

Ans 1

Maximize $z = 4x_1 + 3x_2$ subject to

(i) $2x_1 + x_2 \leq 1000$

(ii) $x_1 + x_2 \leq 800$

(iii) $x_1 \leq 400$

(iv) $x_2 \leq 700$

$x_1, x_2 \geq 0$

Graphical solution:



Corner Solution

Corner Point	(x_1, x_2)	z
A	$(0, 0)$	0
B	$(0, 700)$	2100
C	$(100, 700)$	2500
D	$(200, 600)$	2600
E	$(400, 200)$	2200
F	$(400, 0)$	1600

We see that at $D(x_1, x_2) = (200, 600)$, z attains its maximum value

Thus $x_1 = 200$ and $x_2 = 600$ is the optimum solution resulting in $z = 2600$ as per graphical solution

Simplex Method The equations become on introducing slack variables as follows

Maximize $z = 4x_1 + 3x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4$
subject to (i) $2x_1 + x_2 + s_1 = 1000$

(ii) $x_1 + x_2 + s_2 = 800$

(iii) $x_1 + s_3 = 400$

(iv) $x_2 + s_4 = 700$

such that $x_1, x_2, s_1, s_2, s_3, s_4 \geq 0$

$m = 4$ $n = 6$

Let Basic variables = $\{s_1, s_2, s_3, s_4\}$

Non-Basic variables = $\{x_1, x_2\} = (0, 0)$

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

~~First Iteration~~ Initial Simplex Table

Basic	z	x_1	x_2	s_1	s_2	s_3	s_4	Solution	Ratio
z	1	-4	-3	0	0	0	0	0	
s_1	0	2	1	1	0	0	0	1000	500
s_2	0	1	1	0	1	0	0	800	800
s_3	0	1	0	0	0	1	0	400	400
s_4	0	0	1	0	0	0	1	700	700/0

↑
Entering Variable

Pivot Element = 1

After Gauss-Jordan Row Operation:

First iteration:

Basic	Z	x_1	x_2	s_1	s_2	s_3	s_4	Solution	Ratio
Z	1	0	-3	0	0	4	0	1600	
s_1	0	0	1	1	0	-2	0	200	200
s_2	0	0	1	0	1	-1	0	400	400
x_1	0	1	0	0	0	1	0	400	400/0
s_4	0	0	1	0	0	0	1	700	700

↑
 Entering variable = x_2 Leaving variable = s_1
 Pivot element = 1

After Gauss-Jordan row operations:

Second iteration:

Basic	Z	x_1	x_2	s_1	s_2	s_3	s_4	Solution	Ratio
Z	1	0	0	3	0	-2	0	2200	
x_2	0	0	1	1	0	-2	0	200	-100
s_2	0	0	0	-1	1	1	0	200	200
x_1	0	1	0	0	0	1	0	400	400
s_4	0	0	0	-1	0	2	1	500	250

↑
 Leaving base variable = s_2 Entering variable = s_3 Pivot element = 1

After Gauss-Jordan row operations

Third iteration:

Basic	Z	x_1	x_2	s_1	s_2	s_3	s_4	Solution	Ratio
Z	1	0	0	1	2	0	0	2600	
x_2	0	0	1	-1	2	0	0	600	
s_3	0	0	0	-1	1	1	0	200	
x_1	0	1	0	1	-1	0	0	200	
s_4	0	0	0	1	-2	0	1	100	

After 3 iterations, we have no entering variable.

$$x_1 = 200, \quad x_2 = 600, \quad s_1 = 0, \quad s_2 = 0, \quad s_3 = 200, \quad s_4 = 100$$

And $Z_{\max} = 2600$

This solution is in agreement with the graphical solution.

Ans 2

Maximize $Z = x_1 + x_2 + x_3$ subject to

(1) $4x_1 + 5x_2 + 3x_3 \leq 15$

(11) $10x_1 + 7x_2 + x_3 \leq 12$

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

In simplex method

$$4x_1 + 5x_2 + 3x_3 + s_1 = 15$$

$$10x_1 + 7x_2 + x_3 + s_2 = 12$$

$$Z - x_1 - x_2 - x_3 = 0, \quad x_1, x_2, x_3, s_1, s_2 \geq 0$$

$$n = 5$$

$$m = 2$$

Basic variables = s_1, s_2

Basic	Z	x_1	x_2	x_3	s_1	s_2	Solution	Ratio
Z	1	-1	-1	-1	0	0	0	
s_1	0	4	5	3	1	0	15	15/4
s_2	0	10	7	1	0	1	12	6/5

Entering variable = x_1 , Leaving variable = s_2 , first element is 10
First iteration: is complete

Basic	Z	x_1	x_2	x_3	s_1	s_2	Solution	Ratio
Z	1	0	-3/10	-1/10	0	1/10	6/5	
s_1	0	0	11/5	13/5	1	-2/5	51/5	51/13
x_1	0	1	7/10	1/10	0	1/10	6/5	12

Entering variable = x_3 , Leaving Basic Variable = s_1 , first element = 13/5

Second iteration!

DATE

Basic	Z	x_1	x_2	x_3	s_1	s_2	Solution	Ratio
Z	1	0	$6/13$	0	$9/26$	$-1/26$	$123/26$	$123/26$
x_3	0	0	$11/13$	1	$5/13$	$-2/13$	$5/13$	$-5/2$
x_1	0	1	$8/13$	0	$-1/26$	$3/26$	$21/26$	7

Entering variable = s_2 , Leaving Basic variable = x_1 , Pivot element = $3/26$

Third iteration

Basic	Z	x_1	x_2	x_3	s_1	s_2	Solution
Z	1	$1/3$	$2/3$	0	$1/3$	0	5
x_3	0	$1/3$	$5/3$	1	$1/3$	0	5
s_2	0	$26/3$	$16/3$	0	$-1/3$	1	7

After 3 iterations, we have no entering variable
Thus

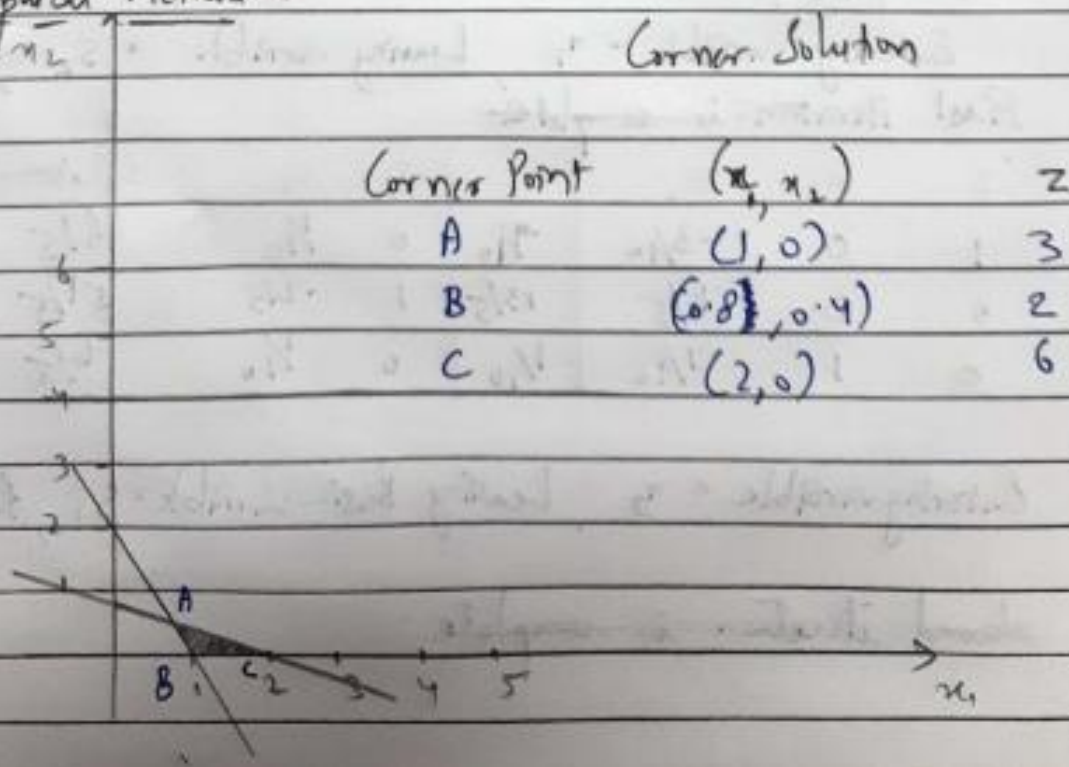
$$Z_{\max} = 5$$

for $x_1 = 0$, $x_2 = 0$, $x_3 = 5$, $s_1 = 0$, $s_2 = 7$

Ans 3 Minimize ~~$z = 2x_1 + x_2$~~ $z = 3x_1 - x_2$ subject to
(i) $2x_1 + x_2 \geq 2$ (ii) $x_1 + 3x_2 \leq 2$, (iii) $x_2 \leq 4$, $x_1, x_2 \geq 0$

Graphical Method

Corner Solution



We observe that for $x_1 = 0.8$, $x_2 = 0.4$, we have minimum value of z , $z_{\min} = 2$

Simplex Method:

Constraints

$$2x_1 + x_2 - s_1 + R_1 = 2$$

$$x_1 + 3x_2 + s_2 = 2$$

$$x_2 + s_3 = 4$$

$s_1, s_2, s_3 \rightarrow$ surplus and slack variables, $R_1 \rightarrow$ artificial variable

Minimize $Z = 3x_1 - x_2 + 0 \cdot s_1 + 0 \cdot s_2 + 0 \cdot s_3 + MR_1$

$$Z - 3x_1 + x_2 + 0 \cdot s_1 + 0 \cdot s_2 + 0 \cdot s_3 - MR_1 = 0$$

such that $x_1, x_2, s_1, s_2, s_3, R_1 \geq 0$

$n = 6$ $m = 3$

Basic variables = (R_1, s_2, s_3)

Initial Simplex Table

Basic	x_1	x_2	s_1	s_2	s_3	R_1	Solution	Ratio
Z	-3	1	0	0	0	-M	0	
R_1	2	1	-1	0	0	1	2	
s_2	1	3	0	1	0	0	2	
s_3	0	1	0	0	1	0	4	

New z-row = Old z-row + $M \times R_1$ -row

Basic	x_1	x_2	s_1	s_2	s_3	R_1	Solution	Ratio
Z	$-3+2M$	$1+M$	$-M$	0	0	0	$2M$	
R_1	2	1	-1	0	0	1	2	1
s_2	1	3	0	1	0	0	2	2
s_3	0	1	0	0	1	0	4	$4/0$

Leaving Basic Variable = R_1 , Entering Variable = x_1 , Pivot Element = 2

1st Iteration

DATE

Basic	x_1	x_2	s_1	s_2	s_3	R_1	Solution	Ratio
z	0	$5/2$	$-3/2$	0	0	$3/2 - M$	3	
x_1	1	$1/2$	$-1/2$	0	0	$1/2$	1	2
s_2	0	$5/2$	$1/2$	1	0	$-1/2$	1	$2/5$
s_3	0	1	0	0	1	0	4	4

Entering variable = x_2 , Leaving variable = s_2 , Pivot Element = $5/2$

2nd iteration

Basic	x_1	x_2	s_1	s_2	s_3	R_1	Solution	Ratio
z	0	0	-2	-1	0	$2 - M$	2	
x_1	1	0	$-3/5$	$-1/5$	0	$3/5$	$4/5$	
x_2	0	1	$1/5$	$2/5$	0	$-1/5$	$2/5$	
s_3	0	0	$-1/5$	$-2/5$	1	$1/5$	$18/5$	

After 2nd iteration, no entering variable

Thus $z_{\min} = 2$

with $x_1 = 4/5 = 0.8$, $x_2 = 2/5 = 0.4$, $s_3 = 18/5 = 3.6$

This solution is in agreement with the graphical solution

Ans 4

Minimize $z = 2x_1 + x_2$
 subject to (i) $3x_1 + x_2 = 3$, (ii) $4x_1 + 3x_2 \geq 6$, (iii) $x_1 + 2x_2 \leq 4$

$x_1, x_2 \geq 0$

Simplex method

Constraints: $3x_1 + x_2 + R_1 = 3$

$4x_1 + 3x_2 - s_1 + R_2 = 6$

$x_1 + 2x_2 + s_2 = 4$

$x_1, x_2, s_1, s_2, R_1, R_2 \geq 0$

$R_1, R_2 \rightarrow$ artificial variable

$s_1 \rightarrow$ surplus variable

$s_2 \rightarrow$ slack variable

Minimize $z = 2x_1 + x_2 + MR_1 + MR_2$

$z - 2x_1 - x_2 - MR_1 - MR_2 = 0$

$n=6$, $m=3$ Basic variables = (R_1, R_2, s_2)

Initial Simplex Table

DATE

Basic	x_1	x_2	s_1	s_2	R_1	R_2	Solution	Ratio
z	-2	-1	0	0	-M	-M	0	
R_1	3	1	0	0	1	0	3	
R_2	4	3	-1	0	0	1	6	
s_2	1	2	0	1	0	0	4	

$$\text{New } z\text{-row} = \text{Old } z\text{-row} + M \text{ row } - R_1 + M \text{ row } R_2$$

Basic	x_1	x_2	s_1	s_2	R_1	R_2	Solution	Ratio
z	$-2+7M$	$-1+4M$	-M	0	0	0	$-9M$	
R_1	3	1	0	0	1	0	3	1
R_2	4	3	-1	0	0	1	6	$3/2$
s_2	1	2	0	1	0	0	4	4

Entering variable = x_1 , Leaving basic variable = R_1 , Pivot Element = 3
First iteration:

Basic	x_1	x_2	s_1	s_2	R_1	R_2	Solution	Ratio
z	0	$\frac{1}{3}+5M/3$	-M	0	$(-7M+2)/3$	0	$2M+2$	
x_1	1	$1/3$	0	0	$1/3$	0	1	3
R_2	0	$5/3$	-1	0	$-4/3$	1	2	$6/5$
s_2	0	$5/3$	0	1	$-1/3$	0	3	$9/5$

Entering variable = x_2 , Leaving basic variable = R_2 , Pivot Element = $5/3$
Second iteration:

Basic	x_1	x_2	s_1	s_2	R_1	R_2	Solution	Ratio
z	0	0	$-1/5$	0	$-M+2/5$	$1/5-M$	$12/5$	
x_1	1	0	$1/5$	0	$3/5$	$-1/5$	$3/5$	
x_2	0	1	$-3/5$	0	$-4/5$	$3/5$	$6/5$	
s_2	0	0	1	1	1	-1	1	

After 2 iterations, no entering variable is left.

$$Z_{\min} = \frac{12-2.4}{5} \text{ with } x_1 = 3/5, x_2 = 6/5, s_2 = 1$$

and other non-basic variables.

$$\text{i.e. } s_1 = R_1 = R_2 = 0$$

Ans

Decision Variables:

x_1 = Number of 100s of hard cover books
 x_2 = Number of 100s of paperback books

Objective function: Minimize $z = 600x_1 + 500x_2$

Constraints

$$2x_1 + x_2 \geq 80$$

$$x_1 + 2x_2 \geq 60$$

$$x_1, x_2 \geq 0$$

{ Printing Press hours }

{ Non negativity }

Simplex Method

Constraints

$$2x_1 + x_2 - s_1 + R_1 = 80$$

$$x_1 + 2x_2 - s_2 + R_2 = 60$$

$$x_1, x_2, s_1, s_2, R_1, R_2 \geq 0$$

s_1, s_2 → surplus variables
 R_1, R_2 → artificial variables

$$\text{Minimize } z = 600x_1 + 500x_2 + MR_1 + MR_2$$

$$z - 600x_1 - 500x_2 - MR_1 - MR_2 = 0$$

Initial Simplex Table

Basic variables = R_1, R_2

Basic	x_1	x_2	s_1	s_2	R_1	R_2	Solution	Ratio
z	-600	-500	0	0	-M	-M	0	
R_1	2	1	-1	0	1	0	80	
R_2	1	2	0	-1	0	1	60	

$$\text{New } z\text{-row} = \text{old } z\text{-row} + M \times R_1\text{-row} + M \times R_2\text{-row}$$

Basic	x_1	x_2	s_1	s_2	R_1	R_2	Solution	Ratio
z	3M-600	3M-500	-M	-M	0	0	140M	
R_1	2	1	-1	0	1	0	80	80
R_2	1	2	0	-1	0	1	60	30

Entering variable = x_2 , Leaving basic variable = R_2 , Pivot Element = 2

1st Iteration

Basic	x_1	x_2	S_1	S_2	R_1	R_2	Solution	Ratio
Z	$(3M-700)/2$	0	-M	$M/2-250$	0	$(500-3M)/2$	$50M+5000$	
R_1	$3/2$	0	-1	$1/2$	1	$-1/2$	50	$100/3$
x_2	$1/2$	1	0	$-1/2$	0	$1/2$	30	60

Entering variable = x_1 , Leaving Variable = R_1 , Pivot Element = $3/2$

2nd Iteration

Basic	x_1	x_2	S_1	S_2	R_1	R_2	Solution
Z	0	0	$-700/3$	$400/3$	$-M+700/2$	$-M+400/2$	$80000/3$
x_1	1	0	$-2/3$	$1/3$	$2/3$	$-1/3$	$100/3$
x_2	0	1	$1/3$	$-2/3$	$-1/3$	$2/3$	$40/3$

After 2 iterations, we have no more entering variables.

Thus $Z_{min} = 80000/3$

with $x_1 = \frac{100}{3}$ and $x_2 = \frac{40}{3}$

Hard cover books printed in one hour = $\frac{100 \times 100}{3} = \frac{10000}{3}$

Paperback books printed in one hour = $\frac{40 \times 100}{3} = \frac{4000}{3}$

Total minimum cost = INR $\frac{80000}{3}$