

MP-1 HOME ASSIGNMENT-2

1. Find the solution of dual problem of LPP

$$\text{Max } Z = 5x_1 + 3x_2$$

Subject to the constraints  $x_1 + x_2 \leq 2$ ,  $5x_1 + 2x_2 \leq 10$ ,  $3x_1 + 8x_2 \leq 12$   $x_1, x_2 \geq 0$ 

Home Assignment

190031187

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$$1. \quad \text{Max } z = 5x_1 + 3x_2$$

$$\text{Subject To } x_1 + x_2 \leq 2$$

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

$$3x_1 + 8x_2 \leq 12$$

$$x_1, x_2 \geq 0$$

The given problem is already in standard primal LPP.

Converting the primal into it's dual

$$\text{Min } z' = 2w_1 + 10w_2 + 12w_3$$

subject To

$$1w_1 + 5w_2 + 3w_3 \geq 5$$

$$1w_1 + 2w_2 + 8w_3 \geq 3$$

$$\text{and } w_1, w_2, w_3 \geq 0$$

Solution using primal (given LPP)

By introducing the slack variables  $s_1, s_2, s_3$  the problem in standard form becomes:

$$\text{Max } z = 5x_1 + 3x_2 + 0s_1 + 0s_2 + 0s_3$$

subject To:

$$x_1 + x_2 + s_1 + 0s_2 + 0s_3 = 2$$

$$5x_1 + 2x_2 + 0s_1 + s_2 + 0s_3 = 10$$

$$3x_1 + 8x_2 + 0s_1 + 0s_2 + s_3 = 12$$

$$x_1, x_2, s_1, s_2, s_3 \geq 0$$

$C_B$	$C_j$	5	3	0	0	0		
	B.V	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	sol	Ratio
0	$s_1$	①	1	1	0	0	2	2
0	$s_2$	5	2	0	1	0	10	2
0	$s_3$	3	8	0	0	1	12	4
	$Z_j$	0	0	0	0	0		
	$C_j - Z_j$	5	3	0	0	0		

Leaving =  $s_1$

Entering =  $x_1$

key element = 1

Iteration - 1

$C_B$	$C_j$	5	3	0	0	0		
	B.V	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	sol	
5	$x_1$	1	1	1	0	0	2	
0	$s_1$	0	-3	-5	1	0	0	
0	$s_3$	0	5	-3	0	1	6	
	$Z_j$	5	5	5	0	0		
	$C_j - Z_j$	0	-2	-5	0	0		

Hence optimal solution is arrived with value of variables as:

$$x_1 = 2 \quad x_2 = 0$$

$$\text{Max } Z = 10$$



Dual problem

$$\text{Min } z' = 2w_1 + 10w_2 + 12w_3$$

subject To :

$$w_1 + 5w_2 + 3w_3 \geq 5$$

$$w_1 + 2w_2 + 8w_3 \geq 3$$

$$w_1, w_2, w_3 \geq 0$$

Solution of dual problem using primal LPP  
 Solution using  $z_j$  row corresponding to  $s_1, s_2, s_3$   
 are 5, 0, 0 gives values for  $y_1, y_2, y_3$  respectively.  
 -  $y_1$  and optimum value for  $z$  &  $z'$  same

$$\text{Min } z' = 10$$

2. Find the solution for Dual problem:

$$\text{Min } Z' = 2y_1 + 10y_2 + 12y_3$$

s.to the constraints  $y_1 + 5y_2 + 3y_3 \geq 5$ ,

$$y_1 + 2y_2 + 8y_3 \geq 3, y_1, y_2, y_3 \geq 0$$

$$2. \quad \text{Min } z' = 2y_1 + 10y_2 + 12y_3$$

subject To

$$y_1 + 5y_2 + 3y_3 \geq 5$$

$$y_1 + 2y_2 + 8y_3 \geq 3$$

$$y_1, y_2, y_3 \geq 0$$

converting constraints into less than or equal to

$$-y_1 - 5y_2 - 3y_3 \leq -5$$

$$-y_1 - 2y_2 - 8y_3 \leq -3$$

$$y_1, y_2, y_3 \geq 0$$

$$\text{Min } z = 2y_1 + 10y_2 + 12y_3 + 0s_1 + 0s_2$$

Subject To

$$-y_1 - 5y_2 - 3y_3 + s_1 = -5$$

$$-y_1 - 2y_2 - 8y_3 + s_2 = -3$$

$$y_1, y_2, y_3, s_1, s_2 \geq 0$$



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Initial Table

$C_{B_i}$	$C_j$	2	10	12	0	0	
	B.V	$y_1$	$y_2$	$y_3$	$s_1$	$s_2$	Sol
0	$s_1$	-1	-5	-3	1	0	-5
0	$s_2$	-1	-2	-8	0	1	-3
	$z_j$	0	0	0	0	0	
	$C_j - z_j$	2	10	12	0	0	

Determination of Entering variable

variables	$y_1$	$y_2$	$y_3$	$s_1$	$s_2$
$-(C_j - z_j)$	-2	-10	-12	0	0
$s_1$	-1	-5	-3	1	0
Ratio	2	2	4	-	-

Iteration - 2

$C_{B_i}$	$C_j$	2	10	12	0	0	
	B.V	$y_1$	$y_2$	$y_3$	$s_1$	$s_2$	Sol
2	$y_1$	1	5	3	-1	0	5
0	$s_2$	0	3	-5	-1	1	2
	$z_j$	2	10	6	-2	0	
	$C_j - z_j$	0	0	6	2	0	

Therefore, solution of dual problem



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$y_1 = 5$   $y_2 = 0$   $y_3 = 0$   $\text{Min } z' = 10$