

4. Use simplex method to solve the LPP.

$\text{Max } Z = 4x_1 + 10x_2$  subject to  $2x_1 + x_2 \leq 50$ ,  $2x_1 + 5x_2 \leq 100$ ,  
 $2x_1 + 3x_2 \leq 90$  and  $x_1, x_2 \geq 0$

solution:-

$$\text{Max } Z = 4x_1 + 10x_2$$

subject to

$$2x_1 + x_2 \leq 50$$

$$2x_1 + 5x_2 \leq 100$$

$$2x_1 + 3x_2 \leq 90$$

and  $x_1, x_2 \geq 0$ ;

Introducing slack variable

$$\text{Max } Z = 4x_1 + 10x_2 + 0s_1 + 0s_2 + 0s_3$$

subject to

$$2x_1 + 3x_2 + s_1 + 0s_2 + 0s_3 = 50$$

$$2x_1 + 5x_2 + 0s_1 + s_2 + 0s_3 = 100$$

$$2x_1 + 3x_2 + 0s_1 + 0s_2 + s_3 = 90$$

and  $x_1, x_2, s_1, s_2, s_3 \geq 0$

Iteration-0

B	$C_B$	$X_B$	$c_j$	4	10	0	0	0	Ratio
			$x_1$	2	1	$s_1$	$s_2$	$s_3$	
$s_1$	0	50				1	0	0	$\frac{50}{1} = 50$
$s_2$	0	100		2	5	0	1	0	$\frac{100}{5} = 20$
$s_3$	0	90		2	3	0	0	1	$\frac{90}{3} = 30$
			$Z_j$	0	0	0	0	0	
			$Z_j - C_j$	-4	-10	0	0	0	

Negative min  $z_j - c_j$  is 10, entering variable is  $x_2$   
leaving basis variable is  $s_2$

New pivot eq = old pivot eq  $\times \frac{1}{5}$  Pivot element

New variable eq = old variable eq - column coefficient  $\times$  New pivot eq

Iteration,

B	CB	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	Ratio
$s_1$	0	30	$8/5$	0	1	$-1/5$	0	
$x_2$	10	20	$2/5$	1	0	$1/5$	0	
$s_3$	0	30	$4/5$	0	0	$-3/5$	1	
		$Z_j$	4	10	0	2	0	
		$Z_j - c_j$	0	0	0	2	0	

since  $Z_j - c_j \geq 0$

Hence optimal solution is arrived with value of variable  
as  $x_1 = 0, x_2 = 20$

Max  $Z = 200$

Q)  $\min Z = 8x_1 - 2x_2, -4x_1 + 2x_2 \leq 1, 5x_1 - 4x_2 \leq 3$  and  
 $x_1, x_2 \geq 0$ .

Solution:-

$$\min Z = 8x_1 - 2x_2$$

subject to

$$-4x_1 + 2x_2 \leq 1$$

$$5x_1 - 4x_2 \leq 3$$

and  $x_1, x_2 \geq 0$ ;

Introducing slack variable

$$\min z = 8x_1 - 2x_2 + 0s_1 + 0s_2$$

subject to

$$-4x_1 + 2x_2 + s_1 + 0s_2 = 1$$

$$5x_1 - 4x_2 + 0s_1 + s_2 = 3$$

$$\text{and } x_1, x_2, s_1, s_2 \geq 0$$

Iteration

	$c_j$	8	-2	0	0		
B	$C_B$	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	
$s_1$	0	1	-4	(2)	1	0	
$s_2$	0	3	5	-4	0	1	$\frac{1}{2} = 0.5$
	$Z_j$	0	0	0	0	0	
	$Z_j - c_j$	-8	2	0	0	0	

$Z_j - c_j = 2$ , entering variable is  $x_2$

Min ratio = 0.5, leaving variable is  $s_1$ ,

Pivot value = 2

New pivot eq = old pivot eq % pivot value

New variable eq = old variable eq - column coefficient x new pivot eq

Iteration 1

	$c_j$	8	-2	0	0		
B	$C_B$	$x_B$	$x_1$	$x_2$	$s_1$	$s_2$	
$x_2$	-2	$y_2$	-2	1	$y_2$	0	
$s_2$	0	5	-3	0	2	1	
	$Z_j$	4	-2	-1	0		
	$Z_j - c_j$	-4	0	-1	0		

$Z_j - c_j \leq 0$

Hence optimal solution is arrived with value of variable

as  $x_1 = 0, x_2 = \frac{1}{2}$

$\min z = -1$

q)  $\max z = 3x_1 + 5x_2 + 4x_3, 2x_1 + 3x_2 \leq 8, 2x_2 + 5x_3 \leq 10,$   
 $3x_1 + 2x_2 + 4x_3 \leq 15$  and  $x_1, x_2, x_3 \geq 0$

Sol:  $\max z = 3x_1 + 5x_2 + 4x_3$

subject to

$$2x_1 + 3x_2 + 0x_3 \leq 8$$

$$0x_1 + 2x_2 + 5x_3 \leq 10$$

$$3x_1 + 2x_2 + 4x_3 \leq 15$$

and  $x_1, x_2, x_3 \geq 0$

Introducing slack variable  $s_1, s_2, s_3$

$$\max z = 3x_1 + 5x_2 + 4x_3 + 0s_1 + 0s_2 + 0s_3$$

subject to

$$2x_1 + 3x_2 + 0x_3 + s_1 + 0s_2 + 0s_3 = 8$$

$$0x_1 + 2x_2 + 5x_3 + 0s_1 + s_2 + 0s_3 = 10$$

$$3x_1 + 2x_2 + 4x_3 + 0s_1 + 0s_2 + s_3 = 15$$

and  $x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$

### Iteration

B	$c_B$	$x_B$	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	ratio
$s_1$	0	0	2	3	0	1	0	0	$8/3 = 2.667$
$s_2$	0	10	0	2	0	1	0	0	$10/2 = 5$
$s_3$	0	15	3	2	4	0	0	1	$15/2 = 7.5$
			$z_j$	0	0	0	0	0	-
			$z_j - c_j$	-3	-5	-4	0	0	0

$z_j - c_j = -5$ , Entering Variable is  $s_1$ ,

$\min \text{ratio} = 2.667$ , the leaving Variable is  $s_1$ ,

Pivot element is 3

# Linear Algebra &

Iteration 1

B	$C_B$	$c_j$	3	5	4	0	0	0	Ratio
$x_2$	$s$	$x_B$	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	
$s_2$	0	$\frac{8}{3}$	$\frac{2}{3}$	1	0	$y_3$	0	0	
$s_3$	0	$\frac{14}{3}$	$\frac{-4}{3}$	0	0	$\frac{-2}{3}$	1	0	0.933
		$\frac{29}{3}$	$\frac{5}{3}$	0	4	$\frac{-2}{3}$	0	1	2.4167
		$z_j$	$\frac{10}{3}$	$s$	0	$\frac{s}{3}$	0	0	
		$z_j - c_j$	$y_3$	0	-4	$\frac{s}{3}$	0	0	

$$z_j - c_j = -4 \quad \text{Leaving variable is } x_3$$

min ratio is 0.933 & leaving variable is  $s_2$

Iteration 2

B	$C_B$	$c_j$	3	5	4	0	0	0	Ratio
$x_2$	$s$	$x_B$	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	
$x_3$	4	$\frac{8}{3}$	$\frac{2}{3}$	1	0	$y_3$	0	0	4
$s_3$	0	$\frac{14}{15}$	$\frac{4}{15}$	$\frac{4}{15}$	0	$\frac{-3}{15}$	$y_5$	0	
		$\frac{89}{15}$	$\frac{4}{15}$	$\frac{4}{15}$	0	0	$\frac{-2}{15}$	$\frac{-4}{15}$	2.1707
		$z_j$	$\frac{34}{15}$	5	4	$\frac{17}{15}$	$\frac{4}{5}$	0	
		$z_j - c_j$	$\frac{-1}{15}$	0	0	$\frac{17}{15}$	$\frac{4}{5}$	0	

$z_j - c_j$  is  $-\frac{11}{15}$ , Entering variable is  $x_1$  & leaving variable is  $s_3$

The min ratio 2.1707

Iteration 3

B	$C_B$	$c_j$	3	5	4	0	0	0	Ratio
		$x_B$	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	
$x_2$	$s$	$\frac{50}{41}$	0	1	0	$\frac{18}{41}$	$\frac{8}{41}$	$-\frac{10}{41}$	
$x_3$	4	$\frac{62}{41}$	0	0	1	$-\frac{6}{41}$	$\frac{5}{41}$	$\frac{4}{41}$	
$x_1$	3	$\frac{89}{41}$	1	0	0	$-\frac{2}{41}$	$-\frac{12}{41}$	$\frac{18}{41}$	
		$z_j$	3	5	0	$\frac{48}{41}$	$\frac{24}{41}$	$\frac{11}{41}$	
		$z_j - c_j$	0	0	0	$\frac{45}{41}$	$\frac{24}{41}$	$\frac{11}{41}$	

since all  $z_j - c_j \geq 0$

Hence optimal solution is derived with value of variable as

$$x_1 = \frac{80}{41}, x_2 = \frac{50}{41}, x_3 = \frac{62}{41}$$

$$\text{Max } z = \frac{765}{41}$$

15.  $\text{Max } z = x_1 + 2x_2 + x_3, 2x_1 + x_2 - x_3 \leq 2, -2x_1 + x_2 - 5x_3 \geq -6$

$$4x_1 + x_2 + x_3 \leq 6 \text{ and } x_1, x_2, x_3 \geq 0$$

Sol:

$$\text{Max } z = x_1 + 2x_2 + x_3$$

subject to

$$2x_1 + x_2 - x_3 \leq 2$$

$$-2x_1 + x_2 - 5x_3 \geq -6$$

Here  $b_2 = -b \leq 0$ , so multiply by -1

$$2x_1 + x_2 + 5x_3 \leq 6$$

$$4x_1 + x_2 + x_3 \leq 6$$

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

Introducing slack variable

$$\text{Max } z = x_1 + 2x_2 + x_3 + 0s_1 + 0s_2 + 0s_3$$

subject to

$$2x_1 + x_2 - x_3 + s_1 + 0s_2 + 0s_3 = 2$$

$$2x_1 - x_2 + 5x_3 + 0s_1 + s_2 + 0s_3 = 6$$

$$4x_1 + x_2 + x_3 + 0s_1 + 0s_2 + s_3 = 6$$

$$\text{and } x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

Iteration

B	$C_B$	$x_B$	$c_j$	1	2	1	0	0	0	Ratio
$s_1$	0	2	2	1	-1	1	$s_1$	$s_2$	$s_3$	
$s_2$	0	6	2	-1	5	0	1	0	0	2
$s_3$	0	6	4	1	1	0	0	1	0	
		$z_j$		0	0	0	0	0	0	6
		$z_j - c_j$		-1	-2	-1	0	0	0	0

$Z_j - C_j$  is -2, entering variable is  $s_1$ ,

min ratio is 2, leaving variable is  $s_1$ ,

Pivot element is,

Iteration 1,

B	$C_B$	$x_B$	$c_j$	1	2	3	0	0	0	Ratio
$x_2$	2	2	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$		
$s_2$	0	8	4	0	-1	1	0	0		
$s_3$	0	4	2	0	2	-1	0	1	2	
		$Z_j$	4	2	-2	2	0	0		
		$Z_j - C_j$	3	0	-3	2	0	0		

$Z_j - C_j = -3$ , the entering variable is  $s_3$ , min ratio = 2

leaving variable is  $s_2$

Iteration 2 :

B	$C_B$	$x_B$	$c_j$	1	2	3	0	0	0	Ratio
$x_2$	2	4	3	1	0	0	$y_2$	0	$y_2$	
$s_2$	0	0	0	0	0	0	3	1	-2	
$x_3$	1	2	1	0	1	-1	$y_2$	0	$\frac{3}{2}y_2$	
		$Z_j$	7	2	1	$y_2$	0	$\frac{3}{2}$		
		$Z_j - C_j$	6	0	0	$y_2$	0	$\frac{3}{2}$		

$Z_j - C_j \geq 0$

Hence optimal solution is arrived with value of variable

$$x_1 = 0, x_2 = 4, x_3 = 2$$

$$\text{Max } Z = 10.$$