

→ used to get integer solutions

Date _____

Expt. No. _____

Page No. _____

(Opp of primal Simplex method)

Dual Simplex Method → used to solve problems without using artificial variables

min: $Z = 8x_1 + 4x_2$

wrt $\begin{cases} x_1 + x_2 \geq 40, & 5x_1 + x_2 \geq 60, & x_1, x_2 \geq 0 \end{cases}$ → convert all constraints to \leq type

$\begin{cases} -x_1 - x_2 \leq -40, & -5x_1 - x_2 \leq -60, & x_1, x_2 \geq 0 \end{cases}$

⇒ convert to max problem, with at least 1 -ve RHS value for constraints

max: $-Z = -8x_1 - 4x_2 + 0s_1 + 0s_2$

wrt

$-x_1 - x_2 + s_1 = -40$

$x_1, x_2, s_1, s_2 \geq 0$
↳ slack variables

$-5x_1 - x_2 + s_2 = -60$

Conditions#

Table 1.	coeff	non basic	basic	x_1	x_2	x_B
	0	s_1		-1	-1	-40
$i' \rightarrow$	0	s_2		-5	-1	-60
				8	4	0

Atleast 1
• All BV's have -ve values

• no -ve variable in the last row

$(0 \times -1) + (0 \times -5) = (-8)$
 $= -8$

→ As s_2 is most -ve variable, s_2 is departing variable and its row is row i'

→ As $\frac{8}{-5} = -1.6$ is smaller than $\frac{0}{-1} = 0$

→ we divide final row elements with correspond i' row elements
As $|-5|$ is most negative, -5 is pivot & x_1 is entering variable

→ The exchange of variables & creation of new table is same as simplex method.

→ For this step N^r has to be ≥ 0 & D^r has to be < 0 , choose only pivot that is < 0

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Table 2

		0		-4		
		s_2		x_2		
0	s_1	$-1/5$		$-4/5^*$		-28
-8	x_1	<u>$-1/5$</u>		$1/5$		12
		$8/5$		$12/5$		-96

new pivot $= \frac{1}{\text{pivot}}$
 ↓
 pivotal column divided by (-pivot)
 → pivotal row divided by pivot
 for other elements $s' = \frac{(\text{pivot} \times s) - q, r}{\text{pivot}}$

Conditions are satisfied, hence we repeat

Table 3

		0		0		
		s_1		s_2		
-4	x_2	$1/4$		$-5/4$		35
-8	x_1	$-1/4$		$1/4$		5
		1		3		-180

Conditions NOT satisfied, hence optimal solution reached

$$x_2 = 35, x_1 = 5, -Z^* = -180, Z^* = 180$$