Programming Assignment Part II

Kelly Kaoudis
CSCI 5654, Fall 2013

November 6, 2013

1 Deliverable

1. Part 2: solveOptimizationPhase implementing the following requirements:

2. take as input the problem matrix, the rhs constant, and the objective coefficient vector and

3. output the maximum objective value and an n x 1 vector of values for the optimal solution for the *original problem variables*

2 Implementation

I decided to just call my solver function pivotWithEtaFactors and build the completed framework around it instead of rewriting code. Also in that spirit, I took chunks from testMyPivot where necessary.

To run this beast, call testOptPhase(m,n) in the correct folder, as one would for testMyPivot(m,n). All other code should be called from there.

solveOptimizationPhase compares the objective value to linprog. I did not test yet on the evil problems, but if I do the initialization phase extra credit I'll test my optimization phase on those problems at the same time.