

Q Find Dual of the below LPP.

$$\text{Maximize } Z = 10x_1 + 13x_2 + 19x_3$$

~~S.T.~~ subject to constraints :

$$6x_1 + 5x_2 + 3x_3 \leq 26$$

$$4x_1 + 2x_2 + 5x_3 \leq 7$$

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

~~But~~

Since objective function is Maximization Type, the dual LPP should be Minimization type.

In Primal Problem there are  $\cong 3$  variables, therefore, Dual will have 3 constraints.

The Primal Problem has 2 constraints, dual LPP will have 2 variables, Let us call them  $y_1$ , and  $y_2$ .

Let us now write the dual Problem

$$W = 26y_1 + 7y_2$$

S.T.

$$6y_1 + 4y_2 \geq 10$$

$$5y_1 + 2y_2 \geq 13$$

$$3y_1 + 5y_2 \geq 19$$

$$y_1, y_2 \geq 0$$

Q Find Dual of the below LPP.

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$$\text{Minimize } Z = 3x_1 + 5x_2 + 7x_3$$

$$\text{S.T. } x_1 + x_2 + 3x_3 \leq 10$$

$$4x_1 - x_2 + 2x_3 \geq 15$$

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

This is a ~~max~~ minimization type problem, it ~~can be~~ its dual can be obtained using various methods (different Books suggest different methods). We will standardize the constraints by converting " $\leq$ " type constraints into " $\geq$ " type. For this, we will multiply by  $(-1)$  on both the sides.

$$\text{Minimize } Z = 3x_1 + 5x_2 + 7x_3$$

$$\text{S.T. } -x_1 - x_2 - 3x_3 \geq -10$$

$$4x_1 - x_2 + 2x_3 \geq 15$$

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

Now we will write the dual :

~~Maximize~~

Primal Obj<sup>n</sup> is Minimize  $\rightarrow$  Dual O.F. should be maximize type

Primal has 3 variables  $\rightarrow$  Dual should have 3 constraints

Primal has 2 constraints  $\rightarrow$  Dual should have 2 variables

Dual LPP

Objective  $F^m$ :

$$\text{Maximize: } W = -10y_1 + 15y_2$$

S.T.

$$(-1)y_1 + 4y_2 \leq 3$$

$$(-1)y_1 + (-1)y_2 \leq 5$$

$$(-3)y_1 + 2y_2 \leq 7$$

$$y_1, y_2 \geq 0$$

This is the final answer

some authors or books may do the working in different manner,  
so the end result may appear differently

For Example, if we define  $y_1' = -y_1$

Then,

Obj  $F^m$ :

$$\text{Maximize: } W = 10y_1' + 15y_2$$

$$\text{S.T. } y_1' + 4y_2 \leq 3$$

$$y_1' - y_2 \leq 5$$

$$3y_1' + 2y_2 \leq 7$$

$$\cancel{y_1} \geq 0, \quad \cancel{y_2} \leq 0$$

$$y_2 \geq 0; \quad y_1' \leq 0$$