

Two phase method :-

$$\begin{array}{lcl} \text{Min } Z = -2x_1 - x_2 & & \text{Max } -Z = 2x_1 + x_2 \\ \text{s.t.} & & \\ x_1 + x_2 \geq 2 & | & x_1 + x_2 - x_3 = 2 \quad x_3 = -2 \\ x_1 + x_2 \leq 4 & | & x_1 + x_2 + x_4 = 4 \quad x_4 = 4 \\ x_1, x_2 \geq 0 & | & \underline{x_i \geq 0} \quad \forall i \end{array}$$

After introducing artificial variable

First phase

$$\begin{array}{lcl} \text{Min } w = a \quad \checkmark \rightarrow & \text{Max } -w = -a & \\ x_1 + x_2 - x_3 + a = 2 & \Rightarrow a = 2 \quad \checkmark & \\ x_1 + x_2 + x_4 = 4 & \Rightarrow x_4 = 4 \quad \checkmark & \\ x_i \geq 0 \quad a \geq 0 & & \end{array}$$

$C_j$		0	0	0	0	-1		
$j$		$x_1$	$x_2$	$x_3$	$x_4$	$a$	$b$	$\theta$
-1	$a$	(1)	1	-1	0	1	2	2 $\rightarrow$
0	$x_4$	1	1	0	1	0	4	4
	$Z_j$	-1	-1	1	0	-1		
	$C_j - Z_j$	1 $\uparrow$	1	-1	0	0		
	Coeff $C_j$	2	1	0	0			
	2 $x_1$	1	1	-1	0		2	-
$R_2 - R_1$	0 $x_4$	0	0	(1)	1		2	2 $\rightarrow$
	$Z_j$	2	2	-2	0		4	
	$C_j - Z_j$	0	-1	2 $\uparrow$	0			
$R_1 + R_2$	2 $x_1$	1	1	0	1		(4)	
	0 $x_3$	0	0	1	1		2	
	$Z_j$	2	2	0	2		8	
	$C_j - Z_j$	0	-1	0	-2			

$$(x_1, x_2) = (4, 0)$$

$$Z = -8$$

$$\begin{array}{lcl}
 \text{Min } Z = x_1 + x_2 & & \\
 \text{s.t. } x_1 + 2x_2 \leq 2 & x_1 + 2x_2 + x_3 & = 2 \\
 3x_1 + 5x_2 \geq 15 & 3x_1 + 5x_2 - x_4 + a & = 15 \\
 x_1, x_2 \geq 0 & x_i \geq 0 \forall i, a > 0 & 
 \end{array}$$

Phase-I

Min a

		0	0	0	0	-1		
		$x_1$	$x_2$	$x_3$	$x_4$	a	b	$\theta$
0	$x_3$	1	(2)	1	0	0	2	1 →
-1	a	3	5	0	-1	1	15	3
	$Z_j$	-3	-5	0	1	-1	-15	
	$C_j - Z_j$	3	5 ↑	0	-1	0		
$\frac{1}{2}R_1$	0	$x_2$	( $\frac{1}{2}$ )	$\frac{1}{2}$	0	0	1	2 →
$R_2 - 5R_1$	-1	a	$\frac{1}{2}$	0	$-\frac{5}{2}$	-1	10	20
	$Z_j$	$-\frac{1}{2}$	0	$\frac{5}{2}$	1	-1	-10	
	$C_j - Z_j$	$\frac{1}{2} \uparrow$	0	$-\frac{5}{2}$	-1	0		
$2R_1$	0	$x_1$	1	2	1	0	2	
$R_2 - \frac{1}{2}R_1$	-1	a	0	-1	-3	-1	9	
	$Z_j$	0	1	3	1	-1		
	$C_j - Z_j$	0	-1	-3	-1	0		

As in the final sol<sup>n</sup> of Phase-I artificial variable is still positive ( $a=9$ )

⇒ The LPP is infeasible.

$$\text{Min } Z = x_1 + x_2$$

$$x_1 + 2x_2 \leq 2$$

$$x_1 + 2x_2 = 2$$

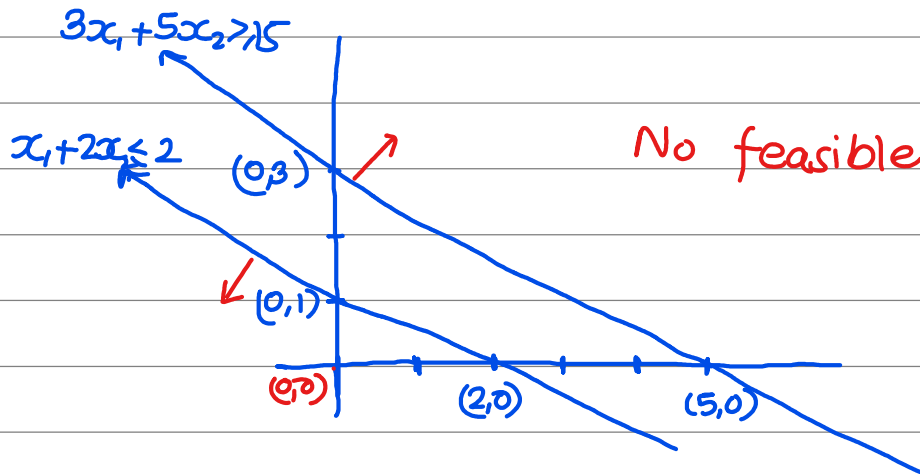
$$(0,1) (2,0)$$

$$3x_1 + 5x_2 \geq 15$$

$$3x_1 + 5x_2 = 15$$

$$(0,3) (5,0)$$

$$x_1, x_2 \geq 0$$



No feasible region/sol<sup>n</sup>

~~Imp~~

$$\text{Min } Z = 2 - x_2$$

$$x_1 - x_2 = 4$$

$$x_1 - x_2 + a_1 = 4$$

$$x_1 = 4$$

$$-x_2 - x_3 = 0$$

$$x_2 + x_3 + a_2 = 0$$

$$a_2 \leq 0$$

		0	1	0	0	0	
		$x_1$	$x_2$	$x_3$	$a_1$	$a_2$	$b$
0	$x_1$	1	-1	0	1	0	4
0	$x_3$	0	①	1	0	1	0

$Z_j$	0	0	0		
$C_j - Z_j$	0	1	0		
	$x_1$	$x_2$	$x_3$		$b$

Min  
a<sub>1</sub> or  
Direct  
Second  
phase.

$$R_1 + R_2$$

0	$x_1$	1	0	1	4
1	$x_2$	0	1	1	0
$Z_j$	0	1	1		
$C_j - Z_j$	0	0	-1		

$$x_2 = 0$$

$$Z = 2$$

## Big-M Charne's M Technique

$$\text{Min } Z = 4x_1 + 8x_2 + 3x_3 + Ma_1 + Ma_2$$

$$\begin{aligned} x_1 + x_2 &\geq 2 \\ 2x_2 + x_3 &\geq 5 \\ \overline{x_i} &\geq 0 \quad \forall i \end{aligned}$$

$$\begin{aligned} x_1 + x_2 - x_4 + a_1 &= 2 \\ 2x_2 + x_3 - x_5 + a_2 &= 5 \\ x_i &\geq 0 \quad \forall i \quad a_i \geq 0 \end{aligned}$$

		-4	-8	-3	0	0	-M	-M			
		$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$a_1$	$a_2$	b	$\theta$	
-M	$a_1$	1	(1)	0	-1	0	1	0	2	2 $\rightarrow$	
-M	$a_2$	0	2	1	0	-1	0	1	5	5/2	
$Z_j$		-M	-3M	-M	M	M	-M	-M			
$C_j - Z_j$		M-4	3M-8	M-3	-M	-M	0	0			
-8	$x_2$	1	1	0	-1	0	0	0	2	-	
-M	$a_2$	-2	0	1	(2)	-1	1	1	1	1	
$Z_j$		2M-8	-8	-M	8-2M	M	-M	-M			
$C_j - Z_j$		4-2M	0	M-3	2M-8	-M	0	0			

$R_1 + R_2$	-8 $x_2$	0	1	1/2	0	-1/2	1	1	5/2	5
$\frac{1}{2}R_2$	0 $x_4$	-1	0	(1/2)	1	-1/2	1	1	1/2	1 →
	$Z_j$	0	-8	-4	0	4			-20	
	$C_j - Z_j$	-4	0	1	0	-4				
$R_1 - \frac{1}{2}R_2$	-8 $x_2$	1	1	0	-1	0			2	
$2R_2$	-3 $x_3$	-2	0	1	2	-1			1	
	$Z_j$	-6	0	0	-2	-3				