

Ex. ② solve following example by simplex method.

$$\begin{aligned}
 &\text{Maximize } z = 5x_1 + 3x_2 \\
 &\text{subject to } \begin{aligned} x_1 + x_2 &\leq 2 \\ 5x_1 + 2x_2 &\leq 10 \\ 3x_1 + 8x_2 &\leq 12 \end{aligned} \\
 &x_1, x_2 \geq 0
 \end{aligned}$$

Soln: ① Convert to standard form
Introduce the slack variable
 s_1, s_2 & s_3

$$\begin{aligned}
 &\text{Maximize } z = 5x_1 + 3x_2 + 0 \cdot s_1 + 0 \cdot s_2 + 0 \cdot s_3 \\
 &\text{subject to } \begin{aligned} x_1 + x_2 + s_1 + 0 \cdot s_2 + 0 \cdot s_3 &= 2 \\ 5x_1 + 2x_2 + 0 \cdot s_1 + s_2 + 0 \cdot s_3 &= 10 \\ 3x_1 + 8x_2 + 0 \cdot s_1 + 0 \cdot s_2 + s_3 &= 12 \end{aligned} \\
 &x_1, x_2, x_3, s_1, s_2 \text{ & } s_3 \geq 0
 \end{aligned}$$

② Now

prepare initial simplex table.
of the above problem

C_j		5	3	0	0	0	b	θ
C_B	Basic variable	x_1	x_2	s_1	s_2	s_3	soln	Ratio
0	s_1	1	1	1	0	0	2	$2/1=2 \leftarrow \text{min key row}$
0	s_2	5	2	0	1	0	10	$10/5=2$
0	s_3	3	8	0	0	1	12	$12/3=4$
$z_j = \sum C_B \cdot a_{ij}$		0	0	0	0	0	0	
$C_j - z_j$		5	3	0	0	0	0	

max ↑ key column

1) calculation of z_j

$$x_1 \quad 0 \times 1 + 0 \times 5 + 0 \times 3 = 0$$

$$x_2 \quad 0 \times 1 + 0 \times 2 + 0 \times 8 = 0$$

$$s_1 \quad 0 \times 1 + 0 \times 0 + 0 \times 0 = 0$$

$$s_2 \quad 0 \times 0 + 0 \times 1 + 0 \times 0 = 0$$

$$s_3 \quad 0 \times 0 + 0 \times 0 + 0 \times 1 = 0$$

$$b \quad 0 \times 2 + 0 \times 10 + 0 \times 12 = 0$$

For maximize $C_j - z_j \leq 0$

For maximize perform iteration upto zero or -ve if we get zero or -ve

& For minimize $C_j - z_j \geq 0$ optimal

→ Now find key column i.e. max +ve element from $C_j - z_j$ in the above case it is 5

→ Now find key row i.e. minimum ratio i.e. Ratio values are divided by key column values.
in the above case we select $2/1$ because the intersection element we get one.

If we select $10/5 = 2$ then we have to make intersection element by applying some formula condition.

∴ I select $2/1$

→ Now the intersection of key column & key row is 1 ∴ 1 is our key element or pivot element.

→ Find entering or incoming variable above key element & Leaving variable beside key element.

Here Incoming or entering variable is x_1

& Leaving variable is S_1

* In the above table all values of $C_j - Z_j$ are not less than or equal to zero

(For answer values required for of $C_j - Z_j$ is -ve or zero)

∴ The next Iteration is as follows

C_j		5	3	0	0	0		
C_{B_i}	Basic variable	x_1	x_2	s_1	s_2	s_3	Soln	Ratio
5	x_1	1	1	1	0	0	2	6
0	s_2	0	-3	-5	1	0	0	
0	s_3	0	5	-3	0	1	6	
$Z_j = \sum C_{B_i} \cdot a_{ij}$		5	5	5	0	0	10	
$C_j - Z_j$		0	-2	-5	0	0		

→ Now make all corresponding key element value zero make 5 & 3 as zero

$$\therefore R_2 \rightarrow R_2 - 5R_1 \quad \& \quad R_3 \rightarrow R_3 - 3R_1$$

$$\text{or } R_{2(\text{new})} = R_{2(\text{old})} - 5R_{1(\text{new})} \quad \text{or } R_{3(\text{new})} = R_{3(\text{old})} - 3R_{1(\text{new})}$$

$$x_1 = 5 - 5(1) = 0$$

$$x_2 = 2 - 5(1) = -3$$

$$s_1 = 0 - 5(1) = -5$$

$$s_2 = 1 - 5(0) = 1$$

$$s_3 = 0 - 5(0) = 0$$

$$b = 10 - 5(2) = 0$$

$$x_1 = 3 - 3(1) = 0$$

$$x_2 = 8 - 3(1) = 5$$

$$s_1 = 0 - 3(1) = -3$$

$$s_2 = 0 - 3(0) = 0$$

$$s_3 = 1 - 3(0) = 1$$

$$b = 12 - 3(2) = 12 - 6 = 6$$

Now calculate z_j

$$z_j = \sum C_{B_i} \cdot a_{ij}$$

$$x_1 = 5 \times 1 + 0 \times 0 + 0 \times 0 = 5$$

$$x_2 = 5 \times 1 + 0 \times -3 + 0 \times 5 = 5$$

$$s_1 = 5 \times 1 + 0 \times -5 + 0 \times -3 = 5$$

$$s_2 = 5 \times 0 + 0 \times 1 + 0 \times 0 = 0$$

$$s_3 = 5 \times 0 + 0 \times 0 + 0 \times 1 = 0$$

$$b = 5 \times 2 + 0 \times 0 + 0 \times 6 = 10$$

Now in the above table all the $C_j - Z_j$ values are less than or equal to zero

Hence optimality is reached & the corresponding optimal solution is

$$x_1 = 2 \quad x_2 = 0$$

in Basic variable
No x_2 variable
 $\therefore x_2 = 0$

$$\& z(\text{optimum}) = 10$$

Ex ③ Solve the following LP problem using simplex method.

Maximize $Z = 10x_1 + 15x_2 + 20x_3$
subject to

$$2x_1 + 4x_2 + 6x_3 \leq 24$$

$$3x_1 + 9x_2 + 6x_3 \leq 30$$

$$x_1, x_2 \text{ \& } x_3 \geq 0$$

Soln:-

The standard form of this problem is

Maximize $Z = 10x_1 + 15x_2 + 20x_3 + 0 \cdot s_1 + 0 \cdot s_2$
subject to

$$2x_1 + 4x_2 + 6x_3 + s_1 = 24$$

$$3x_1 + 9x_2 + 6x_3 + s_2 = 30$$

$$x_1, x_2, x_3, s_1 \text{ \& } s_2 \geq 0$$

where s_1 & s_2 are slack variables which are introduced to balance the constraints.

The initial simplex table of the above problem is shown below.