3
875000000292458 := 0.059 := 4.73749999999659510 := 0.0511 := 2.599999999993992512 := 0.0513 :=
2.487500000003484514 := 0.0515 := 2.02500000002705516 := 0.0517 := 1.1102230246251565e-16518 := 0.
0519 := 0.0520 := 2.412500000005286521 := 0.4374999999873435522 := 0.0523 := 0.0524 := 0.0525 :=
= 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10
:= 0.0A11 := 0.0A12 := 0.0A13 := 0.312500000002203A14 := 0.0
-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 A12 b1 S20 S24 b2 S17
Current Objective Value: 0.2597402597420992
b0 := 0.24675324675363636b1 := 0.24675324675263646b2 := 0.5064935064937273x3 := 3.4168831168834903x4
:= 2.81818181813374x5 := 2.3701298701309543x6 := 1.8142857142845008x7 := 2.4129870129871542x8 := 1.
3779220779223267x9 := 1.1987012987011554x10 := 0.6610389610378358x11 := 0.0x12 := 1.137662337662118451
:= 6.83376623376698152 := 0.053 := 5.636363636267554 := 0.055 := 4.74025974026190956 := 0.057
:= 3.628571428569001658 := 0.059 := 4.8259740259743085510 := 0.0511 := 2.7558441558446534512 := 0.0
S13 := 2.3974025974023108514 := 0.0515 := 1.3220779220756715516 := 0.0517 := 3.4171799589274597e-165
18 := 0.0519 := 0.0520 := 2.275324675324237521 := 0.5064935064927273522 := 0.0523 := 0.0524 := 0
.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10
:= 0.0A11 := 0.0A12 := 0.25974025974209086A13 := 0.0A14 := 0.0
-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 A12 b1 S20 S25 b2 S17
Current Objective Value: 0.2597402597420992
b0 := 0.24675324675363636b1 := 0.24675324675263646b2 := 0.5064935064937273x3 := 3.4168831168834903x4
:= 2.81818181813374x5 := 2.3701298701309543x6 := 1.8142857142845008x7 := 2.4129870129871542x8 := 1.
3779220779223267x9 := 1.1987012987011554x10 := 0.6610389610378358x11 := 0.0x12 := 1.137662337662118451
:= 6.83376623376698152 := 0.053 := 5.636363636267554 := 0.055 := 4.74025974026190956 := 0.057
:= 3.628571428569001658 := 0.059 := 4.8259740259743085510 := 0.0511 := 2.7558441558446534512 := 0.0
S13 := 2.3974025974023108514 := 0.0515 := 1.3220779220756715516 := 0.0517 := 3.4171799589274597e-165
18 := 0.0519 := 0.0520 := 2.275324675324237521 := 0.5064935064927273522 := 0.0523 := 0.0524 := 0
.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10
:= 0.0A11 := 0.0A12 := 0.25974025974209086A13 := 0.0A14 := 0.0

```

```

-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 x11 b1 S20 S25 b2 S18
Current Objective Value: 7.93809462606987e-15
b0 := 0.333333333343335b1 := 0.3333333333333335b2 := 0.33333333333323333x3 := 3.633333333335233x4 :=
3.00000000000008007x5 := 2.5000000000019997x6 := 2.100000000000801x7 := 2.066666666664367x8 := 1.2999
999999996996x9 := 1.23333333333434x10 := 0.36666666666346637x11 := 0.66666666666713668x12 := 1.4666666
6666876751 := 7.26666666667046652 := 0.053 := 6.00000000000160154 := 0.055 := 5.000000000003999556
:= 0.057 := 4.20000000000160258 := 0.059 := 4.13333333328734510 := 0.0511 := 2.5999999999993992512
:= 0.0513 := 2.46666666666868514 := 0.0515 := 0.7333333333269327516 := 0.0517 := 0.0518 := 1.3
33333333427337519 := 0.0520 := 2.93333333337534521 := 0.0523 := 0.0524 :=
= 0.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9
:= 0.0A10 := 0.0A11 := 0.0A12 := 0.0A13 := 0.0A14 := 0.0
Run the Vanilla Simplex Method or the 2st step of Two Step Method
Initialize the zero-th row:
-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 x11 b1 S20 S25 b2 S18
Current Objective Value: 18.333333333339937
b0 := 0.333333333343335b1 := 0.333333333333335b2 := 0.33333333333323333x3 := 3.63333333335233x4 :=
3.00000000000008007x5 := 2.5000000000019997x6 := 2.100000000000801x7 := 2.066666666664367x8 := 1.2999
999999996996x9 := 1.23333333333434x10 := 0.36666666666346637x11 := 0.66666666666713668x12 := 1.4666666
6666876751 := 7.26666666667046652 := 0.053 := 6.00000000000160154 := 0.055 := 5.000000000003999556
:= 0.057 := 4.20000000000160258 := 0.059 := 4.13333333328734510 := 0.0511 := 2.5999999999993992512
:= 0.0513 := 2.46666666666868514 := 0.0515 := 0.7333333333269327516 := 0.0517 := 0.0518 := 1.3
33333333427337519 := 0.0520 := 2.93333333337534521 := 0.0523 := 0.0524 :=
= 0.0525 := 0.0
-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 x11 b1 S20 S24 b2 S18
Current Objective Value: 18.333333333339937
b0 := 0.333333333343335b1 := 0.333333333333335b2 := 0.33333333333323333x3 := 3.63333333335233x4 :=
3.00000000000008007x5 := 2.5000000000019997x6 := 2.100000000000801x7 := 2.066666666664367x8 := 1.2999
999999996996x9 := 1.23333333333434x10 := 0.36666666666346637x11 := 0.66666666666713668x12 := 1.4666666
6666876751 := 7.26666666667046652 := 0.053 := 6.00000000000160154 := 0.055 := 5.000000000003999556
:= 0.057 := 4.20000000000160258 := 0.059 := 4.13333333328734510 := 0.0511 := 2.5999999999993992512
:= 0.0513 := 2.46666666666868514 := 0.0515 := 0.7333333333269327516 := 0.0517 := 0.0518 := 1.3
33333333427337519 := 0.0520 := 2.93333333337534521 := 0.0523 := 0.0524 :=
= 0.0525 := 0.0
-Terminate Procedure: Optimal Value = 18.33333333339937
-----
Current Basic Variables: x5 x10 b0 x3 S3 S7 x6 x7 x8 x9 S9 S13 x12 S21 S1 S15 S5 x4 S11 x11 b1 S20 S24 b2 S18
Current Objective Value: 18.333333333339937
b0 := 0.333333333343335b1 := 0.333333333333335b2 := 0.33333333333323333x3 := 3.63333333335233x4 :=
3.00000000000008007x5 := 2.5000000000019997x6 := 2.100000000000801x7 := 2.066666666664367x8 := 1.2999
999999996996x9 := 1.23333333333434x10 := 0.36666666666346637x11 := 0.66666666666713668x12 := 1.4666666
6666876751 := 7.26666666667046652 := 0.053 := 6.00000000000160154 := 0.055 := 5.000000000003999556
:= 0.057 := 4.20000000000160258 := 0.059 := 4.13333333328734510 := 0.0511 := 2.5999999999993992512
:= 0.0513 := 2.46666666666868514 := 0.0515 := 0.7333333333269327516 := 0.0517 := 0.0518 := 1.3
33333333427337519 := 0.0520 := 2.93333333337534521 := 0.0523 := 0.0524 :=
= 0.0525 := 0.0

```

Run model27_cplex_Q1.py

```
CPXPARAM_Read_DataCheck          1
Tried aggregator 1 time.
LP Presolve eliminated 1 rows and 0 columns.
Reduced LP has 23 rows, 13 columns, and 87 nonzeros.
Presolve time = 0.00 sec. (0.03 ticks)
Initializing dual steep norms . .

Iteration log . .
Iteration:    1   Scaled dual infeas =      72.399999
Iteration:   13   Dual objective     =     -7.828571
Solution status = 1: 'optimal'
Solution value  = 18.33333333339937
Variable b0: Value = 0.333333333343333
Variable b1: Value = 0.333333333333333
Variable b2: Value = 0.333333333323334
Variable A3: Value = 3.633333333335233
Variable A4: Value = 3.00000000000008
Variable A5: Value = 2.5000000000019997
Variable A6: Value = 2.100000000000799
Variable A7: Value = 2.066666666664367
Variable A8: Value = 1.2999999999996992
Variable A9: Value = 1.233333333334333
Variable A10: Value = 0.36666666666346615
Variable A11: Value = 0.6666666666713663
Variable A12: Value = 1.4666666666687669
Constraint Period 3-(1): Shadow Price = -0.0
Constraint Period 3-(2): Shadow Price = 1.0
Constraint Period 4-(1): Shadow Price = -0.0
Constraint Period 4-(2): Shadow Price = 1.0
Constraint Period 5-(1): Shadow Price = -0.0
Constraint Period 5-(2): Shadow Price = 1.0
Constraint Period 6-(1): Shadow Price = -0.0
Constraint Period 6-(2): Shadow Price = 1.0
Constraint Period 7-(1): Shadow Price = -0.0
Constraint Period 7-(2): Shadow Price = 1.0
Constraint Period 8-(1): Shadow Price = -0.0
Constraint Period 8-(2): Shadow Price = 1.0
Constraint Period 9-(1): Shadow Price = -0.0
Constraint Period 9-(2): Shadow Price = 1.0
Constraint Period 10-(1): Shadow Price = -0.0
Constraint Period 10-(2): Shadow Price = 1.0
Constraint Period 11-(1): Shadow Price = 1.0
Constraint Period 11-(2): Shadow Price = -0.0
Constraint Period 12-(1): Shadow Price = 1.0
Constraint Period 12-(2): Shadow Price = -0.0
Constraint b2: Shadow Price = -0.0
Constraint b1 - b2: Shadow Price = 4.33333333333336
Constraint b0 - b1: Shadow Price = 2.266666666666673
Constraint b0+b1+b2: Shadow Price = 40.23333333333334
```

Run model27_mySimplex_Q2.py

```
Geonsikui-MacBook-Pro-2:IE535_Simplex geonsik$ python model27_mySimplex_Q2.py
Initialize the given LP problem:
Initialize the zero-th row:
-----
Current Basic Variables: A3 A8 A9 S10 A1 S2 A2 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 A10 S20 S24 A11 A14
Current Objective Value: 35.500000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.051 := 0.052 := 1.053 := 0.054 := 2.155 := 0.056 := 3.7
S7 := 0.058 := 4.259 := 0.0510 := 4.3S11 := 0.0512 := 4.4513 := 0.0514 := 4.3S15 := 0.0516
:= 4.2S17 := 0.0518 := 3.6S19 := 0.0520 := 2.7S21 := 0.0522 := 0.0523 := 0.0524 := 1.0525 :=
0.0A1 := 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 4.2A9 := 3.6A10 :=
2.7A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
TWO STEP METHOD CALLED:
-----
Current Basic Variables: A3 A8 A9 S10 A1 S2 A2 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 A10 S20 S24 A11 A14
Current Objective Value: 35.500000000000301
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 0.051 := 0.052 := 1.053 := 0.054 := 2.155 := 0.056 := 3.7
S7 := 0.058 := 4.259 := 0.0510 := 4.3S11 := 0.0512 := 4.4513 := 0.0514 := 4.3S15 := 0.0516
:= 4.2S17 := 0.0518 := 3.6S19 := 0.0520 := 2.7S21 := 0.0522 := 0.0523 := 0.0524 := 1.0525 :=
0.0A1 := 1.0A2 := 2.1A3 := 3.7A4 := 4.2A5 := 4.3A6 := 4.4A7 := 4.3A8 := 4.2A9 := 3.6A10 :=
2.7A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
Run the 1st step of Two Step Method
-----
Current Basic Variables: A3 A8 A9 S10 x3 S2 A2 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 A10 S20 S24 A11 A14
Current Objective Value: 25.5000000000003013
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 1.051 := 0.052 := 2.053 := 0.054 := 3.155 := 0.056 := 4.7
S7 := 0.058 := 5.259 := 0.0510 := 5.3S11 := 0.0512 := 5.4513 := 0.0514 := 5.3S15 := 0.0516
:= 5.2S17 := 0.0518 := 4.6S19 := 0.0520 := 3.7S21 := 0.0522 := 0.0523 := 0.0524 := 1.0525 :=
0.0A1 := 0.0A2 := 1.1A3 := 2.7A4 := 3.2A5 := 3.3A6 := 3.4000000000000004A7 := 3.3A8 := 3.2A9
:= 2.6A10 := 1.700000000000002A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 A8 A9 S10 x3 S2 S1 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 A10 S20 S24 A11 A14
Current Objective Value: 15.6000000000003012
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 2.1S1 := 1.152 := 3.1S3 := 0.054 := 4.255 := 0.056 := 5.8
000000000000157 := 0.058 := 6.30000000000000159 := 0.0510 := 6.4511 := 0.0512 := 6.5S13 := 0.05
14 := 6.4515 := 0.0516 := 6.300000000000001517 := 0.0518 := 5.69999999999999519 := 0.0520 := 4.
800000000000001521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 1.6A4
:= 2.1A5 := 2.19999999999997A6 := 2.300000000000003A7 := 2.199999999999997A8 := 2.1A9 := 1.5A
10 := 0.600000000000001A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: A3 A8 A9 S10 x3 S2 S1 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 S3 S20 S24 A11 A14
Current Objective Value: 10.8000000000003012
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 2.7S1 := 1.700000000000002S2 := 3.7S3 := 0.60000000000000154
:= 4.80000000000000155 := 0.056 := 6.457 := 0.058 := 6.959 := 0.0510 := 7.0511 := 0.0512 :=
7.1S13 := 0.0514 := 7.0515 := 0.0516 := 6.9517 := 0.0518 := 6.29999999999999519 := 0.0520 :=
5.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 1.0A4 := 1.5A5
:= 1.599999999999996A6 := 1.700000000000002A7 := 1.5999999999999996A8 := 1.5A9 := 0.89999999999999
99A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
```

```

-----
Current Basic Variables: A3 A8 S19 S10 x3 S2 S1 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 S3 S20 S24 A11 A14
Current Objective Value: 4.500000000003013
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 3.6S1 := 2.6S2 := 4.6S3 := 1.5S4 := 5.70000000000000155 := 0.056 := 7.30000000000000157 := 0.058 := 7.80000000000000159 := 0.0510 := 7.9511 := 0.0512 := 8.0513 := 0.0514 := 7.9515 := 0.0516 := 7.800000000000001517 := 0.0518 := 7.19999999999999519 := 0.89999999999999520 := 6.300000000000001521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.10000000000000009A4 := 0.6000000000000001A5 := 0.699999999999997A6 := 0.800000000000003A7 := 0.699999999999997A8 := 0.600000000000001A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: S17 A8 S19 S10 x3 S2 S1 S4 A6 S6 A4 S8 A5 S16 S12 A7 S14 A13 S18 A12 S3 S20 S24 A11 A14
Current Objective Value: 3.900000000003012
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 3.7S1 := 2.7S2 := 4.6999999999999953 := 1.6S4 := 5.80000000000000155 := 0.056 := 7.457 := 0.058 := 7.959 := 0.0510 := 8.0511 := 0.0512 := 8.1513 := 0.0514 := 8.0515 := 0.0516 := 7.9517 := 0.10000000000000009S18 := 7.29999999999999519 := 1.0520 := 6.4521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.5A5 := 0.599999999999996A6 := 0.700000000000002A7 := 0.599999999999996A8 := 0.5A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: S17 A8 S19 S10 x3 S2 S1 S4 A6 S6 S5 S8 A5 S16 S12 A7 S14 A13 S18 A12 S3 S20 S24 A11 A14
Current Objective Value: 1.4000000000030122
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 4.2S1 := 3.2S2 := 5.1999999999999953 := 2.1S4 := 6.30000000000000155 := 0.5S6 := 7.957 := 0.058 := 8.459 := 0.0510 := 8.5511 := 0.0512 := 8.6513 := 0.0514 := 8.5515 := 0.0516 := 8.4517 := 0.600000000000001518 := 7.79999999999999519 := 1.5520 := 6.9521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.099999999999996A6 := 0.2000000000000018A7 := 0.099999999999996A8 := 0.0A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: S17 S7 S19 S10 x3 S2 S1 S4 A6 S6 S5 S8 A5 S16 S12 A7 S14 A13 S18 A12 S3 S20 S24 A11 A14
Current Objective Value: 1.4000000000030122
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 4.2S1 := 3.2S2 := 5.1999999999999953 := 2.1S4 := 6.30000000000000155 := 0.556 := 7.957 := 0.058 := 8.459 := 0.0510 := 8.5511 := 0.0512 := 8.6513 := 0.0514 := 8.5515 := 0.0516 := 8.4517 := 0.600000000000001518 := 7.79999999999999519 := 1.5520 := 6.9521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.099999999999996A6 := 0.2000000000000018A7 := 0.099999999999996A8 := 0.0A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: S17 S7 S19 S10 x3 S2 S1 S4 A6 S6 S5 S8 A5 S16 S12 S15 S14 A13 S18 A12 S3 S20 S24 A11 A14
Current Objective Value: 1.1000000000030132
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 4.3S1 := 3.3S2 := 5.2999999999999953 := 2.1999999999999754 := 6.455 := 0.599999999999996S6 := 8.057 := 0.0999999999999964S8 := 8.559 := 0.0510 := 8.6511 := 0.0512 := 8.7513 := 0.0514 := 8.6515 := 0.0999999999999964S16 := 8.5517 := 0.699999999999997S18 := 7.89999999999999519 := 1.599999999999996S20 := 7.0521 := 0.0522 := 0.0523 := 0.0524 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.1000000000000053A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
```

```

Current Basic Variables: S17 S7 S19 S10 x3 S2 S1 S4 A6 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 A12 S3 S20 S24 A1
1 A14
Current Objective Value: 1.1000000000030132
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 4.351 := 3.352 := 5.2999999999999953 := 2.19999999999999754
:= 6.455 := 0.59999999999999656 := 8.057 := 0.099999999999996458 := 8.559 := 0.0510 := 8.6511
:= 0.0512 := 8.7513 := 0.0514 := 8.6515 := 0.0999999999999964516 := 8.5517 := 0.6999999999999997
S18 := 7.89999999999999519 := 1.59999999999999620 := 7.0521 := 0.0522 := 0.0523 := 0.0524 :=
1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.1000000000000053A7 := 0.0A8
:= 0.0A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: S17 S7 S19 S10 x3 S2 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 A12 S3 S20 S24 A1
1 A14
Current Objective Value: 1.0000000000030127
b0 := 0.0b1 := 0.0b2 := 0.0x3 := 4.451 := 3.40000000000000452 := 5.3999999999999953 := 2.3000
0000000000354 := 6.50000000000000155 := 0.70000000000000256 := 8.10000000000000157 := 0.200000000000
0001858 := 8.60000000000000159 := 0.1000000000000053S10 := 8.7511 := 0.0512 := 8.8513 := 0.100000
00000000053S14 := 8.7515 := 0.2000000000000018516 := 8.600000000000001S17 := 0.800000000000003S18 :=
= 7.99999999999999519 := 1.700000000000002520 := 7.100000000000005521 := 0.0522 := 0.0523 := 0.0
S24 := 1.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0
.0A9 := 0.0A10 := 0.0A11 := 1e-12A12 := 1e-12A13 := 1e-12A14 := 1.0
-----
Current Basic Variables: S17 S7 S19 S10 x3 S2 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 A12 S3 S20 S24 b2
A14
Current Objective Value: 1.0000000000020126
b0 := 0.0b1 := 0.0b2 := 1e-12x3 := 4.3999999999400151 := 3.399999999978003S2 := 5.39999999999019
953 := 2.29999999998454 := 6.4999999998960155 := 0.6999999999700256 := 8.09999999988357 := 0.19
9999999992001858 := 8.5999999999880159 := 0.1000000000170053S10 := 8.699999999863S11 := 0.0512 :=
8.79999999988001513 := 0.0999999999940053S14 := 8.6999999998599515 := 0.1999999999970017516 :=
8.599999999883517 := 0.799999999995002518 := 7.9999999998499519 := 1.699999999965520 := 7.099999
99991501S21 := 0.0522 := 0.0523 := 0.0524 := 0.999999999999525 := 0.0A1 := 0.0A2 := 0.0A3 := 0
.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 0.0A12 := 2e-12A13
:= 1e-12A14 := 0.999999999999
-----
Current Basic Variables: S17 S7 S19 S10 x3 S2 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 b1 S3 S20 S24 b2
A14
Current Objective Value: 1.000000000000127
b0 := 0.0b1 := 2e-12b2 := 1e-12x3 := 4.399999999832005S1 := 3.399999999958S2 := 5.3999999997059
953 := 2.299999999954 := 6.4999999996740155 := 0.6999999999300256 := 8.09999999967157 := 0.200
000000038001758 := 8.599999999962602S9 := 0.1000000000290053S10 := 8.699999999635S11 := 0.0512 :=
8.79999999996401513 := 0.1000000000000053S14 := 8.69999999964515 := 0.1999999999990017516 := 8.5
99999999966501517 := 0.799999999997002518 := 7.99999999972699519 := 1.6999999999873001S20 := 7.09999
999979101521 := 0.0522 := 0.0523 := 0.0524 := 0.9999999999970001525 := 0.0A1 := 0.0A2 := 0.0A3
:= 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10 := 0.0A11 := 0.0A12 := 0.0
A13 := 3e-12A14 := 0.9999999999970001
-----
Current Basic Variables: S17 S7 S21 S10 x3 S2 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 b1 S3 S20 S24 b2
A14
Current Objective Value: 0.790123456791705
b0 := 0.0b1 := 0.20987654321030863b2 := 0.20987654320930862x3 := 2.0074674074084822S1 := 2.728395061
729212852 := 1.2864197530877553 := 2.02716049382819954 := 1.987654320988764555 := 0.595061728395145856
:= 3.419753086421816457 := 0.514814814816263158 := 3.500000000000701759 := 0.5827160493820103S10 :=
3.432098765434953S11 := 0.0512 := 4.014814814816964513 := 0.03703703703750798514 := 3.97777777777945
4515 := 0.1580246913582384516 := 3.856790123458726517 := 0.0864197530854508518 := 3.928395061731510751
9 := 0.0520 := 4.0148148148169645521 := 0.20987654320830862522 := 0.0523 := 0.0524 := 0.5802469135803828
803828525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9
:= 0.0A10 := 0.0A11 := 0.0A12 := 0.0A13 := 0.2098765432113086A14 := 0.5802469135803828

```

```

-----
Current Basic Variables: S17 S7 S21 S10 x3 S11 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 b1 S3 S20 S24 b2
A14
Current Objective Value: 0.6782608695666839
b0 := 0.0b1 := 0.32173913043533037b2 := 0.32173913043433033x3 := 1.6382608695659107S1 := 3.276521739
131819552 := 0.053 := 2.78782608695834754 := 0.4886956521734726655 := 1.445217391305311256 := 1.8313
04347826507257 := 1.58869565217647258 := 1.687826086955349259 := 1.7460869565222366510 := 1.5304347826
09584511 := 0.9060869565226762512 := 2.3704347826091436513 := 0.9095652173926777514 := 2.3669565217391
4515 := 1.0417391304359103S16 := 2.234782608695911517 := 0.6121739130430531518 := 2.6643478260887643S1
9 := 0.0520 := 3.2765217391318213521 := 0.32173913043333036522 := 0.0523 := 0.0524 := 0.3565217391
3033935525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9
:= 0.0A10 := 0.0A11 := 0.0A12 := 0.0A13 := 0.32173913043633035A14 := 0.35652173913033935
-----
Current Basic Variables: S17 S7 S21 S10 x3 S11 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 A13 S18 b1 S3 S20 S24 b2
S19
Current Objective Value: 0.5000000000001515
b0 := 0.0b1 := 0.50000000000005b2 := 0.49999999999995x3 := 3.10000000000030251 := 6.20000000000060252
:= 0.053 := 6.0500000000000953S4 := 0.1499999999996495855 := 4.8500000000000005356 := 1.3500000000000548
357 := 5.350000000000152528 := 0.849999999999051259 := 5.649999999994515510 := 0.5500000000011512511
:= 4.400000000000001512 := 1.80000000000006005513 := 4.3500000000000452514 := 1.8500000000001473S15
:= 4.5000000000002025516 := 1.7000000000004025517 := 3.4999999999988014518 := 2.7000000000001797519 := 2.0
4999999999451520 := 4.150000000001153521 := 0.49999999999850003522 := 0.0523 := 0.0524 := 0.0525
:= 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8 := 0.0A9 := 0.0A10
:= 0.0A11 := 0.0A12 := 0.0A13 := 0.50000000000015A14 := 0.0
-----
Current Basic Variables: S17 S7 S21 S10 x3 S11 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 b0 S18 b1 S3 S20 S24 b2
S19
Current Objective Value: 1.63202784619898e-14
b0 := 0.333333333343335b1 := 0.33333333333333337b2 := 0.33333333333233334x3 := 3.6333333333523551
:= 7.2666666667046852 := 0.053 := 6.6333333333603654 := 0.63333333334433955 := 6.1333333333723555
6 := 1.1333333333231857 := 5.7333333333603458 := 1.53333333334434659 := 5.699999999996005510
:= 1.566666666708675511 := 4.93333333334934512 := 2.33333333335344513 := 4.866666666668667S14 := 2.4
00000000001798515 := 3.9999999999987015516 := 3.2666666666717687517 := 2.9666666666638672518 := 4.3000
00000006597519 := 2.16666666666467520 := 5.10000000004002521 := 0.333333333313336522 := 0.0523
:= 0.0524 := 0.0525 := 0.0A1 := 0.0A2 := 0.0A3 := 0.0A4 := 0.0A5 := 0.0A6 := 0.0A7 := 0.0A8
:= 0.0A9 := 0.0A10 := 0.0A11 := 0.0A12 := 0.0A13 := 0.0A14 := 0.0
- Terminate Procedure: Optimal Value = 1.63202784619898e-14
-----
Current Basic Variables: S17 S7 S21 S10 x3 S11 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 b0 S18 b1 S3 S20 S24 b2
S19
Current Objective Value: 1.63202784619898e-14
b0 := 0.333333333343335b1 := 0.3333333333333337b2 := 0.3333333333233334x3 := 3.6333333333523551
:= 7.2666666667046852 := 0.053 := 6.6333333333603654 := 0.63333333334433955 := 6.1333333333723555
6 := 1.1333333333231857 := 5.7333333333603458 := 1.53333333334434659 := 5.699999999996005510
:= 1.566666666708675511 := 4.93333333334934512 := 2.33333333335344513 := 4.86666666668667S14 := 2.4
00000000001798515 := 3.9999999999987015516 := 3.2666666666717687517 := 2.9666666666638672518 := 4.3000
00000006597519 := 2.16666666666467520 := 5.10000000004002521 := 0.333333333313336522 := 0.0523
:= 0.0524 := 0.0525 := 0.0
- Terminate Procedure: Optimal Value = 3.63333333335235
Run the Vanilla Simplex Method or the 2st step of Two Step Method
Initialize the zero-th row:
-----
Current Basic Variables: S17 S7 S21 S10 x3 S11 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 b0 S18 b1 S3 S20 S24 b2
S19
Current Objective Value: 3.633333333335235
b0 := 0.333333333343335b1 := 0.3333333333333337b2 := 0.3333333333233334x3 := 3.6333333333523551
:= 7.2666666667046852 := 0.053 := 6.6333333333603654 := 0.63333333334433955 := 6.1333333333723555
6 := 1.1333333333231857 := 5.7333333333603458 := 1.53333333334434659 := 5.699999999996005510
:= 1.566666666708675511 := 4.93333333334934512 := 2.33333333335344513 := 4.86666666668667S14 := 2.4
00000000001798515 := 3.9999999999987015516 := 3.2666666666717687517 := 2.9666666666638672518 := 4.3000
00000006597519 := 2.16666666666467520 := 5.10000000004002521 := 0.333333333313336522 := 0.0523
:= 0.0524 := 0.0525 := 0.0
- Terminate Procedure: Optimal Value = 3.63333333335235
-----
Current Basic Variables: S17 S7 S21 S10 x3 S11 S1 S4 S9 S6 S5 S8 S13 S16 S12 S15 S14 b0 S18 b1 S3 S20 S24 b2
S19
Current Objective Value: 3.63333333335235
b0 := 0.333333333343335b1 := 0.3333333333333337b2 := 0.3333333333233334x3 := 3.6333333333523551
:= 7.2666666667046852 := 0.053 := 6.6333333333603654 := 0.63333333334433955 := 6.1333333333723555
6 := 1.1333333333231857 := 5.7333333333603458 := 1.53333333334434659 := 5.699999999996005510
:= 1.566666666708675511 := 4.93333333334934512 := 2.33333333335344513 := 4.86666666668667S14 := 2.4
00000000001798515 := 3.9999999999987015516 := 3.2666666666717687517 := 2.9666666666638672518 := 4.3000
00000006597519 := 2.16666666666467520 := 5.10000000004002521 := 0.333333333313336522 := 0.0523
:= 0.0524 := 0.0525 := 0.0

```

Run model27_cplex_Q2.py

```
CPXPARAM_Read_DataCheck          1
Tried aggregator 1 time.
LP Presolve eliminated 1 rows and 0 columns.
Reduced LP has 23 rows, 4 columns, and 87 nonzeros.
Presolve time = 0.00 sec. (0.02 ticks)
Initializing dual steep norms . . .

Iteration log . . .
Iteration:    1   Scaled dual infeas =      2.000000
Iteration:    3   Dual objective     =      0.000000
Solution status = 1: 'optimal'
Solution value  = 3.633333333352327
Variable b0: Value = 0.333333333343333
Variable b1: Value = 0.333333333333333
Variable b2: Value = 0.33333333333233334
Variable A: Value = 3.63333333335233
Constraint Period 3-(1): Shadow Price = -0.0
Constraint Period 3-(2): Shadow Price = 1.0
Constraint Period 4-(1): Shadow Price = -0.0
Constraint Period 4-(2): Shadow Price = -0.0
Constraint Period 5-(1): Shadow Price = -0.0
Constraint Period 5-(2): Shadow Price = -0.0
Constraint Period 6-(1): Shadow Price = -0.0
Constraint Period 6-(2): Shadow Price = -0.0
Constraint Period 7-(1): Shadow Price = -0.0
Constraint Period 7-(2): Shadow Price = -0.0
Constraint Period 8-(1): Shadow Price = -0.0
Constraint Period 8-(2): Shadow Price = -0.0
Constraint Period 9-(1): Shadow Price = -0.0
Constraint Period 9-(2): Shadow Price = -0.0
Constraint Period 10-(1): Shadow Price = -0.0
Constraint Period 10-(2): Shadow Price = -0.0
Constraint Period 11-(1): Shadow Price = -0.0
Constraint Period 11-(2): Shadow Price = -0.0
Constraint Period 12-(1): Shadow Price = -0.0
Constraint Period 12-(2): Shadow Price = -0.0
Constraint b2: Shadow Price = -0.0
Constraint b1 - b2: Shadow Price = 0.833333333333333
Constraint b0 - b1: Shadow Price = 1.0666666666666673
Constraint b0+b1+b2: Shadow Price = 4.633333333333333
```