

$$\min z = -4x_1 - x_2 - 2x_3$$

$$\textcircled{1} -x_1 + 2x_2 + 3x_3 + x_4 = 2$$

$$\textcircled{2} 2x_1 + 4x_2 - x_3 + x_5 = 3$$

$$\textcircled{3} -3x_1 + x_2 + 2x_3 + x_6 = 3$$

$$x_1, x_2, x_3, x_4, x_5, x_6 \geq 0$$

Variabili di

Slack

$$\underline{C}^T = [-4 \ -1 \ -2 \ 0 \ 0 \ 0]$$

$$A = \begin{bmatrix} -1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 4 & -1 & 0 & 1 & 0 \\ -3 & 1 & 2 & 0 & 0 & 1 \end{bmatrix} \quad \underline{b} = \begin{bmatrix} 2 \\ 3 \\ 3 \end{bmatrix}$$

$B$

1 OTTIMALITÀ

$$B = \{4, 5, 6\}$$

$$N = \{1, 2, 3\}$$

$$A_B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad A_B^{-1} = A_B$$

$$\underline{C}_B^T = [0 \ 0 \ 0]$$

non sono tutti  $\leq 0$

$$z_1 - C_1 = [0 \ 0 \ 0] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \\ -3 \end{bmatrix} - (-4) = 0 - (-4) = 4 \quad x_1$$

$$z_2 - C_2 = [0 \ 0 \ 0] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix} - (-1) = 0 - (-1) = 1$$

$$z_3 - C_3 = [0 \ 0 \ 0] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ -1 \\ 2 \end{bmatrix} - (-2) = 0 - (-2) = 2$$

ILLIMITATEZZA

$$\underline{y}_1 = A_B^{-1} \underline{a}_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \\ -3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ -3 \end{bmatrix}$$

Esiste almeno un coefficiente  $> 0$  in  $\underline{y}_1$

$$\underline{\bar{b}} = A_B^{-1} \underline{b} = \begin{bmatrix} 2 \\ 3 \\ 3 \end{bmatrix} \quad B = \{4, 5, 6\}$$

Minimi Report.

$$\min \left\{ \frac{3}{2} \right\} = \frac{3}{2} \rightarrow x_5 \text{ entra in } x_1$$

2

OPTIMALITÀ

B = { 4, 1, 6 }

N = { 5, 2, 3 }

C^T\_B = [ 0 -4 0 ]

A\_B = [ [1 -1 0], [0 2 0], [0 -3 1] ]

A\_B^-1 = [ [1 -1 0 | 1 0 0], [0 2 0 | 0 1 0], [0 -3 1 | 0 0 1] ] = [ [1 -1 0 | 1 0 0], [0 2 0 | 0 1 0], [0 -3 1 | 0 0 1] ] = [ [1 -1 0 | 1 0 0], [0 1 0 | 0 1/2 0], [0 -3 1 | 0 0 1] ] = [ [1 0 0 | 1 1/2 0], [0 1 0 | 0 1/2 0], [0 -3 1 | 0 0 1] ] = [ [1 0 0 | 1 1/2 0], [0 1 0 | 0 1/2 0], [0 0 1 | 0 3/2 1] ]

z\_5 - C\_5 = [0 -4 0] [ [1 1/2 0], [0 1/2 0], [0 3/2 1] ] [ [0], [1], [0] ] - 0 = [0 -2 0] [ [0], [1], [0] ] - 0 = -2 - 0 = -2

z\_2 - C\_2 = [0 -4 0] [ [1 1/2 0], [0 1/2 0], [0 3/2 1] ] [ [2], [4], [1] ] - (-1) = [0 -2 0] [ [2], [4], [1] ] + 1 = -8 + 1 = -7

z\_3 - C\_3 = [0 -4 0] [ [1 1/2 0], [0 1/2 0], [0 3/2 1] ] [ [3], [-1], [2] ] - (-2) = [0 -2 0] [ [3], [-1], [2] ] + 2 = 2 + 2 = 4

non sono tutti < 0

x\_3

ILLIMITATEZZA

y\_3 = A\_B^-1 a\_3 = [ [1 1/2 0], [0 1/2 0], [0 3/2 1] ] [ [3], [-1], [2] ] = [ [5/2], [-1/2], [2] ]

Esiste almeno un componente > 0 in y\_1

l\_bar = A\_B^-1 l = [ [1 1/2 0], [0 1/2 0], [0 3/2 1] ] [ [2], [3], [3] ] = [ [7/2], [3/2], [15/2] ] x\_4 x\_1 x\_6 B = { 4, 1, 6 }

Minimi Rapporti

min { 7/2 / 5/2, 15/2 / 2 } = min { 1, 4, 3, 7.5 } = 7/5

x\_4 entra in x\_3

3 OTTIMALITÀ  $\downarrow$

$$B = \{3, 1, 6\} \quad N = \{5, 2, 4\} \quad \underline{C}_B^T = [-2 \ -4 \ 0]$$

$$A_B = \begin{bmatrix} 3 & -1 & 0 \\ -1 & 2 & 0 \\ 2 & -3 & 1 \end{bmatrix}$$

$$A_B^{-1} = \begin{bmatrix} 2/5 & 1/5 & 0 \\ 1/5 & 3/5 & 0 \\ -1/5 & 7/5 & 1 \end{bmatrix}$$

$$z_5 - c_5 = [-2 \ -4 \ 0] \begin{bmatrix} 2/5 & 1/5 & 0 \\ 1/5 & 3/5 & 0 \\ -1/5 & 7/5 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - 0 = \left[-\frac{2}{5} - \frac{14}{5} \ 0\right] \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - 0 = -\frac{16}{5}$$

$$z_2 - c_2 = [-2 \ -4 \ 0] \begin{bmatrix} 2/5 & 1/5 & 0 \\ 1/5 & 3/5 & 0 \\ -1/5 & 7/5 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix} - (-1) = \left[-\frac{2}{5} - \frac{14}{5} \ 0\right] \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix} + 1 = -\frac{72}{5} + 1 = -\frac{67}{5}$$

$$z_4 - c_4 = [-2 \ -4 \ 0] \begin{bmatrix} 2/5 & 1/5 & 0 \\ 1/5 & 3/5 & 0 \\ -1/5 & 7/5 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - 0 = \left[-\frac{2}{5} - \frac{14}{5} \ 0\right] \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - 0 = -\frac{8}{5}$$

Tutti sono  $\leq 0$ , quindi: questo base è OTTIMA.

BASE AMMISSIBILE?

$$B = \{3, 1, 6\}$$

$$\underline{x}_B = A_B^{-1} \underline{b}$$

$$\underline{x}_B = \begin{bmatrix} 2/5 & 1/5 & 0 \\ 1/5 & 3/5 & 0 \\ -1 & 7/5 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 3 \end{bmatrix} = \begin{bmatrix} 7/5 \\ 11/5 \\ 34/5 \end{bmatrix} \quad \text{Tutti } \geq 0$$

È ammissibile.

IL SIMPLESSO HA OTTIMO FINITO

$$B = \{3, 1, 6\}$$