

## Simplex method

1) while solving L.P.P. graphically, region of feasible solution was found to be convex  
→ the optimal soln. occurred at some vertex.

If the optimal soln was not unique, optimal points were on an edge.

→ Most commonly used method for locating the optimal vertex is the simplex method.  
This method consists of moving step by step from one vertex to the adjacent one.

The one giving better value of  $f(x)$  (objective fun.) is chosen.

Since the no. of vertices is finite. Simplex method leads to an optimal vertex in a finite no. of steps.

2) infinite no. of solns. is reduced to finite no. of promising solns. by following :-

1) m constraints

$m+n$  variables ( $m \leq n$ )

decision  $\nwarrow$  slack

~~Starting soln is found by setting n  
variables to zero & solving the remaining~~

Starting soln. is found by setting  $n$  variables equal to zero. + then solving m equation, provides soln. exists & is unique.

The  $n$  zero variables are known as non-basic variables.

which remaining  $m$  variables are called basic variables.

This reduces the no. of basic solns for obtaining the optimal soln to  $C_m^{m+n}$  Cm only

- In L.P.P., variables must be non-negative.  
Some of the basic solns may contain negative variables. Such soln. are called basic infeasible soln. and should not be considered.  
We start with basic soln. which is non-negative.  
The next basic soln. must be non-negative.  
This is ensured by the feasibility condition.  
Such a soln. is known as basic feasible soln.

If all the variables in the basic feasible soln. are non-zero, then it is called non-degenerate soln. and if some of the variables are zero, it is called degenerate soln.

③ A new basic feasible soln. may be obtained from previous one by equating one of the basic variables to zero and replacing it by one new non-basic variable.

Eliminated Variable is called → leaving or outgoing variable

New variable is known → entering or incoming variable

Incoming variable should improve  $\text{thf}(x)$  which is ensured by optimality condition.

The process is repeated till no further improvement is possible.

Resulting soln. is called optimal basic feasible soln. or optimal soln.

## L1.

### Simplex Method

based on 2 conditions

1) Feasibility condition

↳ Ensures that if starting soln. is basic feasible, the subsequent solns will also be basic feasible

2) Optimality condition

↳ Ensures only improved soln will be obtained

→

$$\text{Max. } Z = C_1 x_1 + C_2 x_2 + \dots + C_n x_n \quad - (1)$$

$$\text{s.t. } \sum_{j=1}^n a_{ij} x_j + s_i = b_i; \quad i=1, 2, \dots, m \quad - (2)$$

$$\text{and } x_j \geq 0 \quad s_i \geq 0; \quad j=1, 2, \dots, n \quad - (3)$$

→ Soln  $x_1, x_2, \dots, x_n$  is soln. of general L.P.P. if it satisfies constraints (2).

→  $x_1, x_2, \dots, x_n$  is feasible soln. if it satisfies both (2) constraints & (3) non-negativity restriction

set  $S$  of all feasible soln is called feasible region.

A linear programme is said to be infeasible when the set  $S$  is empty.

→ Basic soln is the soln of the  $m$  basic variables when each of the  $n$  non basic variables are equated to zero.

→ Basic feasible soln is that basic soln which also satisfies ③.

→ Optimal soln → that basic feasible soln which also optimizes the objective fn ① while satisfying ② + ③.

→ Non-degenerate basic feasible soln is that basic feasible soln which contains exactly  $m$  non-zero basic variables.

If any of the basic variable becomes zero, it is called degenerate basic feasible soln.

Q Find an optimal soln to follow L.P.

$$\text{Max } Z = 2x_1 + 3x_2 + 4x_3 + 7x_4$$

$$\text{s.t. } 2x_1 + 3x_2 - x_3 + 4x_4 = 8$$

$$x_1 - 2x_2 + 6x_3 - 7x_4 = -3$$

$$x_1, x_2, x_3, x_4 \geq 0$$

4 variables

2 constraints

Basic soln. obtained by setting any 2 variables

equal to zero & solving resulting eqns.

$$\text{Total no. of basic soln} = {}^4C_2 = 6$$

① Basic variables:  $x_1, x_2$

$$\text{Non basic variables } x_3, x_4 = 0$$

then

$$2x_1 + 3x_2 = 8$$

$$x_1 - 2x_2 = -3$$

$$\Rightarrow x_1 = 1, x_2 = 2$$

feasible soln. as  $x_1, x_2 \geq 0$

$$\text{Value of } Z = 8.$$

②  $x_1, x_3 \rightarrow x_2 = x_4 = 0$

$$2x_1 - x_3 = 8$$

$$x_1 + 6x_3 = -3$$

$$x_1 = -19/13, x_3 = -67/13$$

feasible soln. No

③  $x_1, x_4$

$$x_2 = x_3 = 0$$

$$2x_1 + 4x_4 = 8$$

$$x_1 - 7x_4 = -3$$

$$\therefore x_1 = 22/9$$

$$x_2 = 7/9$$

$$\text{all } x \geq 0 \quad z = 10.3$$

④  $x_2, x_3$

$$x_1 = x_4 = 0$$

$$3x_2 - x_3 = 8$$

$$-2x_2 + 6x_3 = -3 \quad x_2 = 45/16$$

$$\cancel{x_1 = 12/16} \quad x_3 = 7/16$$

$$\text{all } x \geq 0$$

$$z = 10.2$$

⑤  $x_2, x_4$

$$x_1 = x_3 = 0$$

$$3x_2 + 4x_4 = 8$$

$$-2x_2 - 7x_4 = -3$$

$$x_2 = 132/39$$

$$x_4 = -7/13$$

all  $x \geq 0$  Not known  
as  $x_4 < 0$

⑥  $x_3, x_4$

$$x_1 = x_2 = 0$$

$$-x_3 + 4x_4 = 8$$

$$6x_3 - 7x_4 = -3$$

$$x_3 = 44/13$$

$$x_4 = 45/13$$

$$\text{all } x \geq 0$$

$$\underline{\underline{z = 28.9}}$$

optimal

## Working procedure of Simplex Method

- ① check whether objective fn to be maximized or minimized

$$\text{if } Z = C_1 x_1 + C_2 x_2 + C_3 x_3 + \dots + C_n x_n$$

is to be minimized.

then convert it to problem of maximization by

$$\text{Min } Z = \text{Max}(-Z)$$

$$\sum_{j=1}^n a_{ij} x_j + s_i = b_i \quad i=1, 2, \dots, m$$

- ② check all  $b$  are  $+ve$

if any of  $b_i$  is  $-ve$ , multiply both sides by  
of the constraints by  $-1$ .

- ③ Express problem in standard form

Convert all inequalities of constraints into  $=n$  by  
introducing slack/surplus variables. is the  
constraints

~~standard form~~

$$a_{11} x_1 + a_{12} x_2 + a_{13} x_3 + \dots + s_1 + 0 s_2 + 0 s_3 + \dots = b,$$

③ Find an initial basic feasible soln.

If there are  $m = n$  involving  $n$  unknowns,  
then assign 0 values to any  $(n-m)$  of the variable  
for finding a soln.

Starting with a basic soln. for which

$x_j \quad j=1, 2, \dots, (n-m)$  are each zero,

find all  $s_i$ .

If all  $s_i$  are  $\geq 0$ , the basic soln is feasible

& non-degenerate.

The above information is written in simplex  
table

	$c_j$	$c_1$	$c_2$	$c_3$	...	0	0	0	...
$C_B$	Basis	$x_1$	$x_2$	$x_3$	...	$s_1$	$s_2$	$s_3$	...
0	$s_1$	$a_{11}$	$a_{12}$	$a_{13}$	...	1	0	0	...
0	$s_2$	$a_{21}$	$a_{22}$	$a_{23}$	...	0	1	0	...
0	$s_3$	$a_{31}$	$a_{32}$	$a_{33}$	...	0	0	1	...
...	...	...	...	...	...	...	...	...	...

Body      Unit fm

$s_1, s_2, s_3, \dots \rightarrow$  basic variables

$x_1, x_2, x_3, \dots \rightarrow$  non-basic variables

Basis refers to basic variable  $s_1, s_2, \dots, s_j \dots$

$c_j$  row denotes coefficients of variable in objective f.

$c_B$ - column denote coefficient of ~~non~~ basic variable.

Only in objective fn.

b- column denote values of basic variables

while remaining variable will always be zero.

Coefficients of  $x_i$ 's (decision variables) is

constraint = $n$  constituents body in

which coefficient of slack variables constitute unit in

#### ④ Apply optimality test

Compute  $C_j = c_j - Z_j$  where  $Z_j = \sum c_B a_{ij}$

$C_j$  row is called net evaluation row and

indicates the per unit  $\uparrow$  in objective fn.

If Variable ready column is brought into soln

if all  $C_j$  are  $-ve$ , current basic feasible soln is  
optimal.

if even one  $C_j$  is  $+ve$ , then current feasible soln is  
not optimal & proceed to next

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① Identify the incoming & outgoing variable

② iterate toward optimal sol.

⑥ go to step ①

Using Simplex Method

$$\text{Max. } Z = 5x_1 + 3x_2$$

$$\text{s.t. } x_1 + x_2 \leq 2$$

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

$$3x_1 + 8x_2 \leq 12$$

$$x_1, x_2 \geq 0$$

① Maximized. and all b are +ve

introducing slack variable  $s_1, s_2, s_3$

$$\text{Max. } Z = 5x_1 + 3x_2 + 0s_1 + 0s_2 + 0s_3$$

$$\text{s.t. } x_1 + x_2 + s_1 + 0s_2 + 0s_3 = 2$$

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

$$3x_1 + 8x_2 + 0s_1 + 0s_2 + s_3 = 12$$

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

③ Find initial basic feasible sol

(5) There are 3 = no  
consuming 5 unknown

assign zero to first 2 of var.

$$x_1 = 0 \quad x_2 = 0$$

$$5x_1 = 2, 8x_2 = 10, S_3 = 12$$

∴ basic feasible soln is

$$x_1 = x_2 = 0$$

$$S_1 = 2, S_2 = 10, S_3 = 12 \text{ (basic)} \quad |$$

∴ initial basic feasible soln.

	$C_j$	5	3	0	0	0	b	0	0
$C_B$	Basic	$x_1$	$x_2$	$S_1$	$S_2$	$S_3$			
0	$S_1$	1		1	0	0	2	2/1	←②
0	$S_2$	5	2	0	1	0	10	10/5	
0	$S_3$	3	8	0	0	1	12	12/3	
$Z_j = \sum C_B a_{ij}$		0	0	0	0	0	0		
$C_j = C_j - Z_j$		5	3				0		
		↑①	Key column						

Divide b by key column to get 0

$$x_1 \text{ col}(j=1) Z_j = \sum C_B a_{1j} = 0(1) + 0(5) + 0(3) = 0$$

$$x_2 \text{ col}(j=2) Z_j = \sum C_B a_{2j} = 0(1) + 0(2) + 0(8) = 0$$

$$\text{Sum } Z_j(b) = 0(2) + 0(10) + 0(12) = 0$$

Apply optimality test.  
As  $C_j$  is +ve ; initial basic feasible  
soln is not optimal.

⑤ Identify incoming & outgoing variables  
Above table shows that  $x_1$  is the incoming  
variable as its incremental contribution  $C_j (= 5)$   
is max. & column in which it appears is the key  
column.

Dividing the elements under b-column by  
corresponding elements of key-column, we find  
min. +ve ratio  $0 \text{ or } 2$  in two rows.  
 $\therefore$  we arbitrarily choose row containing  
 $s_1$  as the key row.

The element at the intersection of key row &  
key column i.e. (1) is the key element  
 $s_1$  is therefore, outgoing basic variable which  
will now become non-basic  
Removing  $s_1$ , new basis will contain  $x_1, s_2 +$   
 $s_3$  as basic variables.

L16-13 b

$C_j$	5	3	0	0	0	b	0
$C_B$	Basis	$x_1$	$x_2$	$s_1$ , $s_2$	$s_3$		
5	$x_1$	1	1	1	0	0	2
0	$s_2$	0	-3	-5	1	0	0
0	$s_3$	0	5	-3	0	1	6
$Z_j = \sum c_B a_{ij}$	5	5	5	0	0	10	
$C_j = c_j - Z_j$	0	-2	-5	0	0		

As  $C_j$  is either zero or negative under all columns,  
above table give optimal basic feasible soln.

This optimalsln. is

$$x_1 = 2, x_2 = 0 \text{ & max. } Z = 10$$

Make all other elements of key column zero.

	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	b
A	$5 - 5 \times 1$	$2 - 5 \times 1$	$0 - 5 \times 1$	$1 - 0 \times 5$	$0 - 0 \times 5$	$10 - 2 \times 5$
	$3 - 3 \times 1$	$8 - 3 \times 1$	$0 - 3 \times 1$	$0 - 0 \times 3$	$1 - 0 \times 3$	$12 - 2 \times 3$

Ex Solve the following L.P.P. by simplex method

$$\text{Min. } Z = x_1 - 3x_2 + 3x_3$$

$$\text{s.t. } 3x_1 - x_2 + 2x_3 \leq 7 \quad \text{--- (1)}$$

$$2x_1 + 4x_2 \geq -12 \quad \text{--- (2)}$$

$$-4x_1 + 3x_2 + 8x_3 \leq 10 \quad \text{--- (3)}$$

$$x_1, x_2, x_3 \geq 0 \quad \text{--- (4)}$$

Sols

Convert objective fn to Max. by -ve sign

$$\text{Max } Z' = -x_1 + 3x_2 - 3x_3$$

As the (2) constraint is -ve we write as +ve

$$-2x_1 - 4x_2 \leq 12$$

Express in standard form.

introducing slack variables

$$\text{Max } Z' = -x_1 + 3x_2 - 3x_3 + 0s_1 + 0s_2 + 0s_3$$

$$\text{s.t. } 3x_1 - x_2 + 2x_3 + s_1 + 0s_2 + 0s_3 = 7$$

$$-2x_1 - 4x_2 + 0x_3 + 0s_1 + s_2 + 0s_3 = 12$$

$$-4x_1 + 3x_2 + 8x_3 + 0s_1 + 0s_2 + s_3 = 10$$

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

Find critical basic feasible sol

basic feasible sol.

$$x_1 = x_2 = x_3 = 0 \text{ (non-basic)}$$

$$S_1 = 7, S_2 = 12, S_3 = 10 \text{ (basic)}$$

Initial basic feasible soln is given by table

$x_j$	-1	3	-3	0	0	0	b	θ	
$c_B$	Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$		
0	$s_1$	3	-1	2	1	0	0	7	$7/-1$
0	$s_2$	-2	-4	0	0	1	0	12	$12/-4$
0	$s_3$	-4	3	8	0	0	1	10	$10/3 \leftarrow$

$$Z_j = \sum_{i=1}^n a_{ij} x_i$$

$$C_j = C_1 - Z_j \quad -1 \quad 3 \quad -3 \quad 0 \quad 0 \quad 0 \quad 0$$

$\uparrow \textcircled{1}$

$$z_1 = 0(3) + 0(-2) + 0(-1) = 0$$

$$Z_2 = 0(-1) + 0(-4) + 0(3) = 0$$

$$z_b = O(7) + O(1^2) + O(1^0) = 0$$

2a

$C_{ij}$  under second column.

initial basic feasible soln is not optimal

→ identify incoming & outgoing variable

$x_2$  is incoming variable &

$S_3$  is outgoing variable &

3 ③ is the key element

iterate again

Drop  $S_3$  & introduce  $x_2$  with its associated value

② 3 under ~~C<sub>3</sub>~~ column  $C_2$  column.

Convert key element to unity & make all other elements of key column zero.

Second basic feasible soln is given by

table

$C_j$	-1	3	-3	0	0	0	b	θ
Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$		
$C_B$								
0	$s_1$	$3 - \frac{4}{3}$	$-1 + \frac{3}{3}$	$2 + \frac{8}{3}$	$1 + 0$	$0 + \frac{1}{3}$	$7 + \frac{10}{3}$	
0	$s_2$	$-2 + \frac{16}{3}$	$-4 + \frac{4}{3}$	$0 + \frac{8+4}{3}$	$0+0$	$0+0$	$12 + \frac{4+10}{3}$	
3	$x_2$	$-4/3$	$3/3$	$8/3$	$0$	$0$	$1/3$	$10/3$

$C_j$	-1	3	-3	0	0	0	b	θ
Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$		
$C_B$	$s_1$							
0	$s_1$	$\boxed{\frac{5}{3}}$	0	$\frac{14}{3}$	1	0	$\frac{1}{3}$	$3\frac{1}{3}$
0	$s_2$	$-\frac{22}{3}$	0	$\frac{8+32}{3}$	0	1	$\frac{4}{3}$	$7\frac{1}{3}$
3	$x_2$	$-\frac{4}{3}$	1	$\frac{8}{3}$	0	0	$\frac{1}{3}$	$10\frac{1}{3}$

$$Z_j = \sum C_B a_{ij} = -4 \cdot 3 + 0 \cdot \frac{14}{3} + 3 \cdot \frac{8}{3} = 8 \quad 0 \quad 0 \quad 1$$

$$C_j = Z_j - Z_B = 3 - 11 = -8 \quad 0 \quad 0 \quad -1$$

① ↑

$C_j$  is under first column.

Solution not optimal we proceed further

$x_1$  is incoming &  $s_1$  outgoing variable

key elem. =  $5/3$

-3a

Drop s, & introduce  $x_1$  with its associated value

-1 under  $C_B$  column

Connect key element to unity & make all other  
elements of key column zero.

Third basic feasible soln is :-

$C_j$	-1	3	-3	0	0	0	b	
$C_B$	Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	
1	$x_1$	$\frac{5}{3} \times \frac{3}{5}$	$0 \times \frac{3}{5}$	$\frac{14}{3} \times \frac{3}{5}$	$1 \times \frac{3}{5}$	0	$\frac{1}{3} \times \frac{3}{5}$	$\frac{31}{3} \times \frac{3}{5}$
0	$s_2$	$-\frac{22}{3} + \frac{22}{3} \times 1$	$0 + \frac{22}{3} \times 0$	$\frac{32}{3} + \frac{22}{3} \times \frac{14}{5}$	$0 + \frac{22}{3} \times \frac{3}{5}$	$1 + 0$	$\frac{4}{3} + \frac{22}{3} \times \frac{1}{5}$	$\frac{76}{3} + \frac{22}{3}$
3	$x_2$	$-\frac{4}{3} + \frac{4}{3} \times 1$	$1 + \frac{4}{3} \times 0$	$\frac{8}{3} + \frac{4}{3} \times \frac{14}{5}$	$0 + \frac{4}{3} \times \frac{3}{5}$	$0 + 0$	$\frac{1}{3} + \frac{4}{3} \times \frac{1}{5}$	$\frac{10}{3} + \frac{4}{3}$

$C_j$	-1	3	-3	0	0	0	b	0
$C_B$	Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	
-1	$x_1$	1	0	$\frac{14}{5}$	$\frac{3}{5}$	0	$\frac{1}{5}$	$\frac{31}{5}$
0	$s_2$	0	0	$\frac{156}{5}$	$\frac{22}{5}$	1	$\frac{14}{5}$	$\frac{354}{5}$
3	$x_2$	0	1	$\frac{32}{5}$	$\frac{4}{5}$	0	$\frac{3}{5}$	$\frac{58}{5}$
	$Z_j$	-1	3	$8\frac{2}{5}$	$9\frac{1}{5}$	0	$8\frac{1}{5}$	$14\frac{3}{5}$
	$C_j$	0	0	$-9\frac{2}{5}$	$-9\frac{1}{5}$	0	$-8\frac{1}{5}$	
	$= C_j - Z_j$							

Now since each  $G \leq 0$ .

L17

$\therefore$  it gives optimal sol.

$$x_1 = 31/5$$

$$x_2 = 58/5$$

$$x_3 = 0 \text{ (non-basic)}$$

$$Z_{\max} = 143/5$$

$$Z_{\min} = -143/5$$

a  
Max  ~~$Z = 2x_1 + 6x_2 + 2x_3$~~

$$Z = 22x_1 + 6x_2 + 2x_3$$

s.t.

$$10x_1 + 2x_2 + x_3 \leq 100$$

$$7x_1 + 3x_2 + 2x_3 \leq 72$$

$$2x_1 + 4x_2 + x_3 \leq 80$$

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

Soln

$$\text{Max } Z = 22x_1 + 6x_2 + 2x_3 + 0s_1 + 0s_2 + 0s_3$$

$$\text{s.t. } 10x_1 + 2x_2 + x_3 + s_1 + 0s_2 + 0s_3 = 100$$

$$7x_1 + 3x_2 + 2x_3 + 0s_1 + s_2 + 0s_3 = 72$$

$$2x_1 + 4x_2 + x_3 + 0s_1 + 0s_2 + s_3 = 80$$

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

Find initial basic feasible solns

$$x_1 = x_2 = x_3 = 0 \text{ (non-basic)}$$

$$s_1 = 100, s_2 = 72, s_3 = 80 \text{ (basic)}$$

Initial basic feasible soln is given by

Iteration 1

	$C_j$	22	6	2	0	0	0		
$C_B$	Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	b	$\Theta$
0	$s_1$	10	2	1	1	0	0	100	100
0	$s_2$	7	3	2	0	1	0	72	72
0	$s_3$	2	4	1	0	0	1	80	80

$$Z_j = \sum C_B a_{ij}$$

$$0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$\uparrow \downarrow$   
 $0(10) + 0(7) + 0(2) \quad 0(2) + 0(3) + 0(1)$

$$C_j = C_j - Z_j$$

$$22 \quad 6 \quad 2 \quad 0 \quad 0 \quad 0$$

$\uparrow$   
 $①$   
 max +ve

$x_1$  is incoming &  $s_1$  is outgoing var. Inv

key element is ~~10~~ 10

$$R'_1 = R_1 / 10$$

$$R'_2 = R_2 - 7 R'_1$$

$$R'_3 = R_3 - 2 R'_1$$

5a]      gkmb 2

$C_j$	22	6	2	0	0	0	b	0
$C_B$	Basis	$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	$s_3$	
22	$x_1$	1	$\frac{1}{5}$	$\frac{1}{10}$	$\frac{1}{10}$	0	0	10
0	$s_2$	0	$\frac{3-7/5}{= 8/5}$	$\frac{13}{10}$	$-\frac{7}{10}$	1	0	$2 \frac{\frac{2}{5}}{\frac{8}{5}} = \frac{5}{4} \leftarrow$ ②
0	$s_3$	0	$\frac{18}{5}$	$\frac{4}{5}$	$-\frac{1}{5}$	0	1	$60 \frac{60}{18/5} = \frac{50}{3}$

$Z_j = \sum C_B a_{ij}$       22       $\frac{22}{5}$        $\frac{11}{10}$        $\frac{1}{5}$       0      0

$C_j - c_j - Z_j$       0       $\frac{8}{5}$        $-\frac{1}{5}$        $-\frac{11}{5}$       0      0

$\uparrow$  ①

~~Incoming~~      ~~max + r~~

Incoming variable is  $x_2$  + outgoing  $s_2$

Pivot is  $\frac{8}{5}$

$$R_2' = R_2 \times \frac{5}{8}$$

$$R_1 = R_1 - \frac{R_2'}{5}$$

$$R_3 = R_3 - \frac{18}{5} R_2'$$

	$C_j$	2	2	(6)	2	0	0	0	b	Q
$C_B$	Basic	$x_1$	$x_2$	$\Sigma C_j$	$S_1$	$S_2$	$S_3$			
22	$x_1$	1	0	- $\frac{1}{16}$	$\frac{3}{16}$	$-\frac{1}{8}$	0	$\frac{39}{4}$		
(6)	$x_2$	0	1	$\frac{13}{16}$	$-\frac{7}{16}$	$\frac{5}{8}$	0	$\frac{5}{4}$		
0	$S_3$	0	0	$-\frac{17}{8}$	$\frac{1}{8}$	$-\frac{9}{4}$	1	$\frac{11}{2}$		

$$Z_j = \Sigma c_{Bij} Z_j = 2_2 \cdot 6 + \frac{7}{2} \cdot \frac{3}{2} + 1 \cdot 0$$

$$R_j^t C_j = Z_j - Z_i$$

Since all  $Z_j \leq 0$

Optimal sol. is arrived with ↑ value of variable

$$x_1 = \frac{39}{4}, x_2 = \frac{5}{4}, x_3 = 0$$

→ Simplex method to solve LPPs. with availability constraints of  $\leq$  type.

→ Add slack variables to convert them into equalities.

→ If constraint is  $\geq$  type → convert to  $\leq$  by  $x - 1$ .

→ But this method is neither suitable nor applicable in certain situations.

Particularly when there is more than one constraint and/or if we get negative sign in the right hand side. we need surplus variable instead of slack variable

Artificial variable technique  
Introduction of slack/surplus variables pounds

initial basic feasible soln.

But there are some problem where at least one of the constraint is of ( $\geq$ ) or (=) type and slack variables fail to give soln.

Then one can then use:

M-method or Method of penalties or Big-M method  
Given by A. Charnes + consists of steps [Charnes penalty method]

- ① Express problem in standard form.
- ② Add non-negative variables to the L.H.S. of all those constraints which are of ( $\geq$ ) or (=) type.

Such new variables are called artificial variables.

→ Their addition causes violation of the corresponding constraints.

→ One should get rid of these variables and should not allow them to appear in final solution.

For this purpose,

Assign a very large penalty ( $-M$ ) to these artificial variables in the objective function.

Step 3 -

Solve modified L.P.P by simplex method

3 cases

Case i → No artificial variable in basis.

Case ii → At least one artificial variable in basis at zero level (with zero value in b-column)

Soln. is degenerate optimal basic feasible soln.

Case iii → At least one artificial variable in basis at non-zero level (with +ve values in b-column)

Prob. prob has no feasible soln.

Such soln. satisfies constraints but does not optimize the objective fn.

∴ called pseudo optimal soln.

Step 4

Continue simplex method.

Ex

$$\text{Min. } Z = 2x_1 + x_2$$

$$\begin{aligned} \text{s.t. } 3x_1 + x_2 &= 3 && \rightarrow A_1 \\ 4x_1 + 3x_2 &\geq 6 && \rightarrow -s_1 \text{ & } A_2 \\ x_1 + 2x_2 &\leq 3 && \rightarrow +s_2 \\ x_1, x_2 &\geq 0 \end{aligned}$$

Soln Express in standard form

$$\begin{aligned} \text{Max } Z' &= -2x_1 - x_2 + 0s_1 + 0s_2 - MA_1 - MA_2 \\ 3x_1 + x_2 + 0s_1 + 0s_2 + A_1 + OA_2 &= 3 \\ 4x_1 + 3x_2 - s_1 + 0s_2 + OA_1 + \cancel{A_2} &= 6 \\ x_1 + 2x_2 + 0s_1 + s_2 + OA_1 + OA_2 &= 3 \\ x_1, x_2, s_1, s_2, A_1, A_2 &\geq 0 \end{aligned}$$

Initial basic feasible soln.

$$x_1 = x_2 = 0,$$

Since surplus variable  $s_1$  is not basic as  $s_1$  come to b  
-6. To avoid it to be -ve, make it 0.

$$s_1 = 0$$

$$A_1 = 3, A_2 = 6, s_2 = 3.$$

$C_B$	$x_1$	-2	-1	0	0	-M	-M	b	0
Basis	$x_1$		$x_2$	$s_1$	$s_2$	$A_1$	$A_2$		
-M	$A_1$	3	1	0	0	1	0	3	$3/3 \leftarrow ②$
-M	$A_2$	4	3	-1	0	0	1	6	$6/4$
0	$s_2$	1	2	0	1	0	0	3	$3/1$

$$Z_j = \sum c_{B,j} - 7M - 4M M 0 -M -M -9M$$

$$C_j = C_B - Z_j \quad 7M - 2 \quad 4M - 1 \quad -M \quad 0 \quad 0 \quad 0$$

↑      Incoming  $x_1$   
①      outgoing  $A_1$

$$\begin{aligned} R_1' &\rightarrow R_1 / 3 \\ R_2' &\rightarrow R_2 - 4 \cdot R_1' \\ R_3' &\rightarrow R_3 - 3 \cdot R_1' \end{aligned}$$

get rid of drop  $A_1$  column

$C_j$	-2	-1	0	0	-M				
$C_B$	Basis	$x_1$	$x_2$	$s_1$	$s_2$	<del>A<sub>1</sub></del>	$A_2$	b	0
-2	$x_1$	1	$\frac{1}{3}$	0	0		0	1	3
-M	$A_2$	0	$\boxed{\frac{5}{3}}$	-1	0		1	2	$6/5 \leftarrow$
0	$s_2$	0	$\frac{5}{3}$	0	1		0	2	$6/5$

$$Z_j = -2 - \frac{2}{3} - \frac{5M}{3} M 0 -M$$

$$C_j = 0 \quad \frac{5M}{3} - \frac{1}{3} -M 0 0$$

↑  
①

Incoming  $x_2$ , outgoing  $A_2$

Agar 9th

$$R_2' \rightarrow R_2 / (5/3) \rightarrow R_2' \cdot \frac{3}{5}$$

$$R_1 \rightarrow R_1 - R_2' \cdot \frac{1}{3}$$

$$R_3 \rightarrow R_3' - R_2' \cdot \frac{5}{3}$$

Ans column  
Doubt

$c_j$	-2	-1	0	0	b
$C_B$ Basis	$x_1$	$x_2$	$s_1$	$s_2$	
$C_B - 2$	$x_1$	1	0	$\frac{1}{5}$	$\frac{3}{5}$
-1	$x_2$	0	1	$-\frac{3}{5}$	<del><math>\frac{6}{5}</math></del>
$s_2$	0	0	1	0	$\frac{-12}{5}$
$Z'$	-2	-1	$\frac{1}{5}$	0	
$G$	0	0	$-\frac{1}{5}$	0	

Sine none of  $G > 0$ , this is optimal soln.  
Thus, an optimal basic feasible soln.

$$x_1 = \frac{3}{5} ; x_2 = \frac{6}{5}$$

$$\text{Max } Z' = \underline{\underline{-\frac{12}{5}}}$$

$$\text{Min. } Z = - \text{Max. } Z' = \underline{\underline{\frac{12}{5}}}$$