HW#14

Section 3.3

#2,4,6

| \checkmark |
|--------------|
|--------------|

| c _B | 4 x ₁ | $\frac{5}{3}$ x_2 | $\frac{\frac{4}{3}}{x_3}$ | 3' x ₄ | -1 x ₅ | 0 x ₆ | $-\frac{2}{3} x_7$ | x _B |
|----------------|---------------------|---------------------|---------------------------|----------------------|----------------------|---------------------|--------------------|----------------|
| -1 X5 | 0 | · 4/3 | 2 3 | 0 | 1 | 0 | 1 | 4 |
| 0 X6 | 0 | 1 3 | 2 3 | 1 | 0 | 1 | $-\frac{1}{3}$ | 10 |
| 4 X1 | 1 | 1/3 | 16 | 1/2 | 0 | 0 | 16 | 4 |
| | 0 | -5/3 | -4/3 | -1 | 0 | D | 5/3 | 12 |

Entries in objective you going from constraint column under x, to the column x7.

$$\frac{7}{2} - C_1 = \frac{7}{2} = \frac{7}{2} - C_1 = \frac{7}{2} = \frac{7}{2} - \frac{7}{2} = \frac$$

The objective function value for the tableaus basic variable solution is

$$Z = \overline{C}_{B}^{T} \overline{X}_{B} = [-104][4] = -4+16 = 12$$

Note that CB is determined by the basic variables X5,X6, X1. In the order X5, X6, X1, the associated columns form

above x_5, x_6, x_1 are, respectively, [-104] = CB, SO, CB = OF Note the correspondence

(2)

| 4) | 4. Maximize z = | - 3x ₁ | + x2 + | - 3x ₃ . | ر | |
|------------|-----------------|-----------------------|----------------|-----------------------|-----------------------|--|
| Final | | , | 3 | ľ | 3 | |
| | c _B | | x ₁ | <i>x</i> ₂ | <i>x</i> ₃ | |
| Tableau | ~0.3 | <i>x</i> ₁ | 1 | 1 | 0 | |
| $\lambda $ | 6.3 | r. | 10 | -1 | 1 | |

Phase 1 Modified for

| | | | 3 | 1 | 3 | 0 | 0 | 0 | O | | _ |
|---|----------------|-----------------------|----------------|-----------------------------|-----------------------|----------------|-----------------------|-----------------------|-----------------------|----------------|----|
| | c _B | | x ₁ | <i>x</i> ₂ | <i>x</i> ₃ | x4 | <i>x</i> ₅ | <i>x</i> ₆ | <i>y</i> ₁ | x _B | |
| | ~0.3 | <i>x</i> ₁ | 1 | 1 | 0 | 2 | 0 | 2 3 | 0 | 2 | |
| | 0.3 | x ₃ | 0 | -1 | 1 | -1 | 0 | -1 | 0 | 5 2 | 1 |
| | 8.5 | | 0 | 2 | 0 | 3 | 1 | 1 | 0 | 3 | |
| | >1 O | <i>y</i> ₁ | 0 | $\left(-\frac{3}{2}\right)$ | .0 | $-\frac{1}{2}$ | 0 | -2 | 1 | 0 |] |
| - | | | 0 | -13 | 0 | 1-3 | 0 | 21 | 0 | -8- |]: |

Initial Tableau for Phase 2

Beginning Phase 2 A) Step! Remove all columns from the final tableau of Phase 1 above which are for non basic artificial variables. (There are none)

Step 2 Replace the row above the vanable symbols with the coefficients from the original objectual function. Each artificial variable gets a Zero. (Done)

Step 3 In the column under CB, enter the appropriate numbers from the new now given in step 2 (Done)

step4 Calculate the entires in the new objective row with the formula zj-cj = CB tj-cj (Done; see below)

Step4 Calculations:
$$Z_1 - C_1 = [3300] \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} - 3 = 0$$

 $Z_2 - C_2 = [3300] \begin{bmatrix} -1 \\ -2 \\ -3/2 \end{bmatrix} - 1 = 3 - 3 - 1 = -1$

$$Z_3 - C_3 = [3300] \begin{bmatrix} 0 \\ 0 \end{bmatrix} - 3 = 0, \ Z_4 - C_4 = 3, \ Z_5 - C_5 = 0$$

$$Z_{6-C_{6}} = -1$$
, $Z_{7-C_{7}} = 0$, $Z = C_{B} \times R = \begin{bmatrix} 3 & 3 & 0 & 0 \\ 2 & 2 & 2 \\ 2 & 3 & 0 \end{bmatrix} = \frac{27}{2}$

Deasions on Entering and Departing Variables

Choose X2 as the entering variable. Since whave an artificial variable as a basic variable (See B) of the handout "Move Calculations -- ") we have to be careful to follow the rule for choosing the departing variable. Specifically, in the row for the basic

(and artificial) variable y,, if the entry in the 3 pivotal column (the column under Xz) is negative (whichet is, it is - 3/2) we must choose y, as the departing variable.

With these choices whet the Initial Tableau for Phase 2 given above.

| • | | | 0 | | | | | | | | |
|-------------------------------|------------|---------|---------|-----------|--------|-----------|------------------|----------------|-----|--|--|
| B Cons | tructu | nof | Table | eau | #2 | Pivo | to | n -2 | | | |
| Tableau | CB: | 3 X, | 1 X2 | 3 - X3 | D X | 0 . X5 | 0 X6 | 9, 1 | XB | | |
| #2 | 3 X | ĺ, | 0 | 0 | 5/3 | 0. | -2/ ₃ | 7/3 | 2 | | |
| | 3 X3 | 0 | 0 | I | 73 | 0 | 13 | 73 | 5/2 | | |
| | O ×5 | 0 | 0 | D | 1/3 | | -73 | _3 | 2/3 | | |
| | 1 X2 | 0 | 1 | 0 | /3 | 0 | 73 | 3 | 0 | | |
| | | 0 | 0 | 0 | 10 | 0 | 1 | $-\frac{2}{3}$ | 27 | | |
| Calculate the objective voiv: | | | | | | | | | | | |
| | $Z_1-C_1=$ | CF t | -C, = | [3] | 301] | 0 - 3 | 3 = 3 | 3-3=0 | > | | |

$$Z_1-C_1=C_8^{\dagger}t_1-C_1=[330][5]-3=3-3=0$$

$$Z_1 - C_2 = \overline{C_1} \overline{t_2} - C_1 = [3301] = [-1 = 0]$$

$$Z_{4} - C_{4} = \overline{C}_{B}^{\dagger} \overline{t}_{4} - C_{4} = [3301] \begin{bmatrix} \frac{5}{3} \\ -\frac{7}{3} \end{bmatrix} - 0 = \frac{10}{3}$$

$$Z_{5} - C_{5} = \frac{1}{2}, Z_{6} - C_{6} = -\frac{2}{3}$$

$$Z_5-C_5=\frac{1}{3}$$
, $Z_6-C_6=-\frac{2}{3}$

$$Z = C_B \times_B = [330] \begin{bmatrix} 2 \\ 5/2 \\ 2/3 \end{bmatrix} = \frac{27}{2}$$

Since the artificial variable y is no longer basic, drop that column. The resulting tableau is maximal (Nonegative entres in the objective now). So, Xo = 15/1 is the optimal Solution with z = 27

(6) In canonical form we have

Maximize:
$$3 = 2x_1 + x_2 + 3x_3$$

Subject to $2x_1 - x_2 + 3x_3 + x_4 = 6$
 $x_1 + 3x_2 + 5x_3 + x_5 = 10$
 $x_1 + 3x_2 + 5x_3 + x_6 = 7$

with 470, 1=1,2,.,6

with
$$\frac{1}{20}, 1=1,2,...6$$

2 1 3 0 0 0

(A) (Initial) $\frac{1}{100}$ $\frac{1}{100$

i) Calculation
$$\begin{cases} Z_1 - C_1 = \overline{CB_0t_1} - C_1 = [0\ 0\ 0][\frac{7}{2}] - C_1 = -2 \\ \text{of objective} \end{cases}$$
 $\begin{cases} Z_2 - C_2 = -C_2 = -1 \\ Z_3 - C_3 = -C_3 = -3 \\ Z_4 - C_4 = -C_4 = -0 = 0 = Z_5 - C_5 = Z_6 - C_6 \end{cases}$

(i) Calculation of value of objective function for initial basic solution = CBXB = [000][6] =0

iii) Choose
$$\times_3$$
 as entering variable
Ovotios: $\frac{6}{3} = 2$ for \times_4 ; $\frac{16}{5} = 2$ for \times_5 , $\frac{7}{7} = 7$ for \times_6
A tie, choose \times_4 for departing variable.

(B) Fortableau #2, the basic variables are X3, X5, X6 $C_{B} = \begin{bmatrix} 3 \\ 9 \end{bmatrix}$, $B_1 = \begin{bmatrix} 3 & 0 & 0 \\ 5 & 1 & 0 \end{bmatrix}$ Calculate B_1^{-1} $X_3 \times 5 \times 6$

For tableau #3, the basic variables are
$$X_3, X_2, X_6$$

$$\begin{bmatrix}
E_{B_2} \\
E_{B_$$

$$Z_3 - C_3 = [310][0] - 3 = 0$$
, $Z_4 - C_4 = \frac{2}{7}$
 $Z_5 - C_5 = \frac{3}{7}$, $Z_6 - C_6 = 0$, $Z_7 = \overline{C}_{B_2}^T \overline{X}_{B_2} = [310][\frac{2}{5}] = 6$

(D) For tableau #4, the basic variables are Xz, Xz, X, Since X is the entering variable and from the @-ratios: = 4 for x5; = 10 for x6, the departing variable is ×6

$$\overline{C}_{B_3} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \quad B_3 = \begin{bmatrix} 1 & 0 & \frac{1}{2} \\ 0 & 1 & \frac{1}{2} \\ 0 & 0 & \frac{3}{2} \end{bmatrix} \quad \begin{array}{c} \text{Calculate } B_3^{-1} \\ \text{by now reduction} \\ \text{$\times_3 \times_2 \times_1$} \end{array}$$

Then
$$\bar{t}_1 = \bar{B}_{32}^{1}\bar{t}_1 = \begin{bmatrix} 0 & -\frac{1}{3} \\ 0 & 1 & \frac{1}{3} \\ 0 & 0 & \frac{2}{3} \end{bmatrix} \begin{bmatrix} \frac{1}{2} \\ \frac{1}{3} \frac{1}{2} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\begin{aligned}
\bar{t}_2 &= B_{322}^{-1} = \begin{bmatrix} 1 & 0 & -1/3 \\ 0 & 1 & 1/3 \\ 0 & 0 & 3/3 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \ \bar{t}_3 &= \begin{bmatrix} 1/3 \\ 0 \end{bmatrix}, \\
\bar{t}_4 &= \begin{bmatrix} 4/63 \\ -13/63 \\ 19/63 \end{bmatrix}, \ \bar{t}_5 &= \begin{bmatrix} 2/21 \\ 4/21 \\ -1/21 \end{bmatrix}, \ \bar{t}_6 &= \begin{bmatrix} -1/3 \\ 1/3 \\ 2/3 \end{bmatrix}
\end{aligned}$$

$$X_{B_3} = B_3^{-1} X_{B_2} = \begin{bmatrix} 1 & 0 - \frac{1}{3} \\ 0 & 1 & \frac{1}{3} \\ 0 & 0 & \frac{2}{3} \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 5 \end{bmatrix} = \begin{bmatrix} \frac{1}{3} \\ \frac{5}{3} \\ \frac{10}{3} \end{bmatrix}$$

We get for table au #4



Tableau
$$\frac{C_{B_3}}{3}$$
 \times_1 \times_2 \times_3 \times_4 \times_5 \times_6 \times_{B_3} \times_2 \times_2 \times_1 \times_2 \times_1 \times_2 \times_3 \times_4 \times_5 \times_6 \times_2 \times_2 \times_3 \times_4 \times_5 \times_6 \times_3 \times_4 \times_5 \times_6 \times_2 \times_3 \times_4 \times_5 \times_6 \times_3 \times_4 \times_5 \times_6 \times_3 \times_4 \times_5 \times_6 \times_3 \times_4 \times_5 \times_6 \times_5 \times_6 \times_5 \times_6 \times_6

where the ent was in the objective vow are: $Z_1-C_1=\overline{C}_{B_3}T_1-C_1=[312][6]-Z=2-Z=0$

$$Z_2 - C_2 = [312][5]-1 = 1-1=0, Z_3-C_3 = 0$$

$$z_4 - c_4 = [312] \begin{bmatrix} 4/63 \\ -13/63 \end{bmatrix} - 0 = \frac{37}{63}, z_5 - c_5 = \frac{8}{21}$$

$$Z_{6}-C_{6} = \begin{bmatrix} 3 & 12 \end{bmatrix} \begin{bmatrix} -\frac{1}{3} \\ \frac{1}{3} \\ \frac{2}{3} \end{bmatrix} - 0 = \frac{2}{3}, \ 7 = \overline{C}_{B_{3}}^{T} \overline{X}_{B_{3}} = \begin{bmatrix} 3 & 12 \end{bmatrix} \begin{bmatrix} \frac{1}{3} \\ \frac{5}{3} \\ \frac{1}{9} \end{bmatrix} = \frac{28}{3}$$

Since there are no negative entires in the objective row, we have an optimal solution

$$\overline{X}_0 = \begin{bmatrix} \frac{10}{3} \\ \frac{5}{3} \end{bmatrix} = \begin{bmatrix} X_1 \\ X_2 \\ X_3 \end{bmatrix}$$
 with $\overline{Z} = \frac{28}{3}$