

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 fn) 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 \nearrow slack

~~Starting soln is found by setting n variables equal to zero & then solving m equations, provided the soln exists & is unique.~~

Starting soln. is found by setting n variables equal to zero & then solving m equations, provided soln. exists & is unique.

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

While remaining m variables are called basic variables.

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

- In L.P.P., variables must be non-negative. Some of the basic solns may contain negative variables. Such solns are called basic infeasible solns 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.

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3 a |
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 the (z) 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.

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

→

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

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

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

→ 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) 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 become zero, it is called degenerate basic feasible soln.

* 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 remaining = 2.

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

① Basic variable: x_1, x_2

Non basic variable $x_3, x_4 = 0$

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

$$2x_1 - x_3 = 8$$

$$x_1 + 6x_3 = -3$$

$$x_1 = -14/13, x_3 = -67/13$$

feasible soln. No

②

$$x_1, x_4$$

$$x_2 = x_3 = 0$$

$$2x_1 + 4x_4 = 8$$

$$x_1 - 7x_4 = -3$$

$$\therefore x_1 = 22/9$$

$$x_2 = 7/9$$

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

④

$$x_2, x_3$$

$$x_1, x_4 = 0$$

$$3x_2 - x_3 = 8$$

$$-2x_2 + 6x_3 = -3$$

$$x_2 = 45/16$$

~~$$x_1 = 133/16, x_2 = 3/16$$~~

$$x_3 = 7/16$$

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

$$Z = 10.2$$

⑤

$$x_2, x_4$$

$$x_1 = x_3 = 0$$

$$3x_2 + 4x_4 = 8$$

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

$$x_2 = 132/39$$

$$x_4 = -7/13$$

$$\text{all } x \geq 0 \quad \text{Not feasible as } x_4 < 0$$

⑥

$$x_3, x_4$$

$$x_1 = x_2 = 0$$

$$-x_3 + 4x_4 = 8$$

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

$$x_3 = 44/17$$

$$x_4 = 45/17$$

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

$$Z = 28.9$$

Optimal

Working procedure of Simplex Method

- ① check whether objective fn to be maximized or minimized

$$\text{if } Z = C_1x_1 + C_2x_2 + C_3x_3 + \dots + C_nx_n$$

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
of the constraints by -1

- ② Express problem in standard form

Convert all inequalities of constraints into $=$ by
introducing slack/surplus variables in the
constraints

~~Convert all inequalities of constraints into $=$ by introducing slack/surplus variables in the constraints~~

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + s_1 + 0s_2 + 0s_3 + \dots = b_1$$

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

$x_j = 0, j=1, 2, \dots, (n-m)$ are each zero,

find all s_i .

If all s_i are ≥ 0 , the basic soln is feasible & non-degenerate.

The above information is written in simplex table

C_j		C_1	C_2	C_3	\dots	0	0	0	\dots
Basis		x_1	x_2	x_3	\dots	s_1	s_2	s_3	b
C_B	s_1	a_{11}	a_{12}	a_{13}	\dots	1	0	0	b_1
0	s_2	a_{21}	a_{22}	a_{23}	\dots	0	1	0	b_2
0	s_3	a_{31}	a_{32}	a_{33}	\dots	0	0	1	b_3
\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots
Body m						Unit m			

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

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

Basis refers to basic variable $S_1, S_2, \dots, S_3 \dots$

C_j row denotes coefficients of variable in objective

C_B - column denotes coefficient of ~~var~~ basic variable.

only in objective fn.

b - column denotes values of basic variables

while remaining variable will always be zero.

Coefficients of x 's (decision variables) is

constraint = n constitute body $n \times n$

while coefficient of slack variables constitute unit $n \times n$.

(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. of 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

- ⑤
- ① Identify the incoming & outgoing variable
 - ② Iterate toward optimal sol.

⑥ go to step ④

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

② 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
involving 5 unknown.

assign zero to first 2 of var.

$$x_1 = 0 + x_2 = 0$$

$$x_1 = 2, x_2 = 10, s_3 = 12$$

∴ basic feasible soln is

$$x_1 = x_2 = 0$$

$$s_1 = 2, s_2 = 10, s_3 = 12 \text{ (basic)}$$

∴ initial basic feasible soln.

C_B	C_j	5	3	0	0	0	b	θ
	Basis	x_1	x_2	s_1	s_2	s_3		
0	s_1	1	1	1	0	0	2	$2/1 \leftarrow \textcircled{2}$
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	
$C_j - Z_j$		5	3				0	

↑ $\textcircled{1}$ key column

Divide $b / \text{key column}$ to get θ

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

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

$$s_{12} Z_j(b) = 0(2) + 0(10) + 0(12) = 0$$

Apply optimality test.

As ~~C_j~~ C_j is +ve ; initial basic feasible soln is not optimal.

⑤ Identify incoming & outgoing variable

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 & 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

	C_j		5	3	0	0	0	
	C_B	Basis	x_1	x_2	s_1	s_2	s_3	b
	5	x_1	1	1	1	0	0	2
①	0	s_2	0	-3	-5	1	0	0
②	0	s_3	0	5	-3	0	1	6
		$Z_j = \sum C_B x_j$	5	5	5	0	0	10
		$C_j - Z_j$	0	-2	-5	0	0	

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

This optimal soln. 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
①	$5 - 5x_1$	$2 - 5x_1$	$0 - 5x_1$	$1 - 0x_1$	$0 - 0x_1$	$10 - 2x_1$
	$3 - 3x_1$	$8 - 3x_1$	$0 - 3x_1$	$0 - 0x_1$	$1 - 0x_1$	$12 - 0x_1$

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

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

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

$$2x_1 + 4x_2 \geq -12 \quad - \textcircled{2}$$

$$-4x_1 + 3x_2 + 8x_3 \leq 10 \quad - \textcircled{3}$$

$$x_1, x_2, x_3 \geq 0 \quad - \textcircled{4}$$

Soln

Convert objective fn to Max. by -ve sign

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

As the $\textcircled{2}$ constraint is -ve we write as +ve

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

Express in standard form.
Introduce 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 initial basic feasible soln

basic feasible soln

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

$$s_1 = 7, s_2 = 12, s_3 = 10 \text{ (basic)}$$

Initial basic feasible soln is given by table

	C_j	-1	3	-3	0	0	0		
C_B	Basis	x_1	x_2	x_3	s_1	s_2	s_3	b	θ
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 ←
$Z_j = \sum C_B a_{ij}$		0	0	0	0	0	0	0	
$C_j - Z_j$		-1	3	-3	0	0	0		
			↑ ₍₁₎						

$$Z_1 = 0(3) + 0(-2) + 0(-4) = 0$$

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

$$Z_b = 0(7) + 0(12) + 0(10) = 0$$

C_j +ve 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 is the key element

Iterate again

Drop s_3 & introduce x_2 with its associated value

③ 3 under ~~C_B~~ column C_B 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	
Basis	x_1	x_2	x_3	s_1	s_2	s_3	b
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	$-2 + \frac{16}{3}$	$-4 + \frac{4 \times 3}{3}$	$0 + \frac{8 \times 4}{3}$	$0 + 0$	$0 + 0$	$12 + \frac{4 \times 10}{3}$
3	x_2	$-4/3$	$3/3$	$8/3$	0	0	$10/3$

C_j	-1	3	-3	0	0	0	
Basis	x_1	x_2	x_3	s_1	s_2	s_3	b
C_B							
0	s_1	$\boxed{5/3}$	0	$14/3$	1	0	$31/3$
0	s_2	$-22/3$	0	$8/3$	$32/3$	0	$76/3$
3	x_2	$-4/3$	1	$8/3$	0	0	$10/3$
$Z_j = \sum C_B a_{ij}$ $C_j - Z_j$							
	-4	3	$0 \times \frac{14}{3} + 0 \times \frac{32}{3} + 3 \times \frac{1}{3} = 1$	0	0	1	
	3	0	-11	0	0	-1	

$\frac{31}{3} \times \frac{3}{5}$
 $\frac{76}{3} \times \frac{3}{-22}$
 $\frac{10}{3} \times \frac{3}{-4}$

$\frac{31}{5}$
 $-38/11$
 $-5/2$

\uparrow
 ①

C_j is the under first column.

soln is not optimal we proceed further

x_1 is incoming & s_1 is outgoing variable
key element = $5/3$

Drops, & introduce x , 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		
	C_B	Basis	x_1	x_2	x_3	s_1	s_2	s_3	b
Feb-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	$-\frac{22}{3} + \frac{22}{3} \times 1$	$0 + \frac{22}{3} \times 0$	$\frac{32}{3} + \frac{22}{3} \times \frac{14}{5}$	$0 + \frac{22}{3} \times \frac{3}{5}$	$1 + 0$	$\frac{4}{3} + \frac{22}{3} \times \frac{1}{5}$	$\frac{76}{3} + \frac{22}{3} \times \frac{3}{5}$	
3	x_2	$-\frac{4}{3} + \frac{4}{3} \times 1$	$1 + \frac{4}{3} \times 0$	$\frac{8}{3} + \frac{4}{3} \times \frac{14}{5}$	$0 + \frac{4}{3} \times \frac{3}{5}$	$0 + 0$	$\frac{1}{3} + \frac{4}{3} \times \frac{1}{5}$	$\frac{10}{3} + \frac{4}{3} \times \frac{3}{5}$	

C_j		-1	3	-3	0	0	0		
	Basis	x_1	x_2	x_3	s_1	s_2	s_3	b	θ
-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	$8\frac{1}{5}$	$143\frac{1}{5}$	
	C_j	0	0	$-97\frac{1}{5}$	$-9\frac{1}{5}$	0	$-8\frac{1}{5}$		
	$= C_j - C_B$								

Now since each $G \leq 0$.

L17

\therefore it gives optimal sol.

$$x_1 = 31/5$$

$$x_2 = 58/5$$

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

$$Z'_{\max} = 143/5$$

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

Max. ~~$Z = 22x_1 + 6x_2 + 2x_3$~~

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

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 soln

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

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

Initial basic feasible soln is given by

Solution!

C_j	22	6	2	0	0	0			
C_B	Basis	x_1	x_2	x_3	s_1	s_2	s_3	b	θ
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

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

$$0(10) + 0(7) + 0(2) \quad 0(2) + 0(3) + 0(4) \quad \dots$$

$$C_j = C_j - Z_j$$

① ↑
max +ve

x_1 is coming & s_1 is outgoing var

key element is 10

$$R'_1 = R_1 / 10$$

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

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

5a		<u>9kwh 2</u>							
C_j	2 2	6	2	0	0	0		\min	
Basis	x_1	x_2	x_3	s_1	s_2	s_3	b	θ	
C_B									
2 2	x_1	1	$1/5$	$1/10$	$1/10$	0	10	$\frac{10}{1/5} = 50$	
0	s_2	0	$\frac{3-7/5}{8} = 8/5$	$13/10$	$-7/10$	1	2	$\frac{2}{9/8} = \frac{5}{4} \leftarrow$	
0	s_3	0	$18/5$	$4/5$	$-1/5$	0	60	$\frac{60}{18/5} = \frac{50}{3}$	

$$Z_j = \sum C_B a_{ij} \quad 22 \quad 22/5 \quad 11/5 \quad 11/5 \quad 0 \quad 0$$

$$C_j - C_B - Z_j \quad 0 \quad \frac{8}{5} \quad -1/5 \quad -\frac{11}{5} \quad 0 \quad 0$$

~~Incoming~~ \uparrow ①
max +

Incoming variable is x_2 + outgoing s_2

Pivot is $8/5$

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

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

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

Iter 3

C_j	2	2	(6)	2	0	0	0		
C_B	Basic	x_1	x_2	x_3	s_1	s_2	s_3	b	θ
22	x_1	1	0	$-1/16$	$3/16$	$-1/8$	0	$39/4$	
(6)	x_2	0	1	$13/16$	$-7/16$	$5/8$	0	$5/4$	
0	s_3	0	0	$-17/8$	$1/8$	$-9/4$	1	$11/2$	

$$Z_j = \sum C_B a_{ij} \quad 22 \quad 6 \quad \frac{7}{2} \quad \frac{3}{2} \quad 1 \quad 0$$

$$Z_j - C_j = 0 \quad 0 \quad -3/2 \quad -3/2 \quad -1 \quad 0$$

Since all $C_j \leq 0$

Optimal soln. is arrived with \uparrow value of variable

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

-
- Simplex method to solve LPPs. with availability constraints of \leq type.
 - Add slack variables to convert them into equalities.
 - If constraint is \geq type \rightarrow convert to \leq by $\times -1$.
 - 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 provides

initial basic feasible soln.

But there are some problem wherein 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 constraint 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,

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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 \rightarrow No artificial variable in basis.

Case ii \rightarrow 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 \rightarrow At least one artificial variable in basis at non-zero level (with +ve value in b-column).

Problem has no feasible soln.

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

\therefore called pseudo optimal soln.

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Step 4

Continue simplex method.

Ex

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

$$\text{s.t. } 3x_1 + x_2 = 3 \quad \rightarrow A_1$$

$$4x_1 + 3x_2 \geq 6 \quad \rightarrow -s_1 + A_2$$

$$x_1 + 2x_2 \leq 3 \quad \rightarrow +s_2$$

$$x_1, x_2 \geq 0$$

Soln

Express in standard form

$$\text{Max } Z' = -2x_1 - x_2 + 0s_1 + 0s_2 + MA_1 - MA_2$$

$$3x_1 + x_2 + 0s_1 + 0s_2 + A_1 + 0A_2 = 3$$

$$4x_1 + 3x_2 - s_1 + 0s_2 + 0A_1 + A_2 = 6$$

$$x_1 + 2x_2 + 0s_1 + s_2 + 0A_1 + 0A_2 = 3$$

$$x_1, x_2, s_1, s_2, A_1, A_2 \geq 0$$

Initial basic feasible soln.

$$x_1 = x_2 = 0,$$

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

$$s_1 = 0$$

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

C_j	-2	-1	0	0	-M	-M		
C_B	Basis	x_1	x_2	s_1	s_2	A_1	A_2	b θ
-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 $3/1$

$$Z_j = \sum C_B a_{ij} \quad -7M \quad -4M \quad M \quad 0 \quad -M \quad -M \quad -9M$$

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

↑
① Incoming x_1
Outgoing A_1

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

Generate drop A_1 column

C_j	-2	-1	0	0		-M		
C_B	Basis	x_1	x_2	s_1	s_2	A_2	b θ	
-2	x_1	1	$1/3$	0	0	0	1	3
-M	A_2	0	5/3	-1	0	1	2	$6/5 \leftarrow$
0	s_2	0	$5/3$	0	1	0	2	$6/5$

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

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

↑
①

Incoming x_2 , Outgoing A_2

Again Iteration

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

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

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

Drop A_2 column

	C_j	-2	-1	0	0	b
C_B	Basic	x_1	x_2	s_1	s_2	
0	x_1	1	0	$1/5$	0	$3/5$
0	x_1	1	0	$1/5$	0	$6/5$
-1	x_2	0	1	$-3/5$	0	
	s_2	0	0	1	1	0
	Z_j	-2	-1	$1/5$	0	$-12/5$
	θ	0	0	$-1/5$	0	

Since none of θ is +ve, this is optimal soln.
 Thus, an optimal basic feasible soln is

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

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

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