

LPP: Simplex Methods:- Numerical Examples

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January 17, 2022

Simplex Method: Condensed Tableau

Note :-

1) The RHS of constraints
have to be +ve, if
not make them
positive

Numerical Example (a1):

$$\max : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 \leq 10$$

$$x_1 + 4x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a1):

$$\max : Z = x_1 + 3x_2 + 0s_1 + 0s_2$$

Subject to

$$x_1 + x_2 + s_1 = 10$$

$$x_1 + 4x_2 + s_2 = 16$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a1):

$$\max : Z = x_1 + 3x_2 + 0s_1 + 0s_2$$

Subject to

$$-x_1 - x_2 + 10 = s_1$$

$$-x_1 - 4x_2 + 16 = s_2$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a1):

Table 0:

$-x_1$	$-x_2$	1	BV
1	1	10	$= s_1$
1	4*	16	$= s_2$
-1	-3*	0	$= Z$

most negative

pivotal element
as $\frac{16}{4}$ ratio is
minimum positive ratio

Note:- Pivot is always > 0

Simplex Method: Condensed Tableau

0 → swapped without sign

Numerical Example (a1):

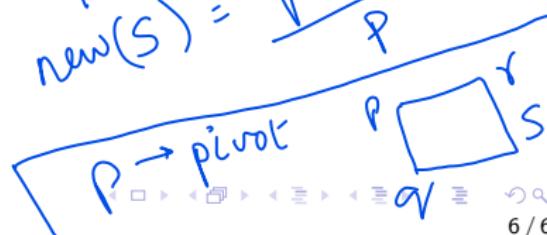
Table 1:

$-x_1$	$-s_2$	1	BV
$3/4^*$	$-1/4$	6	$= s_1$
$1/4$	$1/4$	4	$= x_2$
$1/4^*$	$3/4$	12	$= z$

becomes
1 pivot

divided
by (pivot)

for other elements
 $\text{new}(S) = \frac{PS - RQ}{P}$



Simplex Method: Condensed Tableau

Repeating the same steps on the newly obtained table

Numerical Example (a1):

Table 2:

$-s_1$	$-s_2$	1	BV
$4/3$	$-1/3$	8	$= x_1$
$-1/3$	$1/3$	2	$= x_2$
$1/3$	$2/3$	14	$= Z$

Optimal Solution :

$$S_1, S_2 = 0, \quad x_1^* = 8, x_2^* = 2, Z^* = 14,$$

As no negative elements in the last row
(Do NOT consider the '1' column)

Note:- If in the last row, there is a '0', Alternate optimal solution is present

Simplex Method: Condensed Tableau

Numerical Example (b1):

$$\min : Z = x_1 + 3x_2$$

→ convert to a
maximization
problem }

Subject to

$$x_1 + x_2 \leq 10$$

$$x_1 + 4x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

then use
simplex
method

Simplex Method: Condensed Tableau

Numerical Example (b1):

$$\max : -Z = -x_1 - 3x_2 + 0s_1 + 0s_2$$

Subject to

$$x_1 + x_2 + s_1 = 10$$

$$x_1 + 4x_2 + s_2 = 16$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (b1):

$$\max : -Z = -x_1 - 3x_2 + 0s_1 + 0s_2$$

Subject to

$$-x_1 - x_2 + 10 = s_1$$

$$-x_1 - 4x_2 + 16 = s_2$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (b1):

Table 0:

$-x_1$	$-x_2$	1	BV
1	1	10	$= s_1$
1	4*	16	$= s_2$
1	3	0	$= -Z$

no negative element
in the last row

Optimal Solution :

$$s_1^* = 10, s_2^* = 16, x_1^* = 0, x_2^* = 0, Z^* = 0$$

Simplex Method: Condensed Tableau

(Big M method)

When ARTIFICIAL variables
get involved

Numerical Example (a2):

$$\max : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 = 10$$

$$x_1 + 4x_2 = 16$$

$$x_1, x_2 \geq 0$$

Artificial variables have to be = 0 in the final table.
Else, the solution is infeasible.

Simplex Method: Condensed Tableau

Numerical Example (a2):

imp →

$$\max : Z = x_1 + 3x_2 - Ma_1 - Ma_2$$

Subject to

$$x_1 + x_2 + a_1 = 10$$

$$x_1 + 4x_2 + a_2 = 16$$

$$x_1, x_2 \geq 0$$

M : is a large positive number

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Use M to drive out artificial variables

Simplex Method: Condensed Tableau

Numerical Example (a2):

$$\max : Z = x_1 + 3x_2 - Ma_1 - Ma_2$$

$$= x_1 + 3x_2 - M(a_1 + a_2)$$

$$= x_1(2M + 1) + x_2(5M + 3) - 26M$$

Subject to

$$-x_1 - x_2 + 10 = a_1$$

$$-x_1 - 4x_2 + 16 = a_2$$

$$x_1, x_2 \geq 0$$

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Simplex Method: Condensed Tableau

After redefining the objective function, the methodology is the same to reach the final table.

Numerical Example (a2):

Table 0:

$-x_1$	$-x_2$	1	BV
1	1	10	$= a_1$
1	* 4	16	$= a_2$
-2M-1	-5M-3	-26M	=Z

Simplex Method: Condensed Tableau

Numerical Example (a2):

Table 1:

$-x_1$	$-a_2$	1	BV
* $3/4$	$-1/4$	6	$= a_1$
$1/4$	$1/4$	4	$= x_2$
$-(3M+1)/4$	$(5M+3)/4$	$-6M+12$	$= Z$

Simplex Method: Condensed Tableau

Numerical Example (a2):

Table 2:

$-a_1$	$-a_2$	1	BV
$4/3$	$-1/3$	8	$= x_1$
$-1/3$	$1/3$	2	$= x_2$
$(3M+1)/3$	$(3M+2)/3$	14	$= Z$

Optimal Solution :

$$a_1, a_2 = 0, \quad x_1^* = 8, x_2^* = 2, Z^* = 14,$$

Note:- Solution is feasible as all artificial variables are = 0.

Simplex Method: Condensed Tableau

Convert to maximization
problem & then follow the
steps used in (a2) problem

Numerical Example (b2):

$$\min : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 = 10$$

$$x_1 + 4x_2 = 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (b2):

$$\max : -Z = -x_1 - 3x_2 - Ma_1 - Ma_2$$

Subject to

$$x_1 + x_2 + a_1 = 10$$

$$x_1 + 4x_2 + a_2 = 16$$

$$x_1, x_2 \geq 0$$

M : is a large positive number

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Use M to drive out artificial variables

Simplex Method: Condensed Tableau

Numerical Example (b2):

$$\begin{aligned}\max : -Z &= -x_1 - 3x_2 - Ma_1 - Ma_2 \\&= -x_1 - 3x_2 - M(a_1 + a_2) \\&= x_1(2M - 1) + x_2(5M - 3) - 26M\end{aligned}$$

Subject to

$$-x_1 - x_2 + 10 = a_1$$

$$-x_1 - 4x_2 + 16 = a_2$$

$$x_1, x_2 \geq 0$$

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (b2):

Table 0:

$-x_1$	$-x_2$	1	BV
1	1	10	$= a_1$
1	* 4	16	$= a_2$
$-2M+1$	$-5M+3$	$-26M$	$=-Z$

Simplex Method: Condensed Tableau

Numerical Example (b2):

Table 1:

$-x_1$	$-a_2$	1	BV
$* \frac{3}{4}$	$-\frac{1}{4}$	6	$= a_1$
$\frac{1}{4}$	$\frac{1}{4}$	4	$= x_2$
$-(3M-1)/4$	$(5M-3)/4$	$-6M-12$	$=-Z$

Simplex Method: Condensed Tableau

Numerical Example (b2):

Table 2:

$-a_1$	$-a_2$	1	BV
$4/3$	$-1/3$	8	$= x_1$
$-1/3$	$1/3$	2	$= x_2$
$(3M - 1)/3$	$(3M - 2)/3$	-14	$= -Z$

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, Z^* = 14,$$

Simplex Method: Condensed Tableau

Case of surplus + artificial
Variables

Numerical Example (a3):

$$\min : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 \geq 10$$

$$x_1 + 4x_2 \geq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a3):

$$\max : -Z = -x_1 - 3x_2 - Ma_1 - Ma_2$$

Subject to

$$x_1 + x_2 - x_3 + a_1 = 10$$

$$x_1 + 4x_2 - x_4 + a_2 = 16$$

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

M : is a large positive number

Surplus variables : $x_3, x_4 \geq 0 \rightarrow$ not Basic variables
Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Use M to drive out artificial variables

Simplex Method: Condensed Tableau

Numerical Example (a3):

$$\begin{aligned}\max : -Z &= -x_1 - 3x_2 - Ma_1 - Ma_2 \\&= -x_1 - 3x_2 - M(a_1 + a_2) \\&= x_1(2M - 1) + x_2(5M - 3) - x_3M - x_4M - 26M\end{aligned}$$

Subject to

$$-x_1 - x_2 + x_3 + 10 = a_1$$

$$-x_1 - 4x_2 + x_4 + 16 = a_2$$

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

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Simplex Method: Condensed Tableau

Algorithm is the same after this point until final table is reached

Numerical Example (a3):

Table 0:

$-x_1$	$-x_2$	$-x_3$	$-x_4$	1	BV
1	1	-1	0	10	$= a_1$
1	* 4	0	-1	16	$= a_2$
$-2M+1$	$-5M+3$	M	M	$-26M$	$= -Z$

Simplex Method: Condensed Tableau

Numerical Example (a3):

Table 1:

$-x_1$	$-a_2$	$-x_3$	$-x_4$	1	BV
$* \frac{3}{4}$	$-\frac{1}{4}$	-1	$\frac{1}{4}$	6	$= a_1$
$\frac{1}{4}$	$\frac{1}{4}$	0	$-\frac{1}{4}$	4	$= x_2$
$-(3M-1)/4$	$(5M-3)/4$	M	$-(M-3)/4$	$-6M-12$	$= -Z$

Simplex Method: Condensed Tableau

Numerical Example (a3):

Table 2:

$-a_1$	$-a_2$	$-x_3$	$-x_4$	1	BV
$4/3$	$-1/3$	$-4/3$	$1/3$	8	$= x_1$
$-1/3$	$1/3$	$1/3$	$-1/3$	2	$= x_2$
$(3M-1)/3$	$(3M-2)/3$	$1/3$	$2/3$	-14	$= -Z$

Optimal Solution :

$$a_1, a_2, x_3, x_4 = 0, \quad x_1^* = 8, x_2^* = 2, Z^* = 14,$$

↓
all artificial variables are zero

Simplex Method: Condensed Tableau

Numerical Example (a4):

$$\max : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 \geq 10$$

$$x_1 + 4x_2 \geq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a4):

$$\max : Z = x_1 + 3x_2 - Ma_1 - Ma_2$$

Subject to

$$x_1 + x_2 - x_3 + a_1 = 10$$

$$x_1 + 4x_2 - x_4 + a_2 = 16$$

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

M : is a large positive number

Surplus variables : $x_3, x_4 \geq 0$

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Use M to drive out artificial variables

Simplex Method: Condensed Tableau

Numerical Example (a4):

$$\max : Z = x_1 + 3x_2 - Ma_1 - Ma_2$$

$$= x_1 + 3x_2 - M(a_1 + a_2)$$

$$= x_1(2M + 1) + x_2(5M + 3) - x_3M - x_4M - 26M$$

Subject to

$$-x_1 - x_2 + x_3 + 10 = a_1$$

$$-x_1 - 4x_2 + x_4 + 16 = a_2$$

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

Artificial variables (Basic variables) :

$$a_1, a_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a4):

Table 0:

$-x_1$	$-x_2$	$-x_3$	$-x_4$	1	BV
1	1	-1	0	10	$= a_1$
1	* 4	0	-1	16	$= a_2$
$-2M-1$	$-5M-3$	M	M	$-26M$	=Z

Simplex Method: Condensed Tableau

Numerical Example (a4):

Table 1:

$-x_1$	$-a_2$	$-x_3$	$-x_4$	1	BV
$* 3/4$	$-1/4$	-1	$1/4$	6	$= a_1$
$1/4$	$1/4$	0	$-1/4$	4	$= x_2$
$-(3M+1)/4$	$(5M+3)/4$	M	$-(M+3)/4$	$-6M+12$	$= Z$

Simplex Method: Condensed Tableau

Numerical Example (a4):

Table 2:

$-a_1$	$-a_2$	$-x_3$	$-x_4$	1	BV
$4/3$	$-1/3$	$-4/3$	$1/3$	8	$= x_1$
$-1/3$	$1/3$	$1/3$	$-1/3$	2	$= x_2$
$(3M+1)/3$	$(3M+2)/3$	$-1/3$	$-2/3^*$	14	$= Z$

Simplex Method: Condensed Tableau

Numerical Example (a4):

Table 3:

$-a_1$	$-a_2$	$-x_3$	$-x_1$	1	BV
4	-1	-4	3	24	$= x_4$
1	0	-1	1	10	$= x_2$
M+3	M	-3*	2	30	$= Z$

In 3rd column all the elements are negative.

So this LPP is unbounded.

If the pivotal column has all element ≤ 0 , the problem is unbounded

Simplex Method: Condensed Tableau

Numerical Example (a5):

$$\min : Z = 2x_1 + 3x_2$$

Subject to

$$x_1 + x_2 \leq 20$$

$$x_1 + x_2 \geq 40$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a5):

$$\max : -Z = -2x_1 - 3x_2 - Ma_1$$

Subject to

$$x_1 + x_2 + s_1 = 20$$

$$x_1 + x_2 - x_3 + a_1 = 40$$

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

M : is a large positive number

Slack variable (Basic Variable) : $s_1 \geq 0$

Surplus variables $x_3 \geq 0$

Artificial variable (Basic variable) :

$$a_1 \geq 0$$

Use M to drive out artificial variable.

Simplex Method: Condensed Tableau

Numerical Example (a5):

$$\begin{aligned}\max : -Z &= -2x_1 - 3x_2 - Ma_1 \\&= -2x_1 - 3x_2 - M(40 - x_1 - x_2 + x_3) \\&= x_1(M-2) + x_2(M-3) - x_3M - 40M\end{aligned}$$

Subject to

$$\begin{aligned}-x_1 - x_2 + 20 &= s_1 \\-x_1 - x_2 + x_3 + 40 &= a_1 \\x_1, x_2, x_3, s_1, a_1 &\geq 0\end{aligned}$$

Basic variables :

$$s_1, a_1 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (a5):

Table 0:

$-x_1$	$-x_2$	$-x_3$	1	BV
1*	1	0	20	$= s_1$
1	1	-1	40	$= a_1$
$-M+2$	$-M+3$	M	$-40M$	$= -Z$

Simplex Method: Condensed Tableau

Numerical Example (a5):

Table 1:

$-s_1$	$-x_2$	$-x_3$	1	BV
1	1	0	20	$= x_1$
-1	0	-1	20	$= a_1$
M-2	1	M	-40-20M	$= -Z$

Since artificial variable ($a_1 = 20 \neq 0$) has a positive value, this LPP is infeasible.

Simplex Method: Extended Tableau

Numerical Example (E1):

$$\max : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 \leq 10$$

$$x_1 + 4x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Extended Tableau

Numerical Example (E1):

$$\max : Z = x_1 + 3x_2 + 0s_1 + 0s_2$$

Subject to

$$x_1 + x_2 + s_1 = 10$$

$$x_1 + 4x_2 + s_2 = 16$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Extended Tableau

Numerical Example (E1):

Table 0:

SIMP	CV	1	3	0	0	b
CB	BV/V	x_1	x_2	s_1	s_2	XB
0	s_1	1	1	1	0	10
0	s_2	1	4*	0	1	16
*	*	-1	-3	0	0	0

→ variables
] → constraints

↓ ↓
coefficients basic variables

of BV in obj. function

$$0 \times 1 + 0 \times 1 - 1 \\ = -1$$

(inner product with CB column)

$$0 \times 10 + 0 \times 16 \\ = 0 \text{ (value of objective function)}$$

Simplex Method: Extended Tableau

1) Select pivot same like condensed table.

Numerical Example (E1):

Table 1:

SIMP	CV	1	3	0	0	b
CB	BV/V	x_1	x_2	s_1	s_2	XB
0	s_1	$3/4^*$	0	1	$-1/4$	6
3	x_2	$1/4$	1	0	$1/4$	4

coefficients of
 s_1 & x_2 in obj.
function.

for other elements, apply the pqr's method as used in
condensed method

pivotal
column
header

column elements
except pivot = 0

divide row
by pivot

Simplex Method: Extended Tableau

repeat till no negative elements in the last row

Numerical Example (E1):

Table 2:

SIMP	CV	1	3	0	0	b
CB	BV/V	x_1	x_2	s_1	s_2	XB
1	x_1	1	0	$4/3$	$-1/3$	8
3	x_2	0	1	$-1/3$	$1/3$	2
*	*	0	0	$1/3$	$2/3$	14

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, Z^* = 14,$$

can be calculated
using pqr/s
method (or)

inner product
method

Condensed Table:- Basic Variables vs non basic variables

non-condensed Table:- Basic Variables vs all variables

Simplex Method: Extended Tableau

Numerical Example (E2):

$$\max : Z = 2x_1 + 8x_2$$

Subject to

$$x_1 + x_2 \leq 10$$

$$x_1 + 4x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Extended Tableau

Numerical Example (E2):

$$\max : Z = 2x_1 + 8x_2 + 0s_1 + 0s_2$$

Subject to

$$x_1 + x_2 + s_1 = 10$$

$$x_1 + 4x_2 + s_2 = 16$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Extended Tableau

Numerical Example (E2):

Table 0:

SIMP	CV	2	8	0	0	b
CB	BV/V	x_1	x_2	s_1	s_2	XB
0	s_1	1	1	1	0	10
0	s_2	1	* 4	0	1	16
*	*	-2	- 8	0	0	0

Simplex Method: Extended Tableau

Numerical Example (E2):

Table 1:

SIMP	CV	2	8	0	0	b
CB	BV/V	x_1	x_2	s_1	s_2	XB
0	s_1	*3/4	0	1	-1/4	6
8	x_2	1/4	1	0	1/4	4
*	*	0	0	0	2	32

Optimal Solution :

$$x_1^* = 0, x_2^* = 4, Z^* = 32,$$

It has alternate optimal solutions.

(as there is a zero
in the last row
for a non-basic variable)

Simplex Method: Extended Tableau

To get another solution, find pivot in the column containing '0' in the last row

Numerical Example (E2):

Table 2:

SIMP	CV	2	8	0	0	b
CB	BV/V	x_1	x_2	s_1	s_2	XB
2	x_1	1	0	$4/3$	$-1/3$	8
8	x_2	0	1	$-1/3$	$1/3$	2
*	*	0	0	0	2	32

Optimal Solution :

$$x_1^* = 0, x_2^* = 4, Z^* = 32,$$

$$x_1^* = 8, x_2^* = 2, Z^* = 32,$$

If there are > 1 solution, then there are ∞ number of solutions.

Simplex Method: Condensed Tableau

For last, use only Condensed Table of this form.
* In presence of constant in objective function, add
at the end. Ignore it
during computation

Numerical Example (C1):

$$\max : Z = x_1 + 3x_2$$

Subject to

$$x_1 + x_2 \leq 10$$

$$x_1 + 4x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (C1):

$$\max : Z = x_1 + 3x_2 + 0s_1 + 0s_2$$

Subject to

$$x_1 + x_2 + s_1 = 10$$

$$x_1 + 4x_2 + s_2 = 16$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Condensed Tableau

Same condensed Table used initially, but in a slightly different form

Numerical Example (C1):

Table 0:

SIMP	CN	1	3	b
CB	BV/NV	x_1	x_2	XB
0	s_1	1	1	10
0	s_2	1	4*	16
*	*	-1	-3	0

Note :- Use this table for all problems, do not use the table used in very initial problems

Note :- Algorithm is exactly the same as for the first table

Simplex Method: Condensed Tableau

Numerical Example (C1):

Table 1:

SIMP	CN	1	0	b
CB	BV/NV	x_1	s_2	XB
0	s_1	$3/4$ *	$-1/4$	6
3	x_2	$1/4$	$1/4$	4
*	*	$-1/4$	$3/4$	12

Simplex Method: Condensed Tableau

Numerical Example (C1):

Table 2:

SIMP	CN	0	0	b
CB	BV/NV	s_1	s_2	XB
1	x_1	$4/3$	$-1/3$	8
3	x_2	$-1/3$	$1/3$	2
*	*	$1/3$	$2/3$	14

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, Z^* = 14,$$

Simplex Method: Condensed Tableau

Numerical Example (C2):

$$\max : Z = 2x_1 + 8x_2$$

Subject to

$$x_1 + x_2 \leq 10$$

$$x_1 + 4x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (C2):

$$\max : Z = 2x_1 + 8x_2 + 0s_1 + 0s_2$$

Subject to

$$x_1 + x_2 + s_1 = 10$$

$$x_1 + 4x_2 + s_2 = 16$$

$$x_1, x_2 \geq 0$$

Slack variables(Basic variables) :

$$s_1, s_2 \geq 0$$

Simplex Method: Condensed Tableau

Numerical Example (C2):

Table 0:

SIMP	CN	2	8	b
CB	BV/NV	x_1	x_2	XB
0	s_1	1	1	10
0	s_2	1	* 4	16
*	*	-2	-8	0

Simplex Method: Condensed Tableau

Numerical Example (C2):

Table 1:

SIMP	CN	2	0	b
CB	BV/NV	x_1	s_2	XB
0	s_1	*3/4	-1/4	6
8	x_2	1/4	1/4	4
*	*	0	2	32

Simplex Method: Condensed Tableau

Numerical Example (C2):

Table 2:

SIMP	CN	0	0	b
CB	BV/NV	s_1	s_2	XB
2	x_1	$4/3$	$-1/3$	8
8	x_2	$-1/3$	$1/3$	2
*	*	0	2	32

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, Z^* = 32,$$

$$x_1^* = 0, x_2^* = 4, Z^* = 32,$$

Big-M Method:

Numerical Example -7: Condensed Tableau

$$\max : Z = 4x_1 + x_2 + x_3$$

Subject to

$$x_1 + x_2 + x_3 = 10$$

$$x_1 + 4x_2 + x_3 = 16$$

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

Big-M Method:

Numerical Example -7:

$$\max : Z = 4x_1 + x_2 + x_3 - Ma_1 - Ma_2$$

Subject to

$$x_1 + x_2 + x_3 + a_1 = 10$$

$$x_1 + 4x_2 + x_3 + a_2 = 16$$

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

Artificial variables:

$$a_1, a_2 \geq 0$$

LPP: Numerical Example-7

Big M method is easier with this format of table as the last row is calculated directly using inner product

Table 0:

SIMP	CN	4	1	1	b
CB	BV/NV	x_1	x_2	x_3	XB
-M	a_1	1	1	1	10
-M	a_2	1	* 4	1	16
*	*	-2M-4	-5M-1	-2M-1	-26M

coefficient of
 x_1, x_2, x_3 in
optimization
function

coefficient of
 a_1, a_2 in
optimization
function

$$\begin{pmatrix} -Mx_1 \\ -Mx_2 \\ -Mx_3 \end{pmatrix}$$

$$a_1 + x_1 + x_2 + x_3 = 10$$

LPP: Numerical Example-7

0 → interchanged along with their coefficients in objective function

pivot replaced
by $\frac{1}{\text{pivot}}$

Table 1:

SIMP	CN	4	-M	1	b
CB	BV/NV	x_1	a_2	x_3	XB
-M	a_1	*3/4	-1/4	-3/4	6
1	x_2	1/4	1/4	1/4	4
*	*	$(-3M-15)/4$	$(5M+1)/4$	$(-3M-3)/4$	$-6M+4$

divide by
(-pivot)

divide
by pivot

for all other elements, use pgss rule (or)
calculate using inner product method.

LPP: Numerical Example-7

Table 2:

SIMP	CN	-M	-M	1	b
CB	BV/NV	a_1	a_2	x_3	XB
4	x_1	$4/3$	$-1/3$	1	8
1	x_2	$-1/3$	$1/3$	0	2
*	*	M+5	M-1	3	34

Optimal Solution :

$$x_1^* = 8, x_2^* = 2, x_3^* = 0, Z^* = 34$$

Note :- To use Big-M method in minimization problems
first convert to maximization problem,
then append the -Mai's to the RHS.