

**ME324: IEOR**

**Assignment 04: Duality and Dual Simplex Method**

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1. Write the dual of the following LP problems:

- a. Minimize  $z = x_1 - x_2 + 3x_3$ ,  
subject to (i)  $x_1 + x_2 + x_3 \leq 10$ ; (ii)  $2x_1 - x_2 - x_3 \leq 2$ ;  
(iii)  $2x_1 - 2x_2 - 3x_3 \leq 6$ , and  $x_1, x_2, x_3 \geq 0$ .
- b. Maximize  $z = 3x_1 - 2x_2 + 4x_3$ ,  
subject to (i)  $3x_1 + 5x_2 + 4x_3 \geq 7$ ; (ii)  $6x_1 + x_2 + 3x_3 \geq 4$ ;  
(iii)  $7x_1 - 2x_2 - x_3 \leq 10$ ; (iv)  $x_1 - 2x_2 + 5x_3 \geq 3$ ;  
(v)  $4x_1 + 7x_2 - 2x_3 \geq 2$ , and  $x_1, x_2, x_3 \geq 0$ .
- c. Minimize  $z = x_1 - 3x_2 - 3x_3$ ,  
subject to (i)  $3x_1 - x_2 + 2x_3 \leq 7$ ; (ii)  $2x_1 - 4x_2 \geq 12$ ;  
(iii)  $-4x_1 + 3x_2 + 8x_3 = 10$ , and  $x_1, x_2 \geq 0$ ;  $x_3$  unrestricted.

2. Use the dual simplex method to solve the following problems

- a. Maximize  $z = -3x_1 - 2x_2$ ,  
subject to (i)  $x_1 + x_2 \geq 1$ ; (ii)  $x_1 + x_2 \leq 7$ ; (iii)  $x_1 + 2x_2 \geq 10$ ;  
(iv)  $x_2 \leq 3$ , and  $x_1, x_2 \geq 0$ .
- b. Minimize  $z = 3x_1 + x_2$   
subject to (i)  $x_1 + x_2 \geq 1$ ; (ii)  $2x_1 + 3x_2 \geq 2$ , and  $x_1, x_2 \geq 0$ .
- c. Minimize  $z = -2x_1 - 2x_2 - 4x_3$ ,  
subject to (i)  $2x_1 + 3x_2 + 5x_3 \geq 2$ ; (ii)  $3x_1 + x_2 + 7x_3 \leq 3$ ;  
(iii)  $x_1 + 4x_2 + 6x_3 \leq 5$ ; and  $x_1, x_2, x_3 \geq 0$