

Simplex method

Simplex method is the method to solve (LPP) models which contain two or more decision variables.

Basic variables:

Are the variables which coefficients One in the equations and Zero in the other equations.

Non-Basic variables:

Are the variables which coefficients are taking any of the values, whether positive or negative or zero.

Slack, surplus & artificial variables:

- a) If the inequality be \leq (less than or equal, then we add a slack variable + S to change \leq to $=$.
- b) If the inequality be \geq (greater than or equal, then we subtract a surplus variable - S to change \geq to $=$.
- c) If we have $=$ we use artificial variables.

The steps of the simplex method:

Step 1:

Determine a starting basic feasible solution.

Step 2:

Select an entering variable using the optimality condition. Stop if there is no entering variable.

Step 3:

Select a leaving variable using the feasibility condition.

Optimality condition:

The entering variable in a maximization (minimization) problem is the non-basic variable having the most negative (positive) coefficient in the Z-row.

The optimum is reached at the iteration where all the Z-row coefficient of the non-basic variables are non-negative (non-positive).

Feasibility condition:

For both maximization and minimization problems the leaving variable is the basic associated with the smallest non-negative ratio (with strictly positive denominator).

Pivot row:

- a) Replace the leaving variable in the basic column with the entering variable.
- b) New pivot row equal to current pivot row divided by pivot element.
- c) All other rows:
New row=current row - (pivot column coefficient) *new pivot row.

Example 1:

Use the simplex method to solve the (LP) model:

$$\max Z = 5x_1 + 4x_2$$

Subject to

$$6x_1 + 4x_2 \leq 24$$

$$x_1 + 2x_2 \leq 6$$

$$-x_1 + x_2 \leq 1$$

$$x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

Solution:

$$\max Z - 5x_1 + 4x_2 = 0$$

Subject to

$$6x_1 + 4x_2 + S_1 = 24$$

$$x_1 + 2x_2 + S_2 = 6$$

$$-x_1 + x_2 + S_3 = 1$$

$$x_2 + S_4 = 2$$

Table 1:



Basic	x_1	x_2	S_1	S_2	S_3	S_4	Sol.
S_1	6	4	1	0	0	0	24
S_2	1	2	0	1	0	0	6
S_3	-1	1	0	0	1	0	1
S_4	0	1	0	0	0	1	2
Max Z	-5	-4	0	0	0	0	0

$$\frac{24}{6} = 4$$

$$\frac{6}{1} = 6$$

$$\frac{1}{-1} = -1 \quad (\text{ignore})$$

$$\frac{2}{0} = \infty \quad (\text{ignore})$$

The entering variable is x_1 and S_1 is a leaving variable.

Table 2:



Basic	x_1	x_2	S_1	S_2	S_3	S_4	Sol.
x_1	1	2/3	1/6	0	0	0	4
S_2	0	4/3	-1/6	1	0	0	2
S_3	0	5/3	1/6	0	1	0	5
S_4	0	1	0	0	0	1	2
Max Z	0	-2/3	5/6	0	0	0	20

■ Pivot row or new x_1 -row = $\frac{1}{6}$ [current S_1 -row]

$$= \frac{1}{6} [6 \quad 4 \quad 1 \quad 0 \quad 0 \quad 0 \quad 24]$$

$$= [1 \quad \frac{2}{3} \quad \frac{1}{6} \quad 0 \quad 0 \quad 0 \quad 4]$$

$$\begin{aligned}
 - \text{New } S_2\text{-row} &= [\text{current } S_2 \text{ -row}] - (1)[\text{new } x_1 \text{ -row}] \\
 &= [1 \ 2 \ 0 \ 1 \ 0 \ 0 \ 6] - (1)[1 \ 2/3 \ 1/6 \ 0 \ 0 \ 0 \ 0 \ 4] \\
 &= [0 \ 4/3 \ -1/6 \ 1 \ 0 \ 0 \ 2]
 \end{aligned}$$

$$\begin{aligned}
 - \text{New } S_3\text{-row} &= [\text{current } S_3 \text{ -row}] - (1)[\text{new } x_1 \text{ -row}] \\
 &= [-1 \ 1 \ 0 \ 0 \ 1 \ 0 \ 1] - (1)[1 \ 2/3 \ 1/6 \ 0 \ 0 \ 0 \ 0 \ 4] \\
 &= [0 \ 5/3 \ 1/6 \ 0 \ 1 \ 0 \ 5]
 \end{aligned}$$

$$\begin{aligned}
 - \text{New } S_4\text{-row} &= [\text{current } S_4 \text{ -row}] - (0)[\text{new } x_1 \text{ -row}] \\
 &= [0 \ 1 \ 0 \ 0 \ 0 \ 1 \ 2] - (0)[1 \ 2/3 \ 1/6 \ 0 \ 0 \ 0 \ 0 \ 4] \\
 &= [0 \ 1 \ 0 \ 0 \ 0 \ 1 \ 2]
 \end{aligned}$$

$$\begin{aligned}
 - \text{New } Z\text{-row} &= [\text{current } Z \text{ -row}] - (-5)[\text{new } x_1 \text{ -row}] \\
 &= [-5 \ -4 \ 0 \ 0 \ 0 \ 0 \ 0] - (-5)[1 \ 2/3 \ 1/6 \ 0 \ 0 \ 0 \ 0 \ 4] \\
 &= [0 \ -2/3 \ 5/6 \ 0 \ 0 \ 0 \ 20]
 \end{aligned}$$

Now:

$$\frac{4}{\frac{2}{3}} = 6$$

$$\frac{2}{\frac{4}{3}} = \frac{6}{4} = \boxed{\frac{3}{2}}$$

$$\frac{5}{\frac{5}{3}} = 3$$

$$\frac{2}{1} = 2$$

The entering variable is x_2 and S_2 is a leaving variable.

Table 3: (optimal solution):

Basic	x_1	x_2	S_1	S_2	S_3	S_4	Sol.
x_1	1	0	1/4	-1/2	0	0	3
x_2	0	1	-1/8	3/4	0	0	3/2
S_3	0	0	3/8	-5/4	1	0	5/2
S_4	0	0	1/8	-3/4	0	1	1/2
Max Z	0	0	5/6	1/2	0	0	21

■ Pivot row or new x_2 -row= $\frac{1}{\frac{4}{3}}$ [current S_2 -row]

$$=\frac{1}{\frac{4}{3}}[0 \quad 4/3 \quad -1/6 \quad 1 \quad 0 \quad 0 \quad 2]$$
$$=[0 \quad 1 \quad -1/8 \quad 3/4 \quad 0 \quad 0 \quad 3/2]$$

- New x_1 -row=[current x_1 -row]-(2/3)[new x_2 -row]

$$=[1 \quad 2/3 \quad 1/6 \quad 0 \quad 0 \quad 0 \quad 4]-(2/3)[0 \quad 1 \quad -1/8 \quad 3/4 \quad 0 \quad 0 \quad 3/2]$$
$$=[1 \quad 0 \quad 1/4 \quad -1/2 \quad 0 \quad 0 \quad 3]$$

- New S_3 -row=[current S_3 -row]-(5/2)[new x_2 -row]

$$=[0 \quad 5/3 \quad 1/6 \quad 0 \quad 1 \quad 0 \quad 5]-(5/2)[0 \quad 1 \quad -1/8 \quad 3/4 \quad 0 \quad 0 \quad 3/2]$$
$$=[0 \quad 0 \quad 3/8 \quad -5/4 \quad 1 \quad 0 \quad 5/3]$$

- New S_4 -row=[current S_4 -row]-(1)[new x_2 -row]

$$=[0 \quad 1 \quad 0 \quad 0 \quad 0 \quad 1 \quad 2]-(1)[0 \quad 1 \quad -1/8 \quad 3/4 \quad 0 \quad 0 \quad 3/2]$$
$$=[0 \quad 0 \quad 1/8 \quad -3/4 \quad 0 \quad 1 \quad 1/2]$$

New Z-row=[current Z -row]-(-2/3)[new x_2 -row]

$$=[0 \quad -2/3 \quad 5/6 \quad 0 \quad 0 \quad 0 \quad 20]-(-2/3)[0 \quad 1 \quad -1/8 \quad 3/4 \quad 0 \quad 0 \quad 3/2]$$
$$=[0 \quad 0 \quad 3/4 \quad 1/2 \quad 0 \quad 0 \quad 21]$$

Then the solution is:

$$x_1 = 3 \text{ \& } x_2 = \frac{3}{2} \text{ \& } S_3 = \frac{5}{2} \text{ \& } S_4 = \frac{1}{2}$$

$$S_1 = 0, S_2 = 0$$

Example 2:

Use the simplex method to solve the (LP) model:

$$\max Z = 2x_1 + 3x_2$$

Subject to

$$0.25x_1 + 0.5x_2 \leq 40$$

$$0.4x_1 + 0.2x_2 \leq 40$$

$$0.8x_2 \leq 40$$

$$x_1, x_2 \geq 0$$

Solution:

$$\max Z - 2x_1 + 3x_2 = 0$$

Subject to

$$0.25x_1 + 0.5x_2 + S_1 = 40$$

$$0.4x_1 + 0.2x_2 + S_2 = 40$$

$$0.8x_2 + S_3 = 40$$

$$x_1, x_2, +S_1, +S_2, +S_3 \geq 0$$

Table 1:



Basic	x_1	x_2	S_1	S_2	S_3	Sol.
S_1	0.25	0.5	1	0	0	40
S_2	0.4	0.2	0	1	0	40
S_3	0	0.8	0	0	1	40
Max Z	-2	-3	0	0	0	0



$$\frac{40}{0.5} = 80$$

$$\frac{40}{0.2} = 200$$

$$\frac{40}{0.8} = \boxed{50}$$

■ Pivot row or new S_3 -row = $\frac{1}{0.8} [0 \ 0.8 \ 0 \ 0 \ 1 \ 40]$
 $= [0 \ 1 \ 0 \ 0 \ 1.25 \ 50]$

New S_1 -row = [current S_1 -row] - (0.5)[new x_2 -row]
 $= [0.25 \ 0.5 \ 1 \ 0 \ 0 \ 40] - (0.5)[0 \ 1 \ 0 \ 0 \ 1.25 \ 50]$
 $= [0 \ 0.5 \ 0 \ 0 \ -0.625 \ 15]$

New S_2 -row = [current S_2 -row] - (0.2)[new x_2 -row]
 $= [0.4 \ 0.2 \ 0 \ 1 \ 0 \ 40] - (0.2)[0 \ 1 \ 0 \ 0 \ 1.25 \ 50]$
 $= [0.4 \ 0 \ 0 \ 1 \ -0.25 \ 30]$

New Z -row = [current Z -row] - (-3)[new x_2 -row]
 $= [-2 \ -3 \ 0 \ 0 \ 0 \ 0] - (-3)[0 \ 1 \ 0 \ 0 \ 1.25 \ 50]$
 $= [-2 \ 0 \ 0 \ 0 \ 3.75 \ 150]$

Table 2:



Basic	x_1	x_2	S_1	S_2	S_3	Sol.
S_1	0.25	0	1	0	-0.625	15
S_2	0.4	0	0	1	-0.25	30
x_2	0	1	0	0	1.25	50
Max Z	-2	0	0	0	3.75	150

$$\frac{15}{0.25} = 60$$

$$\frac{30}{0.4} = 75$$

$$\frac{50}{0} = \infty \quad (\text{ignore})$$

$$\begin{aligned} \text{Pivot row or new } S_1\text{-row} &= \frac{1}{0.25} [0.25 \quad 0 \quad 1 \quad 0 \quad -0.625 \quad 15] \\ &= [1 \quad 0 \quad 4 \quad 0 \quad -2.5 \quad 60] \end{aligned}$$

$$\begin{aligned} \text{New } S_2\text{-row} &= [\text{current } S_2\text{-row}] - (0.4)[\text{new } x_1\text{-row}] \\ &= [0.4 \quad 0 \quad 0 \quad 0 \quad -0.25 \quad 30] - (0.4)[1 \quad 0 \quad 4 \quad 0 \quad -2.5 \quad 60] \\ &= [0 \quad 0 \quad -1.6 \quad 0 \quad -0.75 \quad 6] \end{aligned}$$

$$\begin{aligned} \text{New } x_2\text{-row} &= [0 \quad 1 \quad 0 \quad 0 \quad 1.25 \quad 50] - (0)[1 \quad 0 \quad 4 \quad 0 \quad -2.5 \quad 60] \\ &= [0 \quad 1 \quad 0 \quad 0 \quad 1.25 \quad 50] \end{aligned}$$

$$\begin{aligned} \text{New } Z\text{-row} &= [\text{current } Z\text{-row}] - (-2)[1 \quad 0 \quad 4 \quad 0 \quad -2.5 \quad 60] \\ &= [-2 \quad 0 \quad 0 \quad 0 \quad 3.75 \quad 150] - (-2)[1 \quad 0 \quad 4 \quad 0 \quad -2.5 \quad 60] \\ &= [0 \quad 0 \quad 8 \quad 0 \quad -1.25 \quad 270] \end{aligned}$$

Table 3:



Basic	x_1	x_2	S_1	S_2	S_3	Sol.
x_1	1	0	4	0	-2.5	60
S_2	0	0	-1.6	1	0.75	6
x_2	0	1	0	0	1.25	50
Max Z	0	0	8	0	-1.25	270

$$\frac{60}{-2.5} = -24 \quad (\text{ignore})$$

$$\frac{6}{0.75} = 8$$

$$\frac{50}{1.25} = 40$$

$$\text{New } S_2\text{-row} = \frac{1}{0.75} [\text{current } S_2\text{-row}] = \frac{1}{0.75} [0 \ 0 \ -1.6 \ 0 \ 0.75 \ 6] \\ = [0 \ 0 \ -2.133 \ 0 \ 1 \ 8]$$

$$\text{New } x_1\text{-row} = [1 \ 0 \ 4 \ 0 \ -2.5 \ 60] - (-2.5)[0 \ 0 \ -2.133 \ 0 \ 1 \ 8] \\ = [1 \ 0 \ -1.333 \ 0 \ 0 \ 80]$$

$$\text{New } x_2\text{-row} = [0 \ 1 \ 0 \ 0 \ 1.25 \ 50] - (-1.25)[0 \ 0 \ -2.133 \ 0 \ 1 \ 8] \\ = [0 \ 1 \ -2.76 \ 0 \ 0 \ 40]$$

$$\text{New } Z\text{-row} = [0 \ 0 \ 8 \ 0 \ -1.25 \ 270] - (-2.5)[0 \ 0 \ -2.133 \ 0 \ 1 \ 8] \\ = [0 \ 0 \ 5.33 \ 0 \ 0 \ 280]$$

Table 3: (optimal solution):

Basic	x_1	x_2	S_1	S_2	S_3	Sol.
x_1	1	0	-1.333	0	0	80
S_3	0	0	-2.133	0	1	8
x_2	0	1	-2.67	0	0	40
Max Z	0	0	5.33	0	0	280

The optimal solution :

$$x_1=80 \quad , \quad x_2 = 40 \quad , \quad S_1 = 0 \ \& \ S_2 = 0 \quad // \ Z=280$$

Example 3:

Use the simplex method to solve the (LP) model:

$$\min Z = -6x_1 - 10x_2 - 4x_3$$

Subject to

$$x_1 + x_2 + x_3 \leq 1000$$

$$x_1 + x_2 \leq 500$$

$$x_1 + 2x_2 \leq 700$$

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

Solution:

$$\min Z + 6x_1 + 10x_2 + 4x_3 = 0$$

Subject to

$$x_1 + x_2 + x_3 + S_1 = 1000$$

$$x_1 + x_2 + S_2 = 500$$

$$x_1 + 2x_2 + S_3 = 700$$

$$x_1, x_2, x_3, S_1, S_2, S_3 \geq 0$$

Table 1:



Basic	x_1	x_2	x_3	S_1	S_2	S_3	Sol.
S_1	1	1	1	1	0	0	1000
S_2	1	1	0	0	1	0	500
S_3	1	2	0	0	1	1	700
Max Z	6	10	4	0	0	0	0

$$\frac{1000}{1} = 1000$$

$$\frac{500}{1} = 500$$

$$\frac{700}{2} = \boxed{350}$$

$$\text{New } S_3\text{-row or } x_2\text{-row} = \frac{1}{2} [1 \ 2 \ 0 \ 0 \ 0 \ 1 \ 700]$$

$$= \left[\frac{1}{2} \ 1 \ 0 \ 0 \ 0 \ \frac{1}{2} \ 350 \right]$$

$$\text{New } S_1\text{-row} = [1 \ 1 \ 1 \ 1 \ 0 \ 0 \ 1000] - (1) \left[\frac{1}{2} \ 1 \ 0 \ 0 \ 0 \ \frac{1}{2} \ 350 \right]$$

$$= \left[\frac{1}{2} \ 0 \ 1 \ 1 \ 0 \ -\frac{1}{2} \ 650 \right]$$

$$\text{New } S_2\text{-row} = [1 \ 1 \ 0 \ 0 \ 1 \ 0 \ 500] - (1) \left[\frac{1}{2} \ 1 \ 0 \ 0 \ 0 \ \frac{1}{2} \ 350 \right]$$

$$= \left[\frac{1}{2} \ 0 \ 0 \ 0 \ 1 \ -\frac{1}{2} \ 150 \right]$$

$$\begin{aligned}\text{New } Z\text{-row} &= [6 \ 10 \ 4 \ 0 \ 0 \ 0 \ 0] - (10) \left[\frac{1}{2} \ 1 \ 0 \ 0 \ 0 \ \frac{1}{2} \ 350 \right] \\ &= [1 \ 0 \ 4 \ 0 \ 0 \ -5 \ -3500]\end{aligned}$$

Table 2:



Basic	x_1	x_2	x_3	S_1	S_2	S_3	Sol.
S_1	$1/2$	0	1	1	0	$-1/2$	650
S_2	$1/2$	0	0	0	1	$-1/2$	150
x_2	$1/2$	1	0	0	0	$1/2$	350
Max Z	1	0	4	0	0	-5	-3500

$$\frac{650}{1} = \boxed{650}$$

$$\frac{150}{0} = \infty \quad (\text{ignore})$$

$$\frac{350}{0} = \infty \quad (\text{ignore})$$

$$\text{New } S_1\text{-row or } x_3\text{-row} = 1 \left[\frac{1}{2} \ 0 \ 1 \ 1 \ 0 \ -\frac{1}{2} \ 650 \right]$$

$$= \left[\frac{1}{2} \ 0 \ 1 \ 1 \ 0 \ -\frac{1}{2} \ 650 \right]$$

$$\text{New } S_2\text{-row} = \left[\frac{1}{2} \ 0 \ 0 \ 0 \ 1 \ -\frac{1}{2} \ 150 \right] - (0) \left[\frac{1}{2} \ 0 \ 1 \ 1 \ 0 \ -\frac{1}{2} \ 650 \right]$$

$$= \left[\frac{1}{2} \ 0 \ 0 \ 0 \ 1 \ -\frac{1}{2} \ 150 \right]$$

$$\text{New } x_2\text{-row} = \left[\frac{1}{2} \ 1 \ 0 \ 0 \ 0 \ \frac{1}{2} \ 350 \right] - (0) \left[\frac{1}{2} \ 0 \ 1 \ 1 \ 0 \ -\frac{1}{2} \ 650 \right]$$

$$= \left[\frac{1}{2} \ 1 \ 0 \ 0 \ 0 \ \frac{1}{2} \ 350 \right]$$

$$\text{New } Z\text{-row} = [1 \ 0 \ 4 \ 0 \ 0 \ -5 \ -3500] - (4) \left[\frac{1}{2} \ 0 \ 1 \ 1 \ 0 \ -\frac{1}{2} \ 650 \right]$$

$$= [-1 \ 0 \ 0 \ -4 \ 0 \ -3 \ -6100]$$

Table 3: (optimal solution):

Basic	x_1	x_2	x_3	S_1	S_2	S_3	Sol.
x_3	1/2	0	1	1	0	-1/2	650
S_2	1/2	0	0	0	1	-1/2	150
x_2	1/2	1	0	0	0	1/2	350
Max Z	-1	0	0	-4	0	-3	-6100

The optimal solution :

$x_3=650$, $x_2 = 350$, $S_1 = 0$ S_3 & $S_2 = 150$ $x_1 = 0$ // $Z=280$

Example 4:

Use the simplex method to solve the (LP) model:

$$\max Z = 4x_1 - x_2$$

Subject to

$$x_1 + 2x_2 \leq 4$$

$$2x_1 + 3x_2 \leq 12$$

$$x_1 - x_2 \leq 3$$

$$x_1, x_2 \geq 0$$

Solution:

$$\max Z - 4x_1 + x_2 = 0$$

Subject to

$$x_1 + 2x_2 + S_1 = 4$$

$$2x_1 + 3x_2 + S_2 = 12$$

$$x_1 - x_2 + S_3 = 3$$

$$x_1, x_2, S_1, S_2, S_3 \geq 0$$

Table 1:

Basic	x_1	x_2	S_1	S_2	S_3	Sol.
S_1	1	2	1	0	0	4
S_2	2	3	0	1	0	12
S_3	1	-1	0	0	1	3
Max Z	-4	1	0	0	0	0

$$\frac{4}{1} = 4$$

$$\frac{12}{2} = 6$$

$$\frac{3}{1} = 3$$

$$\begin{aligned} \text{New } S_3\text{-row or } x_1\text{-row} &= 1[1 \ -1 \ 0 \ 0 \ 1 \ 3] \\ &= [1 \ -1 \ 0 \ 0 \ 1 \ 3] \end{aligned}$$

$$\begin{aligned} \text{New } S_1\text{-row} &= [1 \ 2 \ 1 \ 0 \ 0 \ 4] - (1)[1 \ -1 \ 0 \ 0 \ 1 \ 3] \\ &= [0 \ 3 \ 1 \ 0 \ -1 \ 1] \end{aligned}$$

$$\begin{aligned} \text{New } S_2\text{-row} &= [2 \ 3 \ 0 \ 1 \ 0 \ 12] - (2)[1 \ -1 \ 0 \ 0 \ 1 \ 3] \\ &= [0 \ 5 \ 0 \ 1 \ -2 \ 6] \end{aligned}$$

$$\begin{aligned} \text{New Z-row} &= [-4 \ 1 \ 0 \ 0 \ 0 \ 0] - (-4)[1 \ -1 \ 0 \ 0 \ 1 \ 3] \\ &= [0 \ -3 \ 0 \ 0 \ 4 \ 12] \end{aligned}$$

Table 2:

Basic	x_1	x_2	S_1	S_2	S_3	Sol.
S_1	0	3	1	0	-1	1
S_2	0	5	0	1	-2	6
x_1	1	-1	0	0	1	3
Max Z	0	-3	0	0	4	12

$$\frac{1}{3} = \frac{1}{3}$$

$$\frac{6}{5} = \frac{6}{5}$$

$$\frac{3}{-1} = -3 \text{ (ignore)}$$

$$\text{New } S_1\text{-row or } x_2\text{-row} = \left(\frac{1}{3}\right)[0 \ 3 \ 1 \ 0 \ -1 \ 1]$$

$$=[0 \ 1 \ 1/3 \ 0 \ -1/3 \ 1/3]$$

$$\text{New } S_2\text{-row} = [0 \ 5 \ 0 \ 1 \ -2 \ 6] - (5)[0 \ 1 \ 1/3 \ 0 \ -1/3 \ 1/3]$$

$$=[0 \ 0 \ -2/3 \ 1 \ 11/3 \ 13/3]$$

$$\text{New } x_1\text{-row} = [1 \ -1 \ 0 \ 0 \ 1 \ 3] - (-1)[0 \ 1 \ 1/3 \ 0 \ -1/3 \ 1/3]$$

$$=[1 \ 0 \ 1/3 \ 0 \ 2/3 \ 10/3]$$

$$\text{New } Z\text{-row} = [0 \ -3 \ 0 \ 0 \ 4 \ 12] - (-3)[0 \ 1 \ 1/3 \ 0 \ -1/3 \ 1/3]$$

$$=[0 \ 0 \ 1 \ 0 \ 3 \ 13]$$

Table 3: (optimal solution):

Basic	x_1	x_2	S_1	S_2	S_3	Sol.
x_2	0	1	1/3	0	-1/3	1/3
S_2	0	0	-2/3	1	11/3	13/3
x_1	1	0	1/3	0	2/3	10/3
Max Z	0	0	1	0	3	13

The optimal solution :

$$x_1=10/3 \ , \ x_2 = 1/3 \ , S_2 = 13/3 \ S_1 \ \& \ S_3 = 0 \ // \ Z=13$$

Example 5:

Use the simplex method to solve the (LP) model:

$$\max Z = 16x_1 + 17x_2 + 10x_3$$

Subject to

$$x_1 + 2x_2 + 4x_3 \leq 2000$$

$$2x_1 + x_2 + x_3 \leq 3600$$

$$x_1 + 2x_2 + 2x_3 \leq 2400$$

$$x_1 \leq 30$$

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

Solution:

$$\max Z - 16x_1 - 17x_2 - 10x_3 = 0$$

Subject to

$$x_1 + 2x_2 + 4x_3 + S_1 = 2000$$

$$2x_1 + x_2 + x_3 + S_2 = 3600$$

$$x_1 + 2x_2 + 2x_3 + S_3 = 2400$$

$$x_1 + S_4 = 30$$

$$x_1, x_2, x_3 \geq 0, \quad S_1, S_2, S_3, S_4 \geq 0$$

Table 1:

Basic	x_1	x_2	x_3	S_1	S_2	S_3	S_4	Sol.
S_1	1	2	4	1	0	0	0	2000
S_2	2	1	1	0	1	0	0	3600
S_3	1	2	2	0	0	1	0	2400
S_4	1	0	0	0	0	0	1	30
Max Z	-16	-17	-10	0	0	0	0	0

$$\frac{2000}{2} = \boxed{1000}$$

$$\frac{3600}{1} = 3600$$

$$\frac{2400}{2} = 1200$$

$$\frac{30}{0} = \infty \quad (\text{ignore})$$

$$\begin{aligned} \text{New } S_1\text{-row or } x_1\text{-row} &= \left(\frac{1}{2}\right)[1 \quad 2 \quad 4 \quad 1 \quad 0 \quad 0 \quad 0 \quad 2000] \\ &= [1/2 \quad 1 \quad 2 \quad 1/2 \quad 0 \quad 0 \quad 0 \quad 1000] \end{aligned}$$

$$\begin{aligned} \text{New } S_2\text{-row} &= [2 \quad 1 \quad 1 \quad 0 \quad 1 \quad 0 \quad 0 \quad 3600] \\ &\quad -(1)[1/2 \quad 1 \quad 2 \quad 1/2 \quad 0 \quad 0 \quad 0 \quad 1000] \\ &= [3/2 \quad 0 \quad -1 \quad -1/2 \quad 1 \quad 0 \quad 0 \quad 2600] \end{aligned}$$

$$\begin{aligned} \text{New } S_3\text{-row} &= [1 \quad 2 \quad 2 \quad 0 \quad 0 \quad 1 \quad 0 \quad 2400] \\ &\quad -(2)[1/2 \quad 1 \quad 2 \quad 1/2 \quad 0 \quad 0 \quad 0 \quad 1000] \\ &= [0 \quad 0 \quad -2 \quad -1 \quad 0 \quad 1 \quad 0 \quad 400] \end{aligned}$$

$$\begin{aligned} \text{New } S_4\text{-row} &= [1 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 1 \quad 30] \\ &\quad -(0)[1/2 \quad 1 \quad 2 \quad 1/2 \quad 0 \quad 0 \quad 0 \quad 1000] \\ &= [1 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 1 \quad 30] \end{aligned}$$

$$\begin{aligned} \text{New } Z\text{-row} &= [-16 \quad -17 \quad -10 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0] \\ &\quad -(-17)[1/2 \quad 1 \quad 2 \quad 1/2 \quad 0 \quad 0 \quad 0 \quad 1000] \\ &= [15/2 \quad 0 \quad 24 \quad 17/2 \quad 0 \quad 0 \quad 0 \quad 17000] \end{aligned}$$

Table 2: (optimal solution):

Basic	x_1	x_2	x_3	S_1	S_2	S_3	S_4	Sol.
x_2	1/2	1	2	1/2	0	0	0	1000
S_2	3/2	0	-1	-1/2	1	0	0	2600
S_3	0	0	-2	-1	0	1	0	400
S_4	1	0	0	0	0	0	1	30
Max Z	15/2	0	24	17/2	0	0	0	17000

The optimal solution :

$$x_2=1000, S_2 = 2600, S_3 = 400, S_4 = 30, x_1, x_2, S_1 = 0 / \\ Z=17000$$

Example 6:

Use the simplex method to solve the (LP) model:

$$\max Z = 3x_1 + 5x_2 + 4x_3$$

Subject to

$$2x_1 + 3x_2 \leq 8$$

$$2x_1 + 5x_2 \leq 10$$

$$3x_1 + 2x_2 + 4x_3 \leq 15$$

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

Solution:

$$\max Z - 3x_1 - 5x_2 - 4x_3 = 0$$

Subject to

$$2x_1 + 3x_2 + S_1 \leq 8$$

$$2x_1 + 5x_2 + S_2 \leq 10$$

$$3x_1 + 2x_2 + 4x_3 + S_3 \leq 15$$

$$x_1, x_2, x_3, S_1, S_2, S_3 \geq 0$$

Table 1:

Basic	x_1	x_2	x_3	S_1	S_2	S_3	Sol.
S_1	2	3	0	1	0	0	8
S_2	2	5	0	0	1	0	10
S_3	3	2	4	0	0	1	15
Max Z	-3	-5	-4	0	0	0	0



$$\frac{8}{3} = 2.7$$

$$\frac{10}{5} = 2$$

$$\frac{15}{2} = 7.5$$

$$\begin{aligned} \text{New } S_2\text{-row or } x_2\text{-row} &= \left(\frac{1}{5}\right)[2 \ 5 \ 0 \ 0 \ 1 \ 0 \ 10] \\ &= [2/5 \ 1 \ 0 \ 0 \ 1/5 \ 0 \ 2] \end{aligned}$$

$$\begin{aligned} \text{New } S_1\text{-row} &= [2 \ 3 \ 0 \ 1 \ 0 \ 0 \ 8] \\ &\quad -(3)[2/5 \ 1 \ 0 \ 0 \ 1/5 \ 0 \ 2] \\ &= [4/5 \ 0 \ 0 \ 1 \ -3/5 \ 0 \ 2] \end{aligned}$$

$$\begin{aligned} \text{New } S_3\text{-row} &= [3 \ 2 \ 4 \ 0 \ 0 \ 1 \ 15] \\ &\quad -(2)[2/5 \ 1 \ 0 \ 0 \ 1/5 \ 0 \ 2] \\ &= [11/5 \ 0 \ 4 \ 0 \ -2/5 \ 1 \ 11] \end{aligned}$$

$$\begin{aligned} \text{New } Z\text{-row} &= [-3 \ -5 \ -4 \ 0 \ 0 \ 0 \ 0] \\ &\quad -(-5)[2/5 \ 1 \ 0 \ 0 \ 1/5 \ 0 \ 2] \\ &= [-1 \ 0 \ -4 \ 0 \ 1 \ 0 \ 10] \end{aligned}$$

Table 2:

↓

Basic	x_1	x_2	x_3	S_1	S_2	S_3	Sol.
S_1	4/5	0	0	1	-3/5	0	2
x_2	2/5	1	0	0	1/5	0	2
S_3	11/5	1	4	0	-2/5	1	11
Max Z	-1	0	-4	0	1	0	10

←

$$\text{New } S_3\text{-row or } x_3\text{-row} = \left(\frac{1}{4}\right)[11/5 \ 0 \ 4 \ 0 \ -2/5 \ 1 \ 11]$$

$$=[11/20 \ 0 \ 1 \ 0 \ -1/10 \ 1/4 \ 11/4]$$

$$\text{New } S_1\text{-row} = [4/5 \ 0 \ 0 \ 1 \ -3/5 \ 0 \ 2]$$

$$-(0)[11/20 \ 0 \ 1 \ 0 \ -1/10 \ 1/4 \ 11/4]$$

$$=[4/5 \ 0 \ 0 \ 1 \ -3/5 \ 0 \ 2]$$

$$\text{New } x_2\text{-row} = [2/5 \ 1 \ 0 \ 0 \ 1/5 \ 0 \ 2]$$

$$\text{New Z-row} = [-1 \ 0 \ -4 \ 0 \ 1 \ 0 \ 10]$$

$$-(-4)[11/20 \ 0 \ 1 \ 0 \ -1/10 \ 1/4 \ 11/4]$$

$$=[6/5 \ 0 \ 0 \ 0 \ 3/5 \ 1 \ 21]$$

Table 3: (optimal solution):

Basic	x_1	x_2	x_3	S_1	S_2	S_3	Sol.
S_1	4/5	0	0	1	-3/5	0	2
x_2	2/5	1	0	0	1/5	0	2
x_3	11/20	0	1	0	-1/10	1/4	11/4
Max Z	6/5	0	0	0	3/5	1	21

The optimal solution :

$$x_2 = 2,$$

$$x_3 = 11/4,$$

$$S_1 = 2,$$

$$Z = 21$$

$$x_1 = 0, \ S_2 = 0, \ S_3 = 0,$$