

Assignment 3 Huang Jiahui 44251017

Standard Form:

total profit: $\max Z = 300000X_1 + 100000X_2 \Rightarrow \text{maximize } Z = 300000X_1 + 100000X_2 - M a_1$
 total quantity: $X_1 + X_2 \geq 10$
 upper limit: $100X_1 + 200X_2 \leq 1600$
 $400X_1 + 200X_2 \leq 3200$
 non-negative: $X_1, X_2 \geq 0$

Subject to

$$\begin{cases} X_1 + X_2 - S_1 + a_1 = 10 \\ 100X_1 + 200X_2 + S_2 = 1600 \\ 400X_1 + 200X_2 + S_3 = 3200 \\ X_1, X_2, S_1, S_2, S_3, a_1 \geq 0 \end{cases}$$

Simplex Table:

Cj	Basic Variable	300000	100000	0	0	0	-M		
		X_1 ③	X_2	S_1	S_2	S_3	a_1	b_i	b_i/a_{ij}
-M	a_1	1	1	-1	0	0	1	10	10
0	S_2	100	200	0	1	0	0	1600	16
0	S_3	400	200	0	0	1	0	3200	8 ②
	Z_j	-M	-M	M	0	0	-M		
	$C_j - Z_j$	$300000+M$ ①	$100000+M$	-M	0	0	0		

①: $300000+M > 100000+M \Rightarrow \text{select } X_1 \text{ column}$

②: $8 < 10 < 16 \Rightarrow \text{select } S_3 \text{ row}$ ③ X_1 joins the basic variable

Cj	Basic Variable	300000	100000	0	0	0	-M		
		X_1	X_2 ③	S_1	S_2	S_3	a_1	b_i	b_i/a_{ij}
-M	a_1	0	0.5	-1	0	-1/400	1	2	4 ②
0	S_2	0	150	0	1	-1/4	0	800	16/3
300000	X_1	1	0.5	0	0	1/400	0	8	16
	Z_j		$150000-0.5M$	M	0	$M/400 + 750$	0		
	$C_j - Z_j$		$0.5M - 50000$	-M	0	$-M/400 - 750$	0		

①: select X_2 column

② X_2 joins the basic variable

Cj	Basic Variable	300000	100000	0	0	0	-M		
		X_1	X_2	S_1	S_2	S_3	a_1	b_i	b_i/a_{ij}
100000	X_2	0	1	-2	0	-1/200	2	4	
0	S_2	0	0	300	1	1/2	-300	200	
300000	X_1	1	0	1	0	1/200	-1	6	
	Z_j			100000	0	1000	-100000		
	$C_j - Z_j$			-100000	0	-1000	$100000-M$		

$$-100000 < 0, -1000 < 0, 100000-M \leq 0$$

\Rightarrow we can get the optimal solution

$$(Z, X_1, X_2, S_1, S_2, S_3, a_1) = (220000, 6, 4, 0, 200, 0, 0)$$

$$300000 \times 6 + 100000 \times 4 = 2200000$$