

6.2 解: 数学模型如下:

设咖啡豆 1, 2, 3 分别使用 x_1, x_2, x_3 kg

$$\min Z = 20x_1 + 28x_2 + 18x_3$$

$$s.t. \quad x_1 + x_2 + x_3 = 1000$$

$$\frac{75x_1 + 85x_2 + 60x_3}{1000} \geq 75$$

$$\frac{86x_1 + 88x_2 + 75x_3}{1000} \geq 80$$

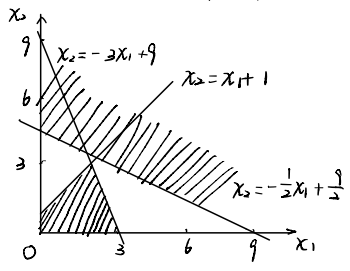
$$x_1 \leq 500$$

$$x_2 \leq 600$$

$$x_3 \leq 400$$

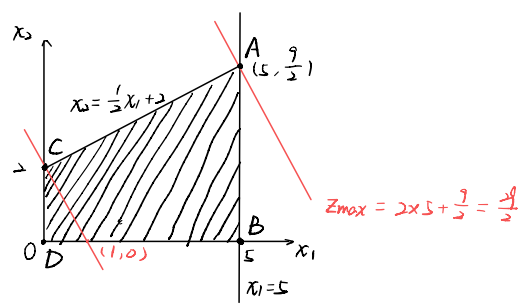
$$x_1, x_2, x_3 \geq 0$$

6.4 解: (1) 可行域如下图所示阴影部分所示



无可行解

6.6 解: (1) 可行域如下图所示阴影部分所示



$$\text{令 } Z = 2x_1 + x_2$$

$$\Rightarrow x_2 = -2x_1 + Z, \text{ 如上图}$$

当 $x_1 = 5, x_2 = \frac{9}{2}$ 时得到最优解

$$Z_{\max} = \frac{21}{2}$$

(2) 标准形为

$$\min -2x_1 - x_2$$

$$s.t. \quad -x_1 + 2x_2 + x_3 = 4$$

$$x_1 + x_4 = 5$$

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

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

$$\text{所有基为 } B_1 = \begin{bmatrix} -1 & 2 \\ 1 & 0 \end{bmatrix}, B_2 = \begin{bmatrix} -1 & 1 \\ 1 & 0 \end{bmatrix}, B_3 = \begin{bmatrix} -1 & 0 \\ 1 & 1 \end{bmatrix}$$

$$B_5 = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}, B_6 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

可行基有 B_1, B_2, B_5, B_6

每组可行基对应的可行解为

$B_1: x_1 = 5, x_2 = \frac{9}{2}, x_3 = 0, x_4 = 0, Z = -\frac{21}{2}$, 对应点 A

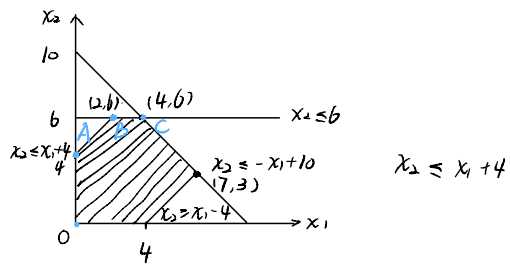
$B_2: x_1 = 5, x_2 = 0, x_3 = 9, x_4 = 0, Z = -10$, 对应点 B

$B_5: x_1 = 0, x_2 = 2, x_3 = 0, x_4 = 5, Z = -2$, 对应点 C

$B_6: x_1 = 0, x_2 = 0, x_3 = 4, x_4 = 5, Z = 0$, 对应点 D

最优解为 $x_1 = 5, x_2 = \frac{9}{2}$, 目标函数值 $Z = \frac{21}{2}$

6.8 解: 图解法: 可行域如下图所示阴影区域所示



$$\text{令 } Z = x_1 + 2x_2 \Rightarrow x_2 = -\frac{1}{2}x_1 + \frac{1}{2}Z$$

当 $x_1 = 4, x_2 = 6$ 时, $Z_{\max} = 16$

单纯形法:

标准形为

$$\min -x_1 - 2x_2$$

$$s.t. \quad -x_1 + x_2 + x_3 = 4$$

$$x_2 + x_4 = 6$$

$$x_1 + x_2 + x_5 = 10$$

$$x_1 - x_2 + x_6 = 4$$

$$x_j \geq 0, j = 1, \dots, 6$$

单纯形表如下:

| C_B | X_B | b | -1 | -2 | 0 | 0 | 0 | 0 | 0 |
|-------|-------|-----|-------|-------|-------|-------|-------|-------|----------|
| | | | x_1 | x_2 | x_3 | x_4 | x_5 | x_6 | θ |
| 0 | x_3 | 4 | -1 | ① | 1 | 0 | 0 | 0 | 4 |
| 0 | x_4 | 6 | 0 | 1 | 0 | 1 | 0 | 0 | 6 |
| 0 | x_5 | 10 | 1 | 1 | 0 | 0 | 1 | 0 | 10 |
| 0 | x_6 | 4 | 1 | -1 | 0 | 0 | 0 | 1 | |
| -Z' | | 0 | -1 | -2 | 0 | 0 | 0 | 0 | |
| <hr/> | | | | | | | | | |
| -2 | x_2 | 4 | -1 | 1 | 1 | 0 | 0 | 0 | |
| 0 | x_4 | 2 | ① | 0 | -1 | 1 | 0 | 0 | 2 |
| 0 | x_5 | 6 | 2 | 0 | -1 | 0 | 1 | 0 | 3 点 A |
| 0 | x_6 | 8 | 0 | 0 | 1 | 0 | 0 | 1 | |
| -Z' | | 8 | -3 | 0 | 2 | 0 | 0 | 0 | |
| <hr/> | | | | | | | | | |
| -2 | x_2 | 6 | 0 | 1 | 0 | 1 | 0 | 0 | |
| -1 | x_1 | 2 | 1 | 0 | -1 | 1 | 0 | 0 | |
| 0 | x_5 | 2 | 0 | 0 | ① | -2 | 1 | 0 | 2 点 B |
| 0 | x_6 | 8 | 0 | 0 | 1 | 0 | 0 | 1 | 8 |
| -Z' | | 14 | 0 | 0 | -1 | 3 | 0 | 0 | |
| <hr/> | | | | | | | | | |
| -2 | x_2 | 6 | 0 | 1 | 0 | 1 | 0 | 0 | |
| -1 | x_1 | 4 | 1 | 0 | 0 | -1 | 1 | 0 | 点 C |
| 0 | x_3 | 2 | 0 | 0 | 1 | -2 | 1 | 0 | |
| 0 | x_6 | 6 | 0 | 0 | 0 | 2 | -1 | 1 | |
| -Z' | | 16 | 0 | 0 | 0 | 1 | 1 | 0 | |

故 $Z'_{\min} = -16, Z_{\max} = 16$, 此时 $x_1 = 4, x_2 = 6$

6.10(1) 标准形:

$$\begin{aligned} \min \quad & -2x_1 + x_2 - x_3 \\ \text{s.t.} \quad & 2x_1 + x_2 + x_4 = 10 \\ & -4x_1 - 2x_2 + 3x_3 + x_5 = 10 \\ & x_1 - 2x_2 + x_3 + x_6 = 14 \\ & x_j \geq 0, j=1, 2, 3, 4, 5, 6 \end{aligned}$$

单纯形表:

| C_B | x_B | b | x_1 | x_2 | x_3 | x_4 | x_5 | x_6 | θ |
|-------|-------|----------------|-------|--------------------|-------|-----------------|-----------------|----------------|---------------|
| 0 | x_4 | 10 | (2) | 1 | 0 | 1 | 0 | 0 | 5 |
| 0 | x_5 | 10 | -4 | -2 | 3 | 0 | 1 | 0 | |
| 0 | x_6 | 14 | 1 | -2 | 1 | 0 | 0 | 1 | 14 |
| -Z | | 0 | -2 | 1 | -1 | 0 | 0 | 0 | |
| -2 | x_1 | 5 | 1 | $\frac{1}{2}$ | 0 | $\frac{1}{2}$ | 0 | 0 | |
| 0 | x_5 | 30 | 0 | 0 | 3 | 2 | 1 | 0 | 10 |
| 0 | x_6 | 9 | 0 | $-\frac{5}{2}$ | (1) | $-\frac{1}{2}$ | 0 | 1 | 9 |
| -Z | | 10 | 0 | 2 | -1 | 1 | 0 | 0 | |
| -2 | x_1 | 5 | 1 | $\frac{1}{2}$ | 0 | $\frac{1}{2}$ | 0 | 0 | 10 |
| 0 | x_5 | 3 | 0 | ($\frac{15}{2}$) | 0 | $\frac{7}{2}$ | 1 | -3 | $\frac{2}{5}$ |
| -1 | x_3 | 9 | 0 | $-\frac{5}{2}$ | 1 | $-\frac{1}{2}$ | 0 | 1 | |
| -Z | | 19 | 0 | $-\frac{1}{2}$ | 0 | $\frac{1}{2}$ | 0 | 1 | |
| -2 | x_1 | $\frac{24}{5}$ | 1 | 0 | 0 | $\frac{4}{15}$ | $-\frac{1}{15}$ | $\frac{1}{5}$ | |
| 1 | x_2 | $\frac{2}{5}$ | 0 | 1 | 0 | $\frac{7}{15}$ | $\frac{2}{15}$ | $-\frac{2}{5}$ | |
| -1 | x_3 | 10 | 0 | 0 | 1 | $\frac{2}{3}$ | $\frac{1}{3}$ | 0 | |
| -Z | | $\frac{96}{5}$ | 0 | 0 | 0 | $\frac{11}{15}$ | $\frac{1}{15}$ | $\frac{4}{5}$ | |

$x_1 = \frac{24}{5}, x_2 = \frac{2}{5}, x_3 = 10$ 为最优解, 对应目标函数值为 $-\frac{96}{5}$

6.13 解: 注意到非基变量 x_1 对应的检验数 $\lambda_1 = 0$

$$\text{令 } x_1 = M (M \geq 0), x_2 = 2 + M, x_3 = 0, x_4 = 10 + 3M$$

$$\Rightarrow \begin{cases} -x_1 + x_2 + x_3 = 2 \\ -3x_1 - 4x_2 + x_4 = 10 \end{cases}, \text{ 故 } \bar{x} = (x_1, x_2, x_3, x_4) \text{ 为可行解}$$

$$\text{且 } Z = x_1 - x_2 = -2$$

故 \bar{x} 为最优解

由 M 任意性知: 有无穷多个最优解.

6.14 解: 标准形:

$$\begin{aligned} \max \quad & 3x_1 - 2x_2 + x_3 + 4x_4 \\ \text{s.t.} \quad & x_1 + x_2 - x_3 - x_4 \leq 6 \\ & -x_1 + 2x_2 - x_3 \leq -5 \\ & 2x_1 + x_2 - 3x_3 + x_4 = -4 \\ & x_1, x_2, x_3 \geq 0, x_4 \text{ 任意} \end{aligned}$$

对偶:

$$\begin{aligned} \min \quad & 6y_1 - 5y_2 - 4y_3 \\ \text{s.t.} \quad & y_1 - y_2 + 2y_3 \geq 3 \\ & y_1 + 2y_2 + y_3 \geq -2 \\ & -y_1 - y_2 - 3y_3 \geq 1 \\ & -y_1 + y_3 = 4 \\ & y_1, y_2 \geq 0, y_3 \text{ 任意} \end{aligned}$$