

This Linear Programming Problem (LPP) can be solved using the **Big M Method** variant of the Simplex Algorithm, as it is a minimization problem with " $\geq$ " constraints.

## 1. Convert to Standard Form (Big M Method)

The LPP is:

Minimize  $z = 2x_1 + x_2$

Subject to:

1.  $3x_1 + x_2 \geq 9$
2.  $x_1 + x_2 \geq 6$
- $x_1, x_2 \geq 0$

### A. Objective Function

Convert minimization to maximization:

$$\text{Maximize } z' = -z = -2x_1 - x_2$$

### B. Constraints

For  $\geq$  constraints, we introduce **surplus variables** ( $s_1, s_2$ ) to make them equalities, and **artificial variables** ( $A_1, A_2$ ) to establish an initial basis.

1.  $3x_1 + x_2 - s_1 + A_1 = 9$
2.  $x_1 + x_2 - s_2 + A_2 = 6$
- $x_1, x_2, s_1, s_2, A_1, A_2 \geq 0$

### C. Modified Objective Function

Add the penalty terms ( $M$  is a very large positive number) for the artificial variables to the objective function:

$$\text{Maximize } z' = -2x_1 - x_2 - M A_1 - M A_2$$

Rearranging for the initial tableau (eliminating  $A_1$  and  $A_2$  from the  $z'$  row):

$$z' + (2 - 4M)x_1 + (1 - 2M)x_2 + M s_1 + M s_2 = -15M$$

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## 2. Simplex Iterations

## Initial Tableau

Basis	$z'$	$x_1$	$x_2$	$s_1$	$s_2$	A1	A2	RHS	Ratio ( $\theta$ )
$z'$	1	$\mathbf{f_{2-4M}}$	$1-2M$	$M$	$M$	0	0	$-15M$	
$A_1$	0	$\mathbf{f_{3}}$	1	-1	0	1	0	9	$9/3 = \mathbf{f_{3}}$
$A_2$	0	1	1	0	-1	0	1	6	$6/1 = 6$

- **Entering Variable:**  $x_1$  (most negative coefficient in  $z'$  row:  $2-4M$ ).
- **Leaving Variable:**  $A_1$  (smallest positive ratio: 3).
- **Pivot Element:** 3.

## Iteration 1

$A_1$  leaves,  $x_1$  enters.  $R_2' = R_2/3$ .

Basis	$z'$	$x_1$	$x_2$	$s_1$	$s_2$	A1	A2	RHS	Ratio ( $\theta$ )
$z'$	1	0	$\mathbf{f_{(1-2M)/3}}$	$(2-M)/3$	$M$	$(4M-2)/3$	0	$-3M-6$	
$x_1$	0	1	$1/3$	$-1/3$	0	$1/3$	0	3	$3/(1/3) = 9$
$A_2$	0	0	$\mathbf{f_{2/3}}$	$1/3$	-1	$-1/3$	1	3	$3/(2/3) = \mathbf{f_{4.5}}$

- **Entering Variable:**  $x_2$  (most negative coefficient in  $z'$  row:  $(1-2M)/3$ ).
- **Leaving Variable:**  $A_2$  (smallest positive ratio: 4.5).
- **Pivot Element:**  $2/3$ .

## Iteration 2 (Optimal Tableau)

$A_2$  leaves,  $x_2$  enters.  $R_3'' = R_3' \times 3/2$ .

Basis	$z'$	$x_1$	$x_2$	$s_1$	$s_2$	A1	A2	RHS
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$z'$	1	0	0	$\frac{1}{2}$	$\frac{1}{2}$	$M+\frac{1}{2}$	$M+\frac{1}{2}$	$\mathbf{-7.5}$
$x_1$	0	1	0	$-\frac{1}{2}$	$\frac{1}{2}$	$\frac{1}{2}$	$-\frac{1}{2}$	$\mathbf{1.5}$
$x_2$	0	0	1	$\frac{1}{2}$	$-\frac{3}{2}$	$-\frac{1}{2}$	$\frac{3}{2}$	$\mathbf{4.5}$

Since all coefficients in the  $z'$  row are non-negative, the tableau is **optimal**.

### 3. Final Solution

The maximum value for  $z'$  is  $-7.5$ .

Since  $\text{Minimize } z = -(\text{Maximize } z')$ , we have:

$$\text{Minimize } z = -(-7.5) = \mathbf{7.5}$$

The optimal solution is:

- $x_1 = 1.5$
- $x_2 = 4.5$
- Minimum  $z = 7.5$