

Assignment - 1

Use the simplex method to find the optimal solution.

9) Max. $Z = 9x_1 + x_2$ subject to $2x_1 + x_2 \leq 8$,
 $4x_1 + 3x_2 \leq 18$ and $x_1, x_2 \geq 0$

Sol:

⇒ The standard eqns of above LPP are :-

$$\begin{aligned}2x_1 + x_2 + p &= 8 \\4x_1 + 3x_2 + q &= 18 \\-9x_1 - x_2 + z &= 0\end{aligned}$$

Initial simplex table is,

| B.V | x_1 | x_2 | p | q | Z | R.H.S |
|-----|-----------------|-------|---|---|-----|-------|
| p | 2 | -1 | 1 | 0 | 0 | 8 |
| q | 1 | 3 | 0 | 1 | 0 | 18 |
| | -9^{\uparrow} | -1 | 0 | 0 | 1 | 0 |

Initial solution :- $x_1 = 0$, $x_2 = 0$, $p = 8$, $q = 18$ and $Z = 0$

In last row, most 've' entry = -9
∴ pivot column = x_1 ,

Now,

$$\frac{8}{2} = 4 \text{ and } \frac{18}{-1} = 18$$

Smallest non negative ratio = $\frac{8}{2}$

∴ pivot element = 2

Apply, $R_1 \rightarrow \frac{1}{2}R_1$

| B.V. | x_1 | x_2 | P | q | Z | R.H.S |
|-------|-------|---------------|---------------|-----|-----|-------|
| x_1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 0 | 4 |
| q | 1 | 3 | 0 | 1 | 0 | 18 |
| | -9 | -1 | 0 | 0 | 1 | 0 |

Apply, $R_2 \rightarrow R_2 - R_1$ and $R_3 \rightarrow R_3 + 9R_1$

| B.V. | x_1 | x_2 | P | q | Z | R.H.S |
|-------|-------|---------------|----------------|-----|-----|-------|
| x_1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 0 | 4 |
| q | 0 | $\frac{5}{2}$ | $-\frac{1}{2}$ | 1 | 0 | 14 |
| | 0 | $\frac{7}{2}$ | $\frac{9}{2}$ | 0 | 1 | 36 |

No negative entry in last row,
 \therefore Maximum achieved.

$$\text{Max } Z = 36$$

at $x_1 = 4$ and $x_2 = 0$

- b) Max, $P = 50x_1 + 80x_2$ subject to $x_1 + 2x_2 \leq 32$,
 $3x_1 + 4x_2 \leq 84$ and $x_1, x_2 \geq 0$.

Ans 2:

The standard equations of above LPP are:-

$$x_1 + 2x_2 + Ps = 32$$

$$3x_1 + 4x_2 + qt = 84$$

$$-50x_1 - 80x_2 + P = 0$$

Initial simplex table

| B.V | x_1 | x_2 | s | t | p | R.H.S |
|-----|-------|-------|-----|-----|-----|-------|
| s | 1 | 0 | 1 | 0 | 0 | 32 |
| t | 3 | 4 | 0 | 1 | 0 | 84 |
| | -50 | -80↑ | 0 | 0 | 1 | 0 |

Initial soln : $x_1 = 0, x_2 = 0, s = 32, t = 84$
and $p = 0$

Most -ve entry in last row = -80

∴ pivot column = x_2

Now, $\frac{32}{2} = 16$ and $\frac{84}{4} = 21$

The smallest non negative ratio is $\frac{32}{2}$.

∴ pivot element = 2

Apply, $R_1 \rightarrow \frac{1}{2} R_1$

| B.V | x_1 | x_2 | s | t | p | R.H.S |
|-------|---------------|-------|---------------|-----|-----|-------|
| x_2 | $\frac{1}{2}$ | 1 | $\frac{1}{2}$ | 0 | 0 | 16 |
| t | 3 | 4 | 0 | 1 | 0 | 84 |
| | -50 | -80↑ | 0 | 0 | 1 | 0 |

Apply, $R_2 \rightarrow R_2 - 4R_1$ and $R_3 \rightarrow R_3 + 80R_1$,

| B.V | x_1 | x_2 | s | t | p | R.H.S |
|-------|---------------|-------|---------------|-----|-----|-------|
| x_2 | $\frac{1}{2}$ | 1 | $\frac{1}{2}$ | 0 | 0 | 16 |
| t | 1 | 0 | -2 | 1 | 0 | 20 |
| | -10↑ | 0 | 40 | 0 | 1 | 280 |

Negative entry exist in last row,
so pivot column = x_1 .

Now,

$$\frac{16}{2} = 32 \quad \text{and} \quad \frac{20}{1} = 20$$

The smallest non negative element = $\frac{20}{1}$

Pivot element = 1

$$\text{Apply, } R_1 \rightarrow R_1 - \frac{1}{2}R_2 \text{ and } R_3 \rightarrow R_3 + 10R_2$$

| B.V | x_1 | x_2 | S | t | p | R.H.S |
|-------|-------|-------|---------------|----|---|-------|
| x_2 | 0 | 1 | $\frac{3}{2}$ | -1 | 0 | 6 |
| x_1 | 1 | 0 | -2 | 1 | 0 | 20 |
| | 0 | 0 | 20 | 10 | 1 | 1480 |

No negative entry in last row,

Maximum achieved

$$\text{Max } p = 1480$$

$$\text{at } x_1 = 20 \text{ and } x_2 = 6$$

Q) Max, $Z = 3x_1 + 4x_2$ subject to $2x_1 + x_2 \leq 8$,
 $x_1 + 3x_2 \leq 15$ and $x_1, x_2 \geq 0$.

soln:

The standard eqns of above LPP are:-

$$2x_1 + x_2 + p = 8$$

$$x_1 + 3x_2 + q = 15$$

$$-3x_1 - 4x_2 + z = 0$$

Initial simplex table.

| B.V | x_1 | x_2 | P | q | Z | R.H.S |
|-------|-------|-------|---|---|---|-------|
| P | 2 | 1 | 1 | 8 | 0 | 8 |
| x_1 | 1 | 3 | 0 | 1 | 0 | 15 |
| A | -3 | -4↑ | 0 | 0 | 1 | 0 |

Initial soln :- $x_1 = 0, x_2 = 0, P = 8, q = 15$
and $Z = 0$

Most 've' entry in last row = -4

∴ pivot column = x_2

Now, $\frac{8}{2} = 8$ and $\frac{15}{3} = 5$

The smallest non negative ratio = 5
∴ pivot element = 3

$$\therefore R_2 \rightarrow \frac{1}{3} R_2$$

| B.V | x_1 | x_2 | P | q | Z | R.H.S |
|-------|---------------|-------|---|---------------|---|-------|
| P | 2 | 1 | 1 | 8 | 0 | 8 |
| x_2 | $\frac{1}{3}$ | 1 | 0 | $\frac{1}{3}$ | 0 | 5 |
| A | -3 | -4 | 0 | 0 | 1 | 0 |

Applying, $R_1 \rightarrow R_1 - R_2$ and $R_3 \rightarrow R_3 + 4R_2$.

| B.V | x_1 | x_2 | P | q | Z | R.H.S |
|-------|------------------|-------|---|----------------|---|-------|
| P | $\frac{5}{3}$ | 0 | 1 | $-\frac{4}{3}$ | 0 | 3 |
| x_2 | $\frac{1}{3}$ | 1 | 0 | $\frac{4}{3}$ | 0 | 5 |
| A | $-\frac{5}{3}$ ↑ | 0 | 0 | $\frac{4}{3}$ | 1 | 20 |

Negative entry exist in last row,
 \therefore pivot column = x_1 ,

Now, $\frac{3}{S_3} = \frac{9}{5} = 1.8$ and $\frac{S_1}{S_3} = \frac{15}{1} = 15$

The smallest non-negative ratio = $\frac{3}{S_3}$
 \therefore Pivot element = S_3 , Apply $R_1 \rightarrow \frac{3}{S_3} R_1$.

| B.V | x_1 | x_2 | P | $\frac{9}{S_3}$ | Z | R.H.S |
|-------|--------|-------|---------------|-------------------|---|---------------|
| x_1 | 1 | 0 | $\frac{3}{5}$ | $-\frac{9}{S_3}$ | 0 | $\frac{9}{5}$ |
| x_2 | x_3 | 1 | 0 | $\frac{1}{3}$ | 0 | 5 |
| | $-S_3$ | 0 | 0 | $\frac{S_1}{S_3}$ | 1 | 20 |

Apply, $R_2 \rightarrow R_2 - \frac{1}{3} R_1$ and $R_3 \rightarrow R_3 + S_3 R_1$

| B.V | x_1 | x_2 | P | $\frac{9}{S_3}$ | Z | R.H.S |
|-------|-------|-------|----------------|------------------|---|---------------|
| x_1 | 1 | 0 | $\frac{3}{5}$ | $-\frac{9}{S_3}$ | 0 | $\frac{9}{5}$ |
| x_2 | 0 | 1 | $-\frac{1}{5}$ | $\frac{6}{15}$ | 0 | $\frac{2}{5}$ |
| | 0 | 0 | 1 | 1 | 1 | 23 |

No negative entry in last row,
 \therefore Maximum achieved

$$\text{Max } Z = 23$$

$$\text{at } x_1 = \frac{9}{5} \text{ and } x_2 = \frac{2}{5}$$

d) $\text{Max } f = 15x_1 + 10x_2$ subjected to $2x_1 + x_2 \leq 10$,
 $x_1 + 3x_2 \leq 10$, $x_1, x_2 \geq 0$

The standard eq. 2 of above LPP are

$$\begin{aligned} 2x_1 + x_2 + p &= 10 \\ x_1 + 3x_2 + q &= 10 \\ -15x_1 - 10x_2 + f &= 0 \end{aligned}$$

Initial simplex table is.

| B.V | x_1 | x_2 | p | q | f | R.H.S |
|-----|-------|-------|-----|-----|-----|-------|
| p | 1 | 1 | 1 | 8 | 0 | 10 |
| q | 1 | 3 | 0 | 1 | 0 | 10 |
| | -15 | -10 | 0 | 0 | 1 | 0 |

Initial soln, $x_1 = 0, x_2 = 0, p = 10, q = 10$
 $\& f = 0$

Hast 've pivot element in last row, -15
 \therefore pivot column x_1 ,
now, $2q_2 = 5$ and $2q_1 = 10$

smallest non negative ratio = q_2

\therefore pivot element = 2
Apply $R_1 \geq \frac{1}{2}R_2$,

| B.V | x_1 | x_2 | p | q | f | R.H.S |
|-------|-------|---------------|---------------|-----|-----|-------|
| x_1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 0 | 5 |
| q | 1 | 3 | 0 | 1 | 0 | 10 |
| | -15 | -10 | 0 | 0 | 1 | 0 |

Apply, $R_2 \rightarrow R_2 - R_1$ and $R_3 \rightarrow R_3 + 25R_1$

| B.V | x_1 | x_2 | ρ | q | f | R.H.S |
|-------|-------|-------------------------|-----------------|-----|-----|-------|
| x_1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 0 | 5 |
| q | 0 | $\boxed{\frac{5}{2}}$ | $-\frac{1}{2}$ | 1 | 0 | 5 |
| | 0 | $-\frac{5}{2} \uparrow$ | $15\frac{1}{2}$ | 0 | 1 | 75 |

Negative entry exist in last row,
 \therefore pivot column = x_2

Apply

Now, $\frac{5}{2} = 10$ and $\frac{15}{2} = 2$

\therefore Smallest non negative ratio = $\frac{1}{2}$

\therefore pivot element = $\frac{1}{2}$.

Apply, $R_2 \rightarrow 2\frac{1}{2}R_2$.

| B.V | x_1 | x_2 | ρ | q | f | R.H.S |
|-------|-------|----------------|-----------------|---------------|-----|-------|
| x_1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 0 | 5 |
| x_2 | 0 | $\boxed{1}$ | $-\frac{1}{5}$ | $\frac{3}{5}$ | 0 | 2 |
| | 0 | $-\frac{5}{2}$ | $15\frac{1}{2}$ | 0 | 1 | 75 |

Apply, $R_1 \rightarrow R_1 - \frac{1}{2}R_2$ and $R_3 \rightarrow R_3 + \frac{5}{2}R_2$

| B.V | x_1 | x_2 | p | q | f | R.H.S |
|-------|-------|-------|----------------|----------------|---|-------|
| x_1 | 1 | 0 | $\frac{3}{5}$ | $-\frac{1}{5}$ | 0 | 4 |
| x_2 | 0 | 1 | $-\frac{1}{5}$ | $\frac{2}{5}$ | 0 | 2 |
| | 0 | 0 | + | 1 | 1 | 80 |

No negative entry in last row,
maximum achieved.

$$\text{Max } f = 80$$

$$\text{at } x_1 = 4 \text{ and } x_2 = 2$$

- (e) Max. $F = x + 7y$ subject to $-x + 2y \leq 8$,
 $x - y \leq 4$ & $x, y \geq 0$

The standard eqns of above LPP are:-

$$-x + 2y + p = 8$$

$$x - y + q = 4$$

$$-x - 7y + f = 0$$

Initial simplex table.

| B.V | x_1 | x_2 | p | q | f | R.H.S |
|-----|-------|-------|-----|-----|---|-------|
| p | -1 | 2 | 1 | 0 | 0 | 8 |
| q | 1 | -1 | 0 | 1 | 0 | 4 |
| | -1 | -7 | 0 | 0 | 1 | 0 |

Initial soln :- $x=0, y=0$ then $p=8, q=4$ &
 $f=0$

Next 'up' entry in last row = -7
 \therefore pivot column = y

Now,

$$\frac{8}{2} = 4 \text{ and } \frac{-4}{-2} = -4$$

\therefore Non negative ratio is $\frac{8}{2}$

\therefore pivot element = 2

Apply $R_1 \rightarrow \frac{1}{2}R_1$

| OBJ | x | y | p | q | f | R.H.S |
|-----|----------------|----------|---------------|---|---|-------|
| y | $-\frac{1}{2}$ | <u>1</u> | $\frac{1}{2}$ | 0 | 0 | 4 |
| q | 1 | -1 | 0 | 1 | 0 | 7 |
| z | -1 | -7 | 0 | 0 | 1 | 0 |

Apply $R_2 \rightarrow R_2 + R_1$ and $R_3 \rightarrow R_3 + 7R_1$

| OBJ | x | y | p | q | f | R.H.S |
|-----|---------------------------------|---|---------------|---|---|-------|
| y | $-\frac{1}{2}$ | 1 | $\frac{1}{2}$ | 0 | 0 | 4 |
| q | <u>$\frac{1}{2}$</u> | 0 | $\frac{1}{2}$ | 1 | 0 | 8 |
| z | $-\frac{9}{2}$ | 0 | $\frac{7}{2}$ | 0 | 1 | 28 |

Negative entry exist in last row,

\therefore pivot column = yx

Now, $\frac{8}{2} = -8$ and $\frac{8}{-2} = 26$

\therefore Non negative ratio = $\frac{8}{-2}$

\therefore pivot element = $\frac{1}{2}$.

Apply, $R_2 \rightarrow 2R_2$

| B.V | x | y | P | Q | f | R.H.S |
|-----|----------------|---|---------------|---|---|-------|
| y | $-\frac{1}{2}$ | 1 | $\frac{1}{2}$ | 0 | 0 | 9 |
| x | <u>1</u> | 0 | 1 | 2 | 0 | 16 |
| | $-\frac{9}{2}$ | 0 | $\frac{7}{2}$ | 0 | 1 | 28 |

Apply $R_1 \rightarrow R_1 + \frac{1}{2}R_2$ and $R_3 \rightarrow R_3 + \frac{9}{2}R_2$

| B.V | x | y | P | Q | f | R.H.S |
|-----|---|---|---------------|---------------|---|-------|
| y | 0 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 92 |
| x | 1 | 0 | 1 | 2 | 0 | 16 |
| | 0 | 0 | 8 | 9 | 1 | 160 |

No negative entry in last row.

\therefore Max \underline{x} achieved

$$\text{Max } f = 160$$

at $x=16$ and $y=12$

f) Max, $U = 25x + 45y$ subject to
 $x+3y \leq 21$, $2x+3y \leq 24$
and $x, y \geq 0$

Standard equations of LPP are:-

$$x + 3y + p = 21$$

$$2x + 3y + q = 24$$

$$-25x - 75y + u = 0$$

Initial simplex table,

| B.V | x | y | p | q | u | R.H.S |
|-----|-----|---------------------------------|-----|-----|-----|-------|
| p | 2 | <u>$\frac{1}{3}$</u> | 1 | 0 | 0 | 21 |
| q | 2 | <u>$\frac{1}{3}$</u> | 0 | 1 | 0 | 24 |
| u | -25 | -45 | 0 | 0 | 1 | 0 |

Initial soln: $x=0, y=0, p=21, q=24 \& u=0$

Most negative entry in last row = -45
∴ pivot column = y

Now,

$$\frac{21}{\frac{1}{3}} = 7 \text{ and } \frac{24}{\frac{1}{3}} = 8$$

Smallest non negative ratio. = $\frac{21}{\frac{1}{3}}$

∴ pivot element = 3

$$R_1 \rightarrow \frac{1}{3} R_1$$

| B.V | x | y | p | q | u | R.H.S |
|-----|---------------|---------------------------------|---------------|-----|-----|-------|
| y | $\frac{2}{3}$ | <u>$\frac{1}{3}$</u> | $\frac{1}{3}$ | 0 | 0 | 7 |
| q | 2 | $\frac{1}{3}$ | 0 | 1 | 0 | 24 |
| u | -25 | -45 | 0 | 0 | 1 | 0 |

$$R_2 \rightarrow R_2 - 3R_1 \text{ and } R_3 \rightarrow R_3 + 4S R_1$$

| B.V | x | y | p | q | v | R.H.S |
|-----|---------------|---------------|---------------|---------------|-----|-------|
| y | $\frac{1}{3}$ | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{6}$ | 0 | 7 |
| x | $\boxed{1}$ | 0 | -1 | 1 | 0 | 3 |
| | -10 | 0 | 15 | 0 | 1 | 345 |

Negative entry exist in last row,
 \therefore pivot column = x

Now,

$$\frac{7}{3} = 2\frac{1}{3} \text{ and } \frac{3}{1} = 3$$

Smallest non negative ratio = $\frac{3}{1} = 3$

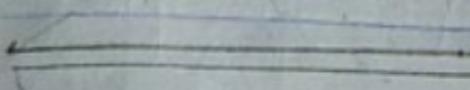
\therefore pivot element = 1

Apply $R_2 \rightarrow R_2 - \frac{1}{3}R_1$ and $R_3 \rightarrow R_3 + 10R_1$

| B.V | x | y | p | q | v | R.H.S |
|-----|-----|-------|---------------|----------------|-----|-------|
| y | 0 | y_1 | $\frac{1}{3}$ | $-\frac{1}{3}$ | 0 | 6 |
| x | 1 | 0 | -1 | 1 | 0 | 3 |
| | 0 | 0 | 5 | 10 | 1 | 345 |

No negative entry in last row
 \therefore Max $v = 345$

at $x = 3$ and $y = 6$



g) Max. $Z = 3x_1 + 5x_2$ subject to $3x_1 + 2x_2 \leq 18$
 $x_1 \leq 4, x_2 \leq 6$ and $x_1, x_2 \geq 0$

⇒ The standard eq's of above LPP are:-

$$3x_1 + 2x_2 + p = 18$$

$$x_1 + q = 4$$

$$x_2 + r = 6$$

$$-3x_1 - 5x_2 + z = 0$$

Initial simplex table,

| B.V | x_1 | x_2 | P | q | r | z | RHS |
|-----|-------|-------|---|---|---|---|-----|
| p | 3 | 2 | 1 | 0 | 0 | 0 | 18 |
| q | 1 | 0 | 0 | 1 | 0 | 0 | 4 |
| r | 0 | 1 | 0 | 0 | 1 | 0 | 6 |
| -3 | -5 | 0 | 0 | 0 | 0 | 1 | 0 |

Initial soln :- $x_1 = 0, x_2 = 0$ then $p = 18, q = 4$,
 $r = 6$ and $z = 0$.

Most negative entry in last row = -5

∴ pivot column x_2

$$\text{Now, } \frac{18}{2} = 9, \frac{4}{0} = \infty, \frac{6}{1} = 6$$

Smallest non negative ratio = $\underline{x_1}$

∴ pivot element = 1

$$\text{Apply, } R_1 \rightarrow R_1 - 2R_3, R_4 \rightarrow R_4 + 5R_3$$

| B.V | x_1 | x_2 | P | q | r | z | R.H.S |
|-------|-------|-------|---|---|----|---|-------|
| P | 3 | 0 | 1 | 0 | -2 | 0 | 10 |
| q | 1 | 0 | 0 | 1 | 0 | 0 | 4 |
| x_2 | 0 | 1 | 0 | 0 | 1 | 0 | 6 |
| | -3 | 0 | 0 | 0 | 5 | 1 | 30 |

Negative entry exists in last row,
 \therefore pivot column = 2,

$$\text{Now, } \frac{10}{3} = 3.33, \frac{4}{1} = 4, \frac{6}{0} = \infty$$

Smallest non negative ratio = $\frac{10}{3}$.

\therefore Pivot element = 3

Apply $R_1 \rightarrow \frac{1}{3}R_1$,

| B.V | x_1 | x_2 | P | q | r | z | R.H.S |
|-------|-------|-------|---------------|---|----------------|---|----------------|
| x_1 | 1 | 0 | $\frac{1}{3}$ | 0 | $-\frac{2}{3}$ | 0 | $\frac{10}{3}$ |
| q | 1 | 0 | 0 | 1 | 0 | 0 | 4 |
| x_2 | 0 | 1 | 0 | 0 | 1 | 0 | 6 |
| | -3 | 0 | 0 | 0 | 5 | 1 | 30 |

Apply $R_2 \rightarrow R_2 - R_1$ and $R_3 \rightarrow R_3 + 3R_1$,

| B.V | x_1 | x_2 | P | q | r | z | R.H.S |
|-------|-------|-------|------|---|------|---|-------|
| x_1 | 1 | 0 | 5 | 6 | -2/3 | 0 | 10/3 |
| q | 0 | 0 | -1/3 | 1 | 2/3 | 0 | 2/3 |
| x_2 | 0 | 1 | 0 | 0 | 1 | 0 | 6 |
| | 0 | 0 | 1 | 0 | 3 | 1 | 40 |

No negative entry in last row,

Max Z = ∞
at $x_1 = 10/3$ & $x_2 = 6$

b) Max Z = $9x_1 + x_2 + x_3$ subject to $-3x_1 + x_2 + x_3 \leq 60$
 $x_1 - 2x_2 + 2x_3 \leq 10$ and $x_1 + x_2 - x_3 \leq 20$

Q12.

The standard eqns above LPP are:-

$$-3x_1 + x_2 + x_3 + p = 60$$

$$x_1 - 2x_2 + 2x_3 + q = 10$$

$$x_1 + x_2 - x_3 + r = 20$$

$$-2x_1 + x_2 - x_3 + z = 0$$

Initial simplex table.

| B.V | x_1 | x_2 | x_3 | P | q | r | z | R.H.S |
|-----|-------|-------|-------|---|---|---|---|-------|
| P | -3 | 1 | 1 | 1 | 0 | 0 | 0 | 60 |
| q | 1 | -1 | 2 | 0 | 1 | 0 | 0 | 10 |
| r | 1 | 1 | -1 | 0 | 0 | 1 | 0 | 20 |
| | -2↑ | 1 | -1 | 0 | 0 | 0 | 1 | 0 |

Most negative element in last row = x_1

Now pivot column = x_1 , $\frac{60}{-2} = -30$, $\frac{10}{1} = 10$ and $\frac{20}{1} = 20$

Smallest non negative ratio is $\frac{10}{1}$

∴ pivot element = 1

Apply, $R_1 \rightarrow R_1 + 3R_2$, $R_3 \rightarrow R_3 - R_2$ and $R_4 \rightarrow R_4 + R_2$

| B.V | x_1 | x_2 | x_3 | P | Q | R | S | R.H.S |
|-------|-------|-------|-------|---|----|---|---|-------|
| P | 0 | -2 | 7 | 1 | 3 | 0 | 0 | 90 |
| x_1 | 1 | -1 | 2 | 0 | 1 | 0 | 0 | 10 |
| R | 0 | 2 | -3 | 0 | -1 | 1 | 0 | 10 |
| | 0 | -1 | 3 | 0 | 2 | 0 | 1 | 20 |

Negative entry exist in last row,

∴ pivot column = x_2

Now

$$\frac{90}{-2} = -45, \quad \frac{10}{-1} = -10, \quad \frac{20}{2} = 5$$

The non negative ratio = $\frac{10}{2}$

∴ pivot element = 2

$$R_3 \rightarrow \frac{1}{2}R_3$$

| | x_1 | x_2 | x_3 | P | Q | R | Z | P.H.S |
|-------|-------|-------------|----------------|---|----------------|---------------|---|-------|
| B.V | 0 | -2 | 7 | 1 | 3 | 0 | 0 | 90 |
| P | 1 | -1 | 2 | 0 | 1 | 0 | 0 | 10 |
| x_1 | 0 | $\boxed{1}$ | $-\frac{3}{2}$ | 0 | $-\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 5 |
| x_2 | 0 | -1 | 3 | 0 | 2 | 0 | 1 | 20 |
| | 0 | -1 | 3 | 0 | 2 | 0 | 1 | |

Now apply $R_2 \rightarrow R_2 + 2R_1$, $R_2 \rightarrow R_2 + R_3$ and
 $R_4 \rightarrow R_4 + R_3$

| | x_1 | x_2 | x_3 | P | Q | R | Z | P.H.S |
|-------|-------|-------|----------------|---|----------------|---------------|---|-------|
| B.V | 0 | 0 | 4 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 10 |
| P | 1 | 0 | $\frac{1}{2}$ | 0 | $\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 15 |
| x_1 | 0 | 1 | $-\frac{3}{2}$ | 0 | $-\frac{1}{2}$ | $\frac{1}{2}$ | 0 | 5 |
| x_2 | 0 | 0 | $\frac{3}{2}$ | 0 | $\frac{3}{2}$ | $\frac{1}{2}$ | 1 | 25 |
| | 0 | 0 | $\frac{3}{2}$ | 0 | $\frac{3}{2}$ | $\frac{1}{2}$ | 1 | |

No negative entry in last row,

∴ Maximum achieved

$$\text{Max } Z = 25$$

at $x_1 = 15$, $x_2 = 5$ and $x_3 = 0$

- i) Max. $Z = x_1 + x_2 + 5x_3$ subject to
 $x_1 + 2x_2 \leq 10$, $3x_2 + x_3 \leq 24$, $x_1, x_2, x_3 \geq 0$

Q12.

The standard eq. of above LPP are:-

$$\begin{aligned}x_1 + 2x_2 + p &= 10 \\3x_2 + x_3 + q &= 24 \\-x_1 - x_2 - 5x_3 + z &= 0\end{aligned}$$

The initial simplex table,

| B.V | x_1 | x_2 | x_3 | p | q | z | R.H.S |
|-----|-------|-------|-------|-----|-----|-----|-------|
| p | 1 | 2 | 0 | 1 | 0 | 0 | 10 |
| q | 0 | 3 | 1 | 0 | 1 | 0 | 24 |
| | -1 | -1 | -5 | 0 | 0 | 1 | 0 |

Initial soln, $x_1 = 0, x_2 = 0, x_3 = 0$ then
 $p = 10, q = 24$ and $z = 0$

The smallest non negative value in last row = -5
 \therefore pivot column = x_3

Now,

$$\frac{10}{0} = \infty \quad \text{and} \quad \frac{24}{-5} = -4.8$$

$$\text{Smallest non negative ratio} = \frac{24}{-5}$$

\therefore pivot element 1

Apply, $R_3 \rightarrow R_3 + 5R_2$

| B.V | x_1 | x_2 | x_3 | p | q | z | R.H.S |
|-------|-------|-------|-------|-----|-----|-----|-------|
| p | 1 | 2 | 0 | 1 | 0 | 0 | 10 |
| x_3 | 0 | 3 | 1 | 0 | 1 | 0 | 24 |
| | -1 | -1 | 0 | 0 | 5 | 1 | 120 |

Negative entry exists in last row,
 \therefore pivot column = 3,
 now $\frac{10}{1} = 10$ and $\frac{24}{0} = \infty$.

\therefore smallest non-negative ratio $\frac{10}{1} = 10$

\therefore pivot element = 1

Apply, $R_3 \rightarrow R_3 + R_1$

| B-V | x_1 | x_2 | x_3 | P | Q | Z | R.H.S |
|-------|-------|-------|-------|---|---|---|-------|
| x_1 | 1 | 2 | 0 | 1 | 6 | 0 | 10 |
| x_3 | 0 | 3 | 1 | 0 | 1 | 0 | 24 |
| | 0 | 16 | 0 | 1 | 5 | 1 | 130 |

No negative entry in last row,

\therefore Maximum achieved,

$$\text{Max } Z = 130$$

at $x_1 = 10, x_2 = 0$ & $x_3 = 24$.

2. Find the optimal solution of the following LPP.

- ③ Min. $C = x_1 + 4x_2$ subject to $x_1 + 2x_2 \geq 8, 3x_1 + 2x_2 \geq 12$ and
 $x_1, x_2 \geq 0$.

Given, $C = x + 8y$
st $\begin{cases} x + 2y \geq 8 \\ 3x + 2y \geq 12 \end{cases}$

Augmented matrix,

$$A = \left(\begin{array}{cc|c} 1 & 2 & 8 \\ 3 & 2 & 12 \\ \hline 1 & 4 & 0 \end{array} \right)$$

Transpose:-

$$A^T = \left(\begin{array}{cc|c} u & v & p \\ 1 & 3 & 8 \\ 2 & 2 & 12 \\ \hline 8 & 12 & 0 \end{array} \right)$$

Maximize problem,

$$Max P = 8u + 12v$$

$$\text{st: } u + 3v \leq 8$$

$$2u + 2v \leq 12$$

$$u, v \geq 0$$

Standard eqns are:-

$$u + 3v + x = 8$$

$$2u + 2v + y = 12$$

$$-8u - 12v + p = 0$$

Initial

Simplex table:-

| R.V | u | v | x | y | p | R.H.S |
|-----|-----|---|---|---|---|-------|
| 1 | 1 | 3 | 1 | 0 | 0 | 1 |
| 2 | 2 | 2 | 0 | 1 | 0 | 12 |
| -8 | -12 | 0 | 0 | 0 | 1 | 0 |

Initial soln, $u=0, v=0, z=4, y=1$ and
 $p=0$

smallest negative number in first row = -12

\therefore pivot column = v

Now, $\frac{1}{3} = 0.33$, $\frac{4}{2} = 2$

Smallest non negative ratio is $\frac{1}{3}$

\therefore pivot element = 3

Apply $R_1 \rightarrow \frac{1}{3}R_1$

| B.V | u | v | x | y | p | R.H.S |
|-----|---------------|-----|---------------|---|---|---------------|
| | $\frac{1}{3}$ | 1 | $\frac{1}{3}$ | 0 | 0 | $\frac{1}{3}$ |
| | 2 | 2 | 0 | 1 | 0 | 4 |
| 1 | -8 | -12 | 0 | 0 | 1 | 0 |

Apply, $R_2 \rightarrow R_2 - 2R_1$ and $R_3 \rightarrow R_3 + 12R_1$,

| B.V | u | v | x | y | p | R.H.S |
|-----|---------------|---|---------------|---|---|----------------|
| | $\frac{1}{3}$ | 1 | $\frac{1}{3}$ | 0 | 0 | $\frac{1}{3}$ |
| | $\frac{1}{3}$ | 0 | $\frac{2}{3}$ | 1 | 0 | $\frac{19}{3}$ |
| 1 | -4 | 0 | 4 | 0 | 1 | 4 |

Negative entry exists in last row,

\therefore pivot column = u

$$\text{Now, } \frac{k_2}{k_3} = 1, \quad \frac{10}{\frac{2}{3}} = 15$$

∴ 2.5

Smallest non negative ratio is $\frac{1}{3}/\frac{1}{3}$

∴ pivot element = $\frac{1}{3}$.

Apply, $R_1 \rightarrow 3R_1$,

| B.V | U | V | X | Y | P | R.H.S |
|-----|---------------|---|----------------|---|---|----------------|
| | 1 | 3 | 1 | 0 | 0 | 1 |
| | $\frac{1}{3}$ | 0 | $-\frac{1}{3}$ | 2 | 0 | $\frac{10}{3}$ |
| | -4 | 0 | 1 | 0 | 1 | 9 |

$R_2 \rightarrow R_2 - \frac{1}{3} R_1$ and $R_3 \rightarrow R_3 + 4R_1$

| B.V | U | V | X | Y | P | R.H.S |
|-----|---|----|----|---|---|---------------|
| | 1 | 3 | 1 | 0 | 0 | 1 |
| | 0 | -4 | -2 | 1 | 0 | 2 |
| | 0 | 12 | 8 | 0 | 1 | $\frac{8}{8}$ |

No negative entry in last row,

Minimize $C : 8$

at $x=8$ and $y=0$

(b) Min. $C = 7x + 2y$, subject to $3x - 2y \geq -6$,
 $x + 3y \geq 15$ and $x, y \geq 0$

Sol 12.

Augmented matrix of above LPP.

$$A = \left(\begin{array}{cc|c} 3 & -2 & -6 \\ 1 & 3 & 15 \\ \hline 7 & 1 & 0 \end{array} \right)$$

Transpose A^T ,

$$A^T = \left(\begin{array}{cc|c} u & v & \\ 3 & 1 & 7 \\ -2 & 3 & 1 \\ \hline -6 & 15 & 0 \end{array} \right)$$

Dual Maximize problem,

$$\text{Max } p = -6u + 15v$$

$$\text{st : } 3u + v \leq 7$$

$$-2u + 3v \leq 1$$

standard eqn of above LPP are :-

$$3u + v + x = 7$$

$$-2u + 3v + y = 1$$

$$6u - 15v + p = 0$$

Initial simplex table,

| P.V | u | v | x | y | p | R.H.S |
|-----|----|----------|---|---|---|-------|
| | 3 | 1 | 1 | 8 | 0 | 7 |
| | -2 | <u>3</u> | 0 | 1 | 0 | 1 |
| | 6 | -15 | 0 | 0 | 1 | 0 |

Negative entry exists in last row,
 \therefore pivot column = v

$$\text{Now, } \frac{7}{1} = 7, \frac{1}{3} = 0.33$$

smallest non negative ratio = $\frac{1}{3}$?

\therefore pivot element = 3
 Apply, $R_2 \rightarrow \frac{1}{3}R_2$

| B.V | x | y | z | P | R.H.S |
|-----|----------------|---------------|-----|---------------|---------------|
| | 3 | $\frac{1}{3}$ | 1 | 0 | 7 |
| | $-\frac{2}{3}$ | $\boxed{1}$ | 0 | $\frac{1}{3}$ | $\frac{1}{3}$ |
| | 6 | -15 | 0 | 1 | 0 |

Apply, $R_1 \rightarrow R_1 - R_2$ and $R_3 \rightarrow R_3 + 15R_2$

| B.V | x | y | z | P | R.H.S |
|-----|----------------|-----|-----|----------------|---------------|
| | $\frac{7}{3}$ | 0 | 1 | $-\frac{1}{3}$ | $\frac{2}{3}$ |
| | $-\frac{2}{3}$ | 1 | 0 | $\frac{1}{3}$ | $\frac{1}{3}$ |
| | -4 | 0 | 0 | 5 | 5 |

Negative entry exists in last row,

pivot column = 0

$$\text{Now, } \frac{20}{\frac{20}{3}} = \frac{20}{7} = 2.86 \text{ and } \frac{\frac{1}{3}}{\frac{2}{3}} = -\frac{1}{2}$$

$$\text{Non negative ratio} = \frac{20}{\frac{20}{3}} / \frac{1}{3}$$

\therefore pivot element = $\frac{20}{3}$

$$R_1 \rightarrow \frac{3}{7} R_1$$

| B.V | U | V | x | y | P | R.H.S |
|-----|-----------------|-----|---------------|----------------|-----|-----------------|
| | 1 | 0 | $\frac{3}{7}$ | $-\frac{9}{7}$ | 0 | $20\frac{2}{7}$ |
| | $-2\frac{1}{3}$ | 1 | 0 | $\frac{1}{3}$ | 0 | $\frac{1}{3}$ |
| | -4 | 0 | 0 | 5 | 1 | 5 |

Apply $R_2 \rightarrow R_2 + \frac{2}{3}R_1$ and $R_3 \rightarrow R_3 + 4R_1$,

| B.V | U | V | x | y | P | R.H.S |
|-----|-----|-----|-----------------|----------------|-----|-----------------|
| | 1 | 0 | $\frac{3}{7}$ | $-\frac{9}{7}$ | 0 | $20\frac{2}{7}$ |
| | 0 | 1 | $\frac{2}{7}$ | $\frac{5}{7}$ | 0 | $\frac{47}{21}$ |
| | 0 | 0 | $12\frac{1}{7}$ | $3\frac{1}{7}$ | 1 | $\frac{115}{7}$ |

No negative entry in last row

Minimize $C = \frac{115}{7}$

at $x = \frac{12}{7}$ and $y = \frac{3}{7}$

Min. $C = x+y$ subject to $2x+3y \geq 22$, $2x+y \geq 14$
and $x, y \geq 0$

Q12.

Augmented matrix;

$$A = \left(\begin{array}{cc|c} 2 & 3 & 22 \\ 2 & 1 & 14 \\ \hline 1 & 1 & 0 \end{array} \right)$$

$$\text{Transpose, } A^T = \left(\begin{array}{ccc|c} & u & v & \\ \frac{2}{3} & 2 & 1 & \frac{1}{2} \\ 3 & 1 & 0 & \\ \hline p & 22 & 14 & 0 \end{array} \right)$$

Dual maximize problem.

$$\text{Max, } p = 22u + 14v$$

$$\text{st : } \begin{aligned} 2u + 2v + x &\leq 1 \\ 3u + v + y &\leq 1 \end{aligned}$$

Standard eqns of above LPP.

$$2u + 2v + x = 1$$

$$3u + v + y = 1$$

$$-22u - 14v + p = 0$$

Initial simple table,

| B.V | u | v | x | y | p | R.H.S |
|-----|-----|-----|---|---|---|-------|
| | 2 | 2 | 1 | 0 | 0 | 1 |
| | 3 | 1 | 0 | 1 | 0 | 1 |
| | -22 | -14 | 0 | 0 | 1 | 0 |

smallest negative number in last row ; -22

∴ pivot column = 0

Now, $\frac{1}{2} = 0.5$ and $\frac{1}{3} = 0.33$

Smallest non-negative ratio $\frac{1}{3}$

pivot element 3.

Apply $R_2 \rightarrow \frac{1}{3}R_2$

| C.V | U | V | X | Y ₀ | P | R.H.S |
|-----|---------------|-----|---|----------------|---|---------------|
| 2 | 2 | 1 | 0 | 0 | 0 | 1 |
| 1 | $\frac{1}{3}$ | 0 | 0 | $\frac{1}{3}$ | 0 | $\frac{1}{3}$ |
| | -22 | -14 | 0 | 0 | 1 | 0 |

$$R_2 \rightarrow R_1 - 2R_2 \text{ and } R_3 \rightarrow R_3 + 22R_2$$

| C.V | U | V | X | Y ₀ | P | R.H.S |
|-----|-----------------|---------------|---|----------------|---|----------------|
| 0 | 0 | $\frac{1}{3}$ | 1 | $-\frac{1}{3}$ | 0 | $\frac{1}{3}$ |
| 1 | $\frac{1}{3}$ | 0 | 0 | $\frac{1}{3}$ | 0 | $\frac{1}{3}$ |
| 0 | $\frac{-20}{3}$ | 0 | 0 | $\frac{22}{3}$ | 1 | $\frac{22}{3}$ |

Negative entry exist y_0 last row,

\therefore pivot column = v

Now, $\frac{\frac{1}{3}}{\frac{1}{3}} = \frac{1}{4} = 0.25$, $\frac{1}{\frac{1}{3}} = 3$

Smallest non negative ratio is $\frac{1}{4}$.

\therefore pivot element = y_0

$$R_1 \rightarrow \frac{1}{4}R_1$$

| R.V | U | V | x | y | P | R.H.S |
|-----|---|-----------------|---------------|----------------|---|----------------|
| | 0 | 1 | $\frac{3}{4}$ | $\frac{1}{2}$ | 0 | $\frac{1}{4}$ |
| 2 | 1 | $\frac{1}{3}$ | 0 | 5 | 0 | $\frac{1}{3}$ |
| | 0 | $-\frac{20}{3}$ | 0 | $\frac{23}{3}$ | 1 | $\frac{22}{3}$ |

$$R_2 \rightarrow R_2 - \frac{1}{3}R_1 \text{ and } R_3 \rightarrow R_3 + \frac{20}{3}R_1$$

| R.V | U | V | x | y | P | R.H.S |
|-----|---|---|----------------|----------------|---|---------------|
| | 0 | 1 | $\frac{3}{4}$ | $-\frac{1}{2}$ | 0 | $\frac{1}{4}$ |
| 1 | 0 | 0 | $-\frac{1}{4}$ | $\frac{1}{2}$ | 0 | $\frac{1}{4}$ |
| | 0 | 0 | 5 | 9 | 1 | 9 |

No negative entry in last row,

i. Minimize, Z : 9

at $x = 5$ and $y = 9$