

BFS

```

%Find all Basic feasible solutions for the LPP

%Max  $z=3x_1+4x_2+0x_3+0x_4$ 

% $1x_1+1x_2 \leq 450$ , or  $1x_1+1x_2+1x_3+0x_4=450$ 

% $2x_1+1x_2 \leq 600$  or  $2x_1+1x_2+0x_3+1x_4=600$ 

%  $x_1 \geq 0, x_2 \geq 0$ 


clc

clear all

format short

A=[1 1 1 0; 2 1 0 1] % write in standard form

C=[3 4 0 0]

b=[450; 600]

n=size(A,2) % column in A matrix or no. of variables

m=size(A,1) % rows in A matrix or constraints

if(n>m)

nCm=nchoosek(n,m) %nchoosek command for n choose k (or binomial coeff)

pair=nchoosek(1:n,m) % all possible cases ( $x_1 \& x_2; x_1 \& x_3$ ; and so on)

sol=[];

for i=1:nCm

y=zeros(n,1)% n-no of variables, initialize with all var(s)=0

x=A(:,pair(i,:))\b %pair(i,:)ith row , including all columns

if all(x>=0 & x<=inf & x<=-inf)

y(pair(i,:))=x

```

```

    sol=[sol, y]
end
end
else
    error('nCm does not exists')
end
Z=C*sol
[Zmax, Zindex]=max(Z)
bfs=sol(:,Zindex)
optimal_value=[bfs' Zmax]
optimal_bfs=array2table(optimal_value)
optimal_bfs.Properties.VariableNames(1:size(optimal_bfs,2))={'x_1','x_2','x_3','x_4','Z'}

```

GRAPHICAL

```

clc
clear all

%% Problem:Solve the LPP with Graphical Method

    % Maximize  $Z=2x_1 + x_2$ ,

    % Subject to  $x_1 + 2x_2 \leq 10$ ,

        %  $x_1 + x_2 \leq 6$ ,

        %  $x_1 - x_2 \leq 2$ ,

        %  $x_1 - 2x_2 \leq 1$ ,

        %  $x_1, x_2 \geq 0$ 

%% Phase 1: Insert the coefficient matrix and right hand side matrix
A=[1 2; 1 1; 1 -1; 1 -2; 1 0; 0 1];
B=[10; 6; 2; 1; 0; 0];

```

```
%% phase 2: Plotting the graph
```

```
P=max(B);
```

```
x1=0:1:max(B)
```

```
x21=(B(1)-A(1,1).*x1)./A(1,2);
```

```
x22=(B(2)-A(2,1).*x1)./A(2,2);
```

```
x23=(B(3)-A(3,1).*x1)./A(3,2);
```

```
x24=(B(4)-A(4,1).*x1)./A(4,2);
```

```
x21=max(0,x21);
```

```
x22=max(0,x22)
```

```
x23=max(0,x23)
```

```
x24=max(0,x24)
```

```
E=[x1(:,[A(1,1) A(1,2)])]
```

```
%plot(x1,x21,'r',x1,x22,'b',x1,x23,'g',x1,x24,'m');
```

```
% title('x1 vs x2');
```

```
% xlabel('value of x1');
```

```
% ylabel('value of x2');
```

```
% grid on
```

```
% hold on
```

```
%% phase 3: find corner point with axes, that is line intercept, or
```

```
%finding line intersections with axes
```

```
position_x1=find(x1==0) %points with x1 axis (index or position)
```

```
position_x21=find(x21==0) %points with x2 axis
```

```
Line1=[x1(:,[position_x1 position_x21]); x21(:,[position_x1 position_x21])];
```

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```
position_x22=find(x22==0) %points with x2 axis
Line2=[x1(:,[position_x1 position_x22]); x22(:,[position_x1 position_x22])];

position_x23=find(x23==0) %points with x2 axis
Line3=[x1(:,[position_x1 position_x23]); x23(:,[position_x1 position_x23])];

position_x24=find(x24==0) %points with x2 axis
Line4=[x1(:,[position_x1 position_x24]); x24(:,[position_x1 position_x24])];
intersection_pts_axes=unique([Line1;Line2;Line3;Line4],'rows')

%% Phase 4: finding intersection of lines with each other
pt=[0;0]
for i=1:size(A,1)
    A1=A(i,:);% first constraint for i=1
    B1=B(i,:);
    for j=i+1:size(A,1)
        A2=A(j,:);% second constraint for i+1=j=2
        B2=B(j,:);
        A4=[A1; A2];
        B4=[B1; B2];
        X=A4\B4 % inverse of matrix
        pt=[pt X]
    end
end
ptt=pt'
```

```
%%
```

```
% %% Phase5: Write all corner points
```

```
cor_pts=[intersection_pts_axes;ptt]
```

```
P=unique(cor_pts,'rows')
```

```
size(P)
```

```
%%
```

```
% %% Phase 6: Feasible region points
```

```
    b1=P(:,1); % write first column of matrix
```

```
    b2=P(:,2);
```

```
% % %write 1st Constraint % all constraints are of <= sign
```

```
cons1=round(b1+(2.*b2)-10);
```

```
s1=find(cons1>0);
```

```
P(s1,:)=[] ;
```

```
% % % %write 2nd Constraint % all constraints are of <= sign
```

```
    b1=P(:,1);
```

```
    b2=P(:,2);
```

```
cons2=round((b1+b2)-6);
```

```
s2=find(cons2>0);
```

```
P(s2,:)=[];
```

```
% % %write 3rd Constraint % all are of <= sign
```

```
    b1=P(:,1);
```

```
    b2=P(:,2);
```

```
cons3=round((b1-b2)-2);
```

```
s3=find(cons3>0);
```

```

P(s3,:)=[];

% % %write 4th Constraint % all are of <= sign

b1=P(:,1);
b2=P(:,2);
cons4=round((b1-(2.*b2))-1);
s4=find(cons4>0);
P(s4,:)=[];

% % %write 5th Constraint % all are of <= sign

b1=P(:,1);
b2=P(:,2);
cons5=round(-b1);
s5=find(cons5>0);
P(s5,:)=[];

% % %write 6th Constraint % all are of <= sign

b1=P(:,1);
b2=P(:,2);
cons6=round(-b2);
s6=find(cons6>0);
P(s6,:)=[];

f_points=P

%

%%

% %% Phase 7:Objective function value

c=[2,1];

```

```
for i=1:size(P,1)
    fn(i,:)=(sum(P(i,:).*c));
optim=max(fn)
end
```

SIMPLEX

```
clc
```

```
clear
```

```
format rat
```

```
% Max  $Z=3x_1+2x_2$ 
```

```
%  $2x_1+x_2 \leq 18$ 
```

```
%  $2x_1+3x_2 \leq 42$ 
```

```
%  $3x_1+x_2 \leq 24$ 
```

```
%% PHASE 1: INPUT PARAMETER
```

```
Z=[3 2];
```

```
A=[2 1; 2 3; 3 1];
```

```
B=[18; 42; 24];
```

```
%% PHASE 2: COMPLETE MATRIX AND COST MATRIX
```

```
s=eye(size(A,1));
```

```
m=size(A,1);
```

```
n=size(A,2);
```

```
col=size(A,2);
```

```
A=[A s B];
```

```
Cj=zeros(1,size(A,2));
```

```
% Cost Matrix
```



```
Cj(1:n)=Z;
```

```
%% PHASE 3: FIRST TABLE
```

```
bv=n+1:size(A,2)-1;
```

```
zjcj=Cj(bv)*A-Cj;
```

```
fprintf("INITIAL TABLE:\n");
```

```
ZjC=[zjcj; A];
```

```
simpTable=array2table(ZjC);
```

```
simpTable.Properties.VariableNames(1:size(ZjC,2))={'x1','x2','s1','s2','s3','Sol'};
```

```
disp(simpTable);
```

```
%% PHASE 4: SIMPLEX TABLES
```

```
table=1;
```

```
optimal=true;
```

```
RUN=true;
```

```
zc=zjcj(1:size(A,2)-1);
```

```
while RUN
```

```
    if any(zc<0)
```

```
        zc=zjcj(1:size(A,2)-1);
```

```
        [minvalzjcj, minindzjcj]=min(zc);
```

```
        pivot_col_ind=minindzjcj;
```

```
        pivot_col=A(:,pivot_col_ind);
```

```
        if all(pivot_col<=0)
```

```
            print('LPP is unbounded');
```

```
            optimal=false;
```

```
break;
```

```
else
```

```
for i=1:size(pivot_col,1)
```

```
    if pivot_col(i)>0
```

```
        ratio(i)=B(i)./pivot_col(i);
```

```
    else
```

```
        ratio(i)=inf;
```

```
    end
```

```
end
```

```
[min_ratio, ratio_ind]=min(ratio);
```

```
pivot_row_ind=ratio_ind;
```

```
bv(ratio_ind)=pivot_col_ind;
```

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```
pivot_value=A(pivot_row_ind,pivot_col_ind);
```

```
A(pivot_row_ind,:)=A(pivot_row_ind,:)/pivot_value;
```

```
for i=1:size(A,1)
```

```
    if i~=pivot_row_ind
```

```
        A(i,:)=A(i,:)-(pivot_col(i)*A(pivot_row_ind,:));
```

```
    end
```

```
end
```

```
zjcj=zjcj-(zjcj(pivot_col_ind)*A(pivot_row_ind,:));
```

```
end
```

```
ZjC=[zjcj; A];
```

```
B(1:m)=(A(:,size(A,2)))';
```

```
simpTable=array2table(ZjC);
```

```
simpTable.Properties.VariableNames(1:size(ZjC,2))={'x1','x2','s1','s2','s3','Sol'};
```

```
fprintf("TABLE %d:\n",table);
```

```
table=table+1;
```

```
disp(simpTable);
```

```
else
```

```
RUN=false;
```

```
end
```

```
end
```

```
%% PHASE 5: OPTIMAL SOLUTION
```

```
if optimal==true
```

```
fprintf("FINAL TABLE:\n");
```

```
disp(simpTable);
```

```
fprintf("OPTIMAL SOLUTION:\n");

for i=1:col

    index=find(bv==i);

    if(index==0)

        fprintf("x%d = 0\n",i);

    else

        fprintf("x%d = %.3f\n",i,A(index,size(A,2)));

    end

end

fprintf("Max Z = %f",ZjC(1,size(ZjC,2)));

end

clc
```

```
clear
```

```
format rat
```

```
% MIN  $Z=2x_1+x_2$ 
```

```
%  $3x_1+x_2=3$ ;
```

```
%  $4x_1+3x_2 \geq 6$ 
```

```
%  $x_1+2x_2 \leq 3$ 
```

```
%% PHASE 1: INPUT PARAMETER
```

```
A=[3 1; 4 3; 1 2];
```

```
B=[3; 6; 3];
```

```
Z=[-2 -1];
```

```
%% PHASE 2: STANDARD FORM
```

```
s=eye(size(A,1));
```

```
m=size(A,1);
```

```
n=size(A,2);
```

```
col=size(A,2);
```

```
M=1000;
```

```
l=[2 1 0];
```

```
greater_than=find(l==1);
```

```
for i=1:size(greater_than,2)
```

```
    mat=zeros(1,m);
```

```
    mat(greater_than(i))=-1;
```

```
    mat=mat';
```

```
    A=[A mat];
```


end

artificial_var=find(l==2 | l==1);

artificial_var_in_table(1:size(artificial_var,2))=(artificial_var+size(A,2));

A=[A s B];

Cj=zeros(1,size(A,2));

Cj(1:n)=Z;

for i=1:size(artificial_var_in_table,2)

Cj(artificial_var_in_table(i))=-M;

end

%% PHASE 3: FIRST TABLE

bv=(n+size(greater_than,2)+1):size(A,2)-1;

```
zjcj=Cj(bv)*A-Cj;
```

```
fprintf("INITIAL TABLE:\n");
```

```
ZjC=[zjcj; A];
```

```
simpTable=array2table(ZjC);
```

```
simpTable.Properties.VariableNames(1:size(ZjC,2))={'x1','x2','s1','a1','a2','s2','Sol'};
```

```
disp(simpTable);
```

```
%% PHASE 4: BIG-M METHOD- SIMPLEX TABLES
```

```
table=1;
```

```
RUN=true;
```

```
zc=zjcj(1:size(A,2)-1);
```

```
while RUN
```

```
if any(zc<0)
```

```
    [minvalzjcj, minindzjcj]=min(zc);
```

```
    pivot_col_ind=minindzjcj;
```

```
    pivot_col=A(:,pivot_col_ind);
```

```
    if all(pivot_col<=0)
```

```
        print('LPP is unbounded');
```

```
    else
```

```
        for i=1:size(pivot_col,1)
```

```
            if pivot_col(i)>0
```

```
                ratio(i)=B(i)./pivot_col(i);
```

```
            else
```

```
                ratio(i)=inf;
```

end

end

[min_ratio, ratio_ind]=min(ratio);

pivot_row_ind=ratio_ind;

bv(ratio_ind)=pivot_col_ind;

pivot_value=A(pivot_row_ind,pivot_col_ind);

A(pivot_row_ind,:)=A(pivot_row_ind,:)/pivot_value;

for i=1:size(A,1)

if i~=pivot_row_ind

A(i,:)=A(i,:)-(pivot_col(i)*A(pivot_row_ind,:));

end

end

zjcj=zjcj-(zjcj(pivot_col_ind)*A(pivot_row_ind,:));

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end

ZjC=[zjcj; A];

zc=zjcj(1:size(A,2)-1);

B(1:m)=(A(:,size(A,2)))';

simpTable=array2table(ZjC);

simpTable.Properties.VariableNames(1:size(ZjC,2))={'x1','x2','s1','a1','a2','s2','Sol'};

fprintf("TABLE %d:\n",table);

table=table+1;

disp(simpTable);

else

RUN=false;

end

end

%% PHASE 5: OPTIMAL SOLUTION

fprintf("FINAL TABLE:\n");

disp(simpTable);

optimal=true;

for i=1:size(bv,2)

 index=find(artificial_var_in_table==bv(i));

 if index~=0

 optimal=false;

 end

end

```
if optimal==false
```

```
    disp('INFEASIBLE SOLUTION');
```

```
else
```

```
    fprintf("OPTIMAL SOLUTION:\n");
```

```
    for i=1:col
```

```
        index=find(bv==i);
```

```
        if(index>0)
```

```
            fprintf("x%d = %.3f\n",i,A(index,size(A,2)));
```

```
        else
```

```
            fprintf("x%d = 0\n",i);
```

```
        end
```

```
    end
```

```
fprintf("Min Z = %f",ZjC(1,size(ZjC,2)));
```

```
end
```

TWO PHASE

```
clear all
```

```
clc
```

```
%Variables={'x_1','x_2','s_1','s_2','A_2','A_3','sol'};
```

```
Variables={'x_1','x_2','x_3','s_1','s_2','A_1','A_2','sol'};
```

```
OVariables={'x_1','x_2','x_3','s_1','s_2','sol'};
```

```
OrigC=[-7.5 3 0 0 0 -1 -1 0]
```

```
%OrigC=[-4 -5 0 0 -1 -1 0]
```



```
%Info=[3 1 1 0 0 0 27; 3 2 0 -1 1 0 3; 5 5 0 0 0 1 60]
```

```
Info = [3 -1 -1 -1 0 1 0 3; 1 -1 1 0 -1 0 1 2]
```

```
%BV=[3 5 6]
```

```
BV = [6 7];
```

```
%PHASE-1
```

```
fprintf('***** PHASE-1 ***** \n')
```

```
Cost=[0 0 0 0 0 -1 -1 0]
```

```
A=Info;
```

```
StartBV=find(Cost<0);
```

```
[BFS,A]=simp(A,BV,Cost,Variables);
```

```
%PHASE-2
```

```
fprintf('***** PHASE-2 ***** \n')
```

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```
A(:,StartBV)=[]; %Removing Artificial var by giving them empty value
```

```
OrigC(:,StartBV)=[]; %Removing Artificial var cost by giving them empty value
```

```
[OptBFS, OptA]=simp(A,BFS,OrigC,OVariables);
```

```
FINAL_BFS=zeros(1,size(A,2));
```

```
FINAL_BFS(OptBFS)=OptA(:,end);
```

```
FINAL_BFS(end)=sum(FINAL_BFS.*OrigC);
```

```
OptimalBFS= array2table(FINAL_BFS);
```

```
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS,2))=OVariables
```