Step-1

Let us consider the following linear programming problem

Minimize the cost: $5x_1 + 3x_2 + 4x_3$

Subject to following constraints

- գ,≥0
- x₂ ≥ 0
- $x_3 \ge 0$
- $x_1+x_2+x_3\geq 1$

Step-2

(a) To solve the linear programming problem, let us convert the inequality into equation

$x_1 + x_2 + x_3 = 1$

And use the no-negativity constrains on the variables to get the following possible values.

- $x_1^{\bullet} = 1$
- $x_0^{\bullet} = 0$
- $x_3^{\bullet} = 0$

Or

- $x_i^{\bullet} = 0$
- x; =1
- $x_3^{\bullet} = 0$

Or

- $x_i^{\bullet} = 0$
- $x_2^{\bullet} = 0$
- $x_3^{\bullet} = 1$

Step-3

Since, it is asked to find the minimum value of the objective function, $5x_1 + 3x_2 + 4x_3$

The only possible solution is

 $x_i = 0$

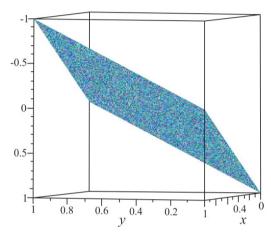
 $x_2^* = 1$

 $x_3 = 0$

And the minimum cost is $c_{min} = 3$

Step-4

(b) The feasible region for the LPP problem is shown in the following figure.



The feasible region lies in the first quadrant with the tetrahedron in the corner cut off.

Step-5

(c) Let us find the dual of the LPP problem by introducing the dual unknown y_1, y_2 and y_3 .

Minimization in the Primal becomes maximization in the dual.

Thus, the dual of the problem is as follows.

Maximize: "

Subject to following constraints

 $y_1 \ge 0$

y₂ ≥ 0

*y*₃≥0

*y*₁ ≤1

y₂ ≤3

 $y_3 \le 4$

Let us solve the dual problem by converting the inequality into equations.

 $y_1^* = 1$ $y_2^* = 3$ $y_3^* = 4$

And the maximum value is $rac{c_{max} = 1}{}$

Step-6

Therefore, it is observed that the primal and the corresponding dual have the same solution.