BigM method

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Find solution using Simplex(BigM) method MAX Z = 5x1 + x2subject to  $5x1 + 2x2 \le 20$  $x1 \ge 3$  $x2 \le 5$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

 $\operatorname{Max} Z = 5x_1 + x_2$ 

# subject to

 $5x_1 + 2x_2 \le 20$   $x_1 \ge 3$   $x_2 \le 5$ and  $x_1, x_2 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

- 1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$
- 2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$
- 3. As the constraint 3 is of type '  $\leq$  ' we should add slack variable  $S_3$

## After introducing slack, surplus, artificial variables

Max  $Z = 5x_1 + x_2 + 0S_1 + 0S_2 + 0S_3 - MA_1$ subject to

 $5x_{1} + 2x_{2} + S_{1} = 20$   $x_{1} - S_{2} + A_{1} = 3$   $x_{2} + S_{3} = 5$ and  $x_{1}, x_{2}, S_{1}, S_{2}, S_{3}, A_{1} \ge 0$ 

Iteration-1		$C_{j}$	5	1	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	20	5	2	1	0	0	0	$\frac{20}{5} = 4$
A <sub>1</sub>	- <i>M</i>	3	(1)	0	0	- 1	0	1	$\frac{3}{1} = 3 \rightarrow$

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S <sub>2</sub>	0	5	0	1	0	0	1	0	
Z = 0		$Z_{j}$	-M	0	0	М	0	- <i>M</i>	
		$C_j - Z_j$	$M+5\uparrow$	1	0	- <i>M</i>	0	0	

Positive maximum  $C_j - Z_j$  is M + 5 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 3 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 1.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 1

 $R_2(\text{new}) = R_2(\text{old})$ 

 $R_1(\text{new}) = R_1(\text{old}) - 5R_2(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old})$ 

Iteration-2		$C_j$	5	1	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_2}}$
<i>S</i> <sub>1</sub>	0	5	0	2	1	(5)	0	$\frac{5}{5} = 1 \rightarrow$
<i>x</i> <sub>1</sub>	5	3	1	0	0	- 1	0	
S <sub>2</sub>	0	5	0	1	0	0	1	
<i>Z</i> = 15		$Z_j$	5	0	0	-5	0	
		$C_j$ - $Z_j$	0	1	0	5 ↑	0	

Positive maximum  $C_j$  -  $Z_j$  is 5 and its column index is 4. So, the entering variable is  $S_2$ .

Minimum ratio is 1 and its row index is 1. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is 5.

Entering =  $S_2$ , Departing =  $S_1$ , Key Element = 5

 $R_1(\text{new}) = R_1(\text{old}) \div 5$ 

 $R_2(\text{new}) = R_2(\text{old}) + R_1(\text{new})$ 

12/22/2017 $R_3(\text{new}) = R_3(\text{old})$ 

Iteration-3		Cj	5	1	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
S <sub>2</sub>	0	1	0	0.4	0.2	1	0	
<i>x</i> <sub>1</sub>	5	4	1	0.4	0.2	0	0	
S <sub>2</sub>	0	5	0	1	0	0	1	
<i>Z</i> = 20		$Z_{j}$	5	2	1	0	0	
		$C_j - Z_j$	0	- 1	- 1	0	0	

Since all  $C_j - Z_j \le 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 4, x_2 = 0$ 

Max Z = 20

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Find solution using Simplex(BigM) method MIN Z = 3x1 + 8x2subject to x1 + x2 = 200 $x1 \le 80$  $x2 \ge 60$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

 $Min Z = 3x_1 + 8x_2$ 

subject to

 $x_1 + x_2 = 200$   $x_1 \le 80$   $x_2 \ge 60$ and  $x_1, x_2 \ge 0;$ 

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type ' = ' we should add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

Min  $Z = 3x_1 + 8x_2 + 0S_1 + 0S_2 + MA_1 + MA_2$ subject to

Iteration-1		C <sub>j</sub>	3	8	0	0	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
A <sub>1</sub>	М	200	1	1	0	0	1	0	$\frac{200}{1} = 200$
S <sub>1</sub>	0	80	1	0	1	0	0	0	

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A <sub>2</sub>	М	60	0	(1)	0	- 1	0	1	$\frac{60}{1} = 60 \rightarrow$	
Z = 0		$Z_{j}$	М	2 <i>M</i>	0	- <i>M</i>	M	М		
		$C_j - Z_j$	- <i>M</i> +3	$-2M+8$ $\uparrow$	0	М	0	0		

Negative minimum  $C_j - Z_j$  is -2M + 8 and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 60 and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 1.

Entering  $= x_2$ , Departing  $= A_2$ , Key Element = 1

 $R_3(\text{new}) = R_3(\text{old})$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old})$ 

Iteration-2		$C_j$	3	8	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	MinRatio $\frac{X_B}{\overline{x_1}}$
$A_1$	М	140	1	0	0	1	1	$\frac{140}{1} = 140$
<i>S</i> <sub>1</sub>	0	80	(1)	0	1	0	0	$\frac{80}{1} = 80 \rightarrow$
x <sub>2</sub>	8	60	0	1	0	- 1	0	
Z = 480		$Z_j$	M	8	0	<i>M</i> - 8	М	
		$C_j - Z_j$	$-M+3$ $\uparrow$	0	0	- <i>M</i> +8	0	

Negative minimum  $C_j - Z_j$  is -M + 3 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 80 and its row index is 2. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is 1.

Entering  $= x_1$ , Departing  $= S_1$ , Key Element = 1

$$R_2(\text{new}) = R_2(\text{old})$$

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old})$ 

Iteration-3		$C_{j}$	3	8	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_2}}$
A <sub>1</sub>	М	60	0	0	- 1	(1)	1	$\frac{60}{1} = 60 \rightarrow$
<i>x</i> <sub>1</sub>	3	80	1	0	1	0	0	
<i>x</i> <sub>2</sub>	8	60	0	1	0	- 1	0	
<i>Z</i> = 720		$Z_{j}$	3	8	- <i>M</i> +3	<i>M</i> - 8	М	
		$C_j - Z_j$	0	0	<i>M</i> - 3	$-M+8$ $\uparrow$	0	

Negative minimum  $C_j - Z_j$  is -M + 8 and its column index is 4. So, the entering variable is  $S_2$ .

Minimum ratio is 60 and its row index is 1. So, the leaving basis variable is  $A_1$ .

∴ The pivot element is 1.

Entering =  $S_2$ , Departing =  $A_1$ , Key Element = 1

 $R_1(\text{new}) = R_1(\text{old})$ 

 $R_2(\text{new}) = R_2(\text{old})$ 

 $R_3(\text{new}) = R_3(\text{old}) + R_1(\text{new})$ 

Iteration-4		$C_j$	3	8	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio
<i>S</i> <sub>2</sub>	0	60	0	0	- 1	1	
<i>x</i> <sub>1</sub>	3	80	1	0	1	0	
x <sub>2</sub>	8	120	0	1	- 1	0	
<i>Z</i> = 1200		$Z_j$	3	8	-5	0	
		$C_j$ - $Z_j$	0	0	5	0	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 80, x_2 = 120$ 

Min Z = 1200

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Find solution using Simplex(BigM) method MAX Z = 3x1 + 2x2 + 3x3subject to  $2x1 + x2 + x3 \le 2$  $3x1 + 4x2 + 2x3 \ge 8$ and  $x1,x2,x3 \ge 0$ 

#### Solution: Problem is

 $Max Z = 3x_1 + 2x_2 + 3x_3$ 

# subject to

 $2x_1 + x_2 + x_3 \le 2$   $3x_1 + 4x_2 + 2x_3 \ge 8$ and  $x_1, x_2, x_3 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

# After introducing slack, surplus, artificial variables

Max  $Z = 3x_1 + 2x_2 + 3x_3 + 0S_1 + 0S_2 - MA_1$ subject to

 $2x_1 + x_2 + x_3 + S_1 = 2$   $3x_1 + 4x_2 + 2x_3 - S_2 + A_1 = 8$ and  $x_1, x_2, x_3, S_1, S_2, A_1 \ge 0$ 

Iteration-1		$C_{j}$	3	2	3	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>S</i> <sub>1</sub>	0	2	2	1	1	1	0	0	$\frac{2}{1} = 2$
$A_1$	- <i>M</i>	8	3	(4)	2	0	- 1	1	$\frac{8}{4} = 2 \rightarrow$
Z = 0		$Z_{j}$	-3M	-4M	-2M	0	М	- <i>M</i>	
		$C_j$ - $Z_j$	3 <i>M</i> +3	$4M+2$ $\uparrow$	2 <i>M</i> +3	0	- <i>M</i>	0	

#### BigM method

Positive maximum  $C_j$  -  $Z_j$  is 4M + 2 and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 2 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 4.

Entering  $= x_2$ , Departing  $= A_1$ , Key Element = 4

 $R_2(\text{new}) = R_2(\text{old}) \div 4$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

Iteration-2		Cj	3	2	3	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_3}}$
<i>S</i> <sub>1</sub>	0	0	$\frac{5}{4}$	0	$\left(\frac{1}{2}\right)$	1	$\frac{1}{4}$	$\frac{0}{\frac{1}{2}} = 0 \longrightarrow$
<i>x</i> <sub>2</sub>	2	2	$\frac{3}{4}$	1	$\frac{1}{2}$	0	$-\frac{1}{4}$	$\frac{\frac{2}{1}}{\frac{1}{2}} = 4$
<i>Z</i> = 4		$Z_j$	$\frac{3}{2}$	2	1	0	$-\frac{1}{2}$	
		$C_j - Z_j$	$\frac{3}{2}$	0	2 ↑	0	$\frac{1}{2}$	

Positive maximum  $C_j - Z_j$  is 2 and its column index is 3. So, the entering variable is  $x_3$ .

Minimum ratio is 0 and its row index is 1. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is  $\frac{1}{2}$ .

Entering =  $x_3$ , Departing =  $S_1$ , Key Element =  $\frac{1}{2}$ 

$$R_1(\text{new}) = R_1(\text{old}) \times 2$$

$$R_2(\text{new}) = R_2(\text{old}) - \frac{1}{2}R_1(\text{new})$$

Iteration-3		$C_j$	3	2	3	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio

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x <sub>3</sub>	3	0	$\frac{5}{2}$	0	1	2	$\frac{1}{2}$	
<i>x</i> <sub>2</sub>	2	2	$-\frac{1}{2}$	1	0	- 1	$-\frac{1}{2}$	
<i>Z</i> = 4		$Z_j$	$\frac{13}{2}$	2	3	4	$\frac{1}{2}$	
		$C_j$ - $Z_j$	$-\frac{7}{2}$	0	0	-4	$-\frac{1}{2}$	

Since all  $C_j - Z_j \leq 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 0, x_2 = 2, x_3 = 0$ 

Max Z = 4

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Find solution using Simplex(BigM) method MAX Z = 3x1 + 6x2subject to  $x1 + x2 \le 20$  $4x1 + x2 \ge 20$  $x1 + x2 \ge 18$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

Max  $Z = 3x_1 + 6x_2$ 

subject to

 $x_{1} + x_{2} \le 20$   $4x_{1} + x_{2} \ge 20$   $x_{1} + x_{2} \ge 18$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

Max  $Z = 3x_1 + 6x_2 + 0S_1 + 0S_2 + 0S_3 - MA_1 - MA_2$ subject to

$x_1 + x_2 + S_1$			= 20
$4x_1 + x_2$	- S <sub>2</sub>	$+ A_{1}$	= 20
$x_1 + x_2$	-	<i>S</i> <sub>3</sub> +	- $A_2 = 18$
and $x_1, x_2, S_1, S_2$ ,	$S_{3}, A_{1}, A_{2}$	$_2 \ge 0$	

Iteration-1		$C_{j}$	3	6	0	0	0	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	20	1	1	1	0	0	0	0	$\frac{20}{1} = 20$
A <sub>1</sub>	- M	20	(4)	1	0	- 1	0	1	0	$\frac{20}{4} = 5 \rightarrow$

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A <sub>2</sub>	- <i>M</i>	18	1	1	0	0	-1	0	1	$\frac{18}{1} = 18$
Z = 0		$Z_{j}$	-5M	-2M	0	М	М	- <i>M</i>	- <i>M</i>	
		$C_j - Z_j$	$5M+3$ $\uparrow$	2 <i>M</i> +6	0	- <i>M</i>	- <i>M</i>	0	0	

Positive maximum  $C_j$  -  $Z_j$  is 5M + 3 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 5 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 4.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 4

 $R_2(\text{new}) = R_2(\text{old}) \div 4$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - R_2(\text{new})$ 

Iteration-2		$C_j$	3	6	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>s</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>S</i> <sub>1</sub>	0	15	0	$\frac{3}{4}$	1	$\frac{1}{4}$	0	0	$\frac{15}{\frac{3}{4}} = 20$
<i>x</i> <sub>1</sub>	3	5	1	$\frac{1}{4}$	0	$-\frac{1}{4}$	0	0	$\frac{5}{\frac{1}{4}} = 20$
A <sub>2</sub>	- M	13	0	$\left(\frac{3}{4}\right)$	0	$\frac{1}{4}$	- 1	1	$\frac{\frac{13}{3}}{\frac{3}{4}} = \frac{52}{3} \rightarrow$
<i>Z</i> = 15		$Z_j$	3	$-\frac{3M}{4}+\frac{3}{4}$	0	$-\frac{M}{4}-\frac{3}{4}$	М	- <i>M</i>	
		$C_j - Z_j$	0	$\frac{3M}{4} + \frac{21}{4} \uparrow$	0	$\frac{M}{4} + \frac{3}{4}$	- <i>M</i>	0	

Positive maximum  $C_j - Z_j$  is  $\frac{3M}{4} + \frac{21}{4}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{52}{3}$  and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is  $\frac{3}{4}$ .

Entering =  $x_2$ , Departing =  $A_2$ , Key Element =  $\frac{3}{4}$ 

 $R_3(\text{new}) = R_3(\text{old}) \times \frac{4}{3}$ 

$$R_1(\text{new}) = R_1(\text{old}) - \frac{3}{4}R_3(\text{new})$$

 $R_2(\text{new}) = R_2(\text{old}) - \frac{1}{4}R_3(\text{new})$ 

Iteration-3		$C_j$	3	6	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_3}}$
<i>S</i> <sub>1</sub>	0	2	0	0	1	0	(1)	$\frac{2}{1} = 2 \rightarrow$
<i>x</i> <sub>1</sub>	3	$\frac{2}{3}$	1	0	0	$-\frac{1}{3}$	$\frac{1}{3}$	$\frac{\frac{2}{3}}{\frac{1}{3}} = 2$
<i>x</i> <sub>2</sub>	6	$\frac{52}{3}$	0	1	0	$\frac{1}{3}$	$-\frac{4}{3}$	
<i>Z</i> = 106		$Z_{j}$	3	6	0	1	-7	
		$C_j - Z_j$	0	0	0	- 1	7 ↑	

Positive maximum  $C_j - Z_j$  is 7 and its column index is 5. So, the entering variable is  $S_3$ .

Minimum ratio is 2 and its row index is 1. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is 1.

Entering =  $S_3$ , Departing =  $S_1$ , Key Element = 1

 $R_1(\text{new}) = R_1(\text{old})$ 

$$R_2(\text{new}) = R_2(\text{old}) - \frac{1}{3}R_1(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) + \frac{4}{3}R_1(\text{new})$$

Iteration-4		C <sub>j</sub>	3	6	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
S <sub>3</sub>	0	2	0	0	1	0	1	
<i>x</i> <sub>1</sub>	3	0	1	0	$-\frac{1}{3}$	$-\frac{1}{3}$	0	
x <sub>2</sub>	6	20	0	1	$\frac{4}{3}$	$\frac{1}{3}$	0	
<i>Z</i> = 120		$Z_j$	3	6	7	1	0	
		$C_j - Z_j$	0	0	-7	- 1	0	

Since all  $C_j - Z_j \le 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 0, x_2 = 20$ 

Max Z = 120

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Find solution using Simplex(BigM) method MAX Z = 3x1 + x2subject to 4x1 + x2 = 45x1 + 3x2 >= 73x1 + 2x2 <= 6and x1,x2 >= 0

### Solution: Problem is

 $\operatorname{Max} Z = 3x_1 + x_2$ 

subject to

 $4x_{1} + x_{2} = 4$   $5x_{1} + 3x_{2} \ge 7$   $3x_{1} + 2x_{2} \le 6$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

- 1. As the constraint 1 is of type ' = ' we should add artificial variable  $A_1$
- 2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_2$

3. As the constraint 3 is of type '  $\leq$  ' we should add slack variable  $S_2$ 

## After introducing slack, surplus, artificial variables

Max  $Z = 3x_1 + x_2 + 0S_1 + 0S_2 - MA_1 - MA_2$ subject to

Iteration-1		C <sub>j</sub>	3	1	0	0	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
A <sub>1</sub>	- <i>M</i>	4	(4)	1	0	0	1	0	$\frac{4}{4} = 1 \rightarrow$
A2	- <i>M</i>	7	5	3	-1	0	0	1	$\frac{7}{5} = \frac{7}{5}$

12/	22/2017	D17 BigM method										
	S <sub>1</sub>	0	6	3	2	0	1	0	0	$\frac{6}{3} = 2$		
	Z = 0		$Z_{j}$	-9M	-4M	M	0	- <i>M</i>	- <i>M</i>			
			$C_j - Z_j$	$9M+3$ $\uparrow$	4M + 1	- <i>M</i>	0	0	0			

Positive maximum  $C_j$  -  $Z_j$  is 9M + 3 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 1 and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 4.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 4

 $R_1(\text{new}) = R_1(\text{old}) \div 4$ 

 $R_2(\text{new}) = R_2(\text{old}) - 5R_1(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - 3R_1(\text{new})$ 

Iteration-2		$C_j$	3	1	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>x</i> <sub>1</sub>	3	1	1	$\frac{1}{4}$	0	0	0	$\frac{\frac{1}{1}}{\frac{1}{4}} = 4$
A <sub>2</sub>	- <i>M</i>	2	0	$\left(\frac{7}{4}\right)$	- 1	0	1	$\frac{2}{\frac{7}{4}} = \frac{8}{7} \rightarrow$
S <sub>1</sub>	0	3	0	$\frac{5}{4}$	0	1	0	$\frac{\frac{3}{5}}{\frac{5}{4}} = \frac{12}{5}$
<i>Z</i> = 3		$Z_j$	3	$-\frac{7M}{4}+\frac{3}{4}$	М	0	- <i>M</i>	
		<i>C<sub>j</sub></i> - <i>Z<sub>j</sub></i>	0	$\frac{7M}{4} + \frac{1}{4} \uparrow$	- <i>M</i>	0	0	

Positive maximum  $C_j - Z_j$  is  $\frac{7M}{4} + \frac{1}{4}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{8}{7}$  and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is  $\frac{7}{4}$ .

Entering =  $x_2$ , Departing =  $A_2$ , Key Element =  $\frac{7}{4}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times \frac{4}{7}$$

$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{4}R_2(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) - \frac{5}{4}R_2(\text{new})$ 

Iteration-3		$C_{j}$	3	1	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_1}}$
<i>x</i> <sub>1</sub>	3	$\frac{5}{7}$	1	0	$\frac{1}{7}$	0	$\frac{\frac{5}{7}}{\frac{1}{7}} = 5$
<i>x</i> <sub>2</sub>	1	$\frac{8}{7}$	0	1	$-\frac{4}{7}$	0	
<i>S</i> <sub>1</sub>	0	$\frac{11}{7}$	0	0	$\left(\frac{5}{7}\right)$	1	$\frac{\frac{11}{7}}{\frac{5}{7}} = \frac{11}{5} \rightarrow$
$Z = \frac{23}{7}$		$Z_{j}$	3	1	$-\frac{1}{7}$	0	
		$C_j - Z_j$	0	0	$\frac{1}{7}$ $\uparrow$	0	

Positive maximum  $C_j - Z_j$  is  $\frac{1}{7}$  and its column index is 3. So, the entering variable is  $S_1$ .

Minimum ratio is  $\frac{11}{5}$  and its row index is 3. So, the leaving basis variable is  $S_1$ .

$$\therefore$$
 The pivot element is  $\frac{5}{7}$ .

Entering = 
$$S_1$$
, Departing =  $S_1$ , Key Element =  $\frac{5}{7}$ 

$$R_3(\text{new}) = R_3(\text{old}) \times \frac{7}{5}$$
$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{7}R_3(\text{new})$$

$$R_2(\text{new}) = R_2(\text{old}) + \frac{4}{7}R_3(\text{new})$$

Iteration-4		$C_j$	3	1	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio
<i>x</i> <sub>1</sub>	3	$\frac{2}{5}$	1	0	0	$-\frac{1}{5}$	
<i>x</i> <sub>2</sub>	1	$\frac{12}{5}$	0	1	0	$\frac{4}{5}$	
<i>S</i> <sub>1</sub>	0	$\frac{11}{5}$	0	0	1	$\frac{7}{5}$	
$Z = \frac{18}{5}$		$Z_j$	3	1	0	$\frac{1}{5}$	
		$C_j - Z_j$	0	0	0	$-\frac{1}{5}$	

Since all  $C_j - Z_j \le 0$ 

Hence, optimal solution is arrived with value of variables as :

$$x_1 = \frac{2}{5}, x_2 = \frac{12}{5}$$

 $\operatorname{Max} Z = \frac{18}{5}$ 

BigM method

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Find solution using Simplex(BigM) method MAX Z = 50x1 + 30x2subject to  $3x1 + 2x2 \le 34$  $x1 + x2 \ge 12$  $3x1 + 2x2 \ge 18$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

Max  $Z = 50 x_1 + 30 x_2$ 

# subject to

 $3x_{1} + 2x_{2} \le 34$   $x_{1} + x_{2} \ge 12$   $3x_{1} + 2x_{2} \ge 18$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

Max  $Z = 50x_1 + 30x_2 + 0S_1 + 0S_2 + 0S_3 - MA_1 - MA_2$ subject to

$3x_1 + 2x_2 + S_1$			= 34
$x_1 + x_2$	- S <sub>2</sub>	$+ A_{1}$	= 12
$3x_1 + 2x_2$	- <i>S</i>	+ +	$A_2 = 18$
and $x_1, x_2, S_1, S_2, S_3$	$A_3, A_1, A_2 \ge$	0	

Iteration-1		$C_{j}$	50	30	0	0	0	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	34	3	2	1	0	0	0	0	$\frac{34}{3} = \frac{34}{3}$
A <sub>1</sub>	- <i>M</i>	12	1	1	0	-1	0	1	0	$\frac{12}{1} = 12$

12/22/2017		BigM method									
A <sub>2</sub>	- <i>M</i>	18	(3)	2	0	0	- 1	0	1	$\frac{18}{3} = 6 \rightarrow$	
Z = 0		$Z_{j}$	- 4 <i>M</i>	-3M	0	М	М	- <i>M</i>	- <i>M</i>		
		$C_j - Z_j$	$4M + 50 \uparrow$	3 <i>M</i> + 30	0	- <i>M</i>	- <i>M</i>	0	0		

Positive maximum  $C_j - Z_j$  is 4M + 50 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 6 and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 3.

Entering  $= x_1$ , Departing  $= A_2$ , Key Element = 3

 $R_3(\text{new}) = R_3(\text{old}) \div 3$ 

 $R_1(\text{new}) = R_1(\text{old}) - 3R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - R_3(\text{new})$ 

Iteration-2		$C_{j}$	50	30	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_3}}$
<i>S</i> <sub>1</sub>	0	16	0	0	1	0	(1)	0	$\frac{16}{1} = 16 \rightarrow$
<i>A</i> <sub>1</sub>	- <i>M</i>	6	0	$\frac{1}{3}$	0	- 1	$\frac{1}{3}$	1	$\frac{6}{\frac{1}{3}} = 18$
<i>x</i> <sub>1</sub>	50	6	1	$\frac{2}{3}$	0	0	$-\frac{1}{3}$	0	
<i>Z</i> = 300		$Z_j$	50	$-\frac{M}{3}+\frac{100}{3}$	0	М	$-\frac{M}{3}-\frac{50}{3}$	- <i>M</i>	
		$C_j - Z_j$	0	$\frac{M}{3} - \frac{10}{3}$	0	- <i>M</i>	$\frac{M}{3} + \frac{50}{3} \uparrow$	0	

Positive maximum  $C_j - Z_j$  is  $\frac{M}{3} + \frac{50}{3}$  and its column index is 5. So, the entering variable is  $S_3$ .

Minimum ratio is 16 and its row index is 1. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is 1.

Entering = 
$$S_3$$
, Departing =  $S_1$ , Key Element = 1

$$R_1(\text{new}) = R_1(\text{old})$$

$$R_2(\text{new}) = R_2(\text{old}) - \frac{1}{3}R_1(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) + \frac{1}{3}R_1(\text{new})$ 

Iteration-3		$C_{j}$	50	30	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
S <sub>3</sub>	0	16	0	0	1	0	1	0	
<i>A</i> <sub>1</sub>	- <i>M</i>	$\frac{2}{3}$	0	$\left(\frac{1}{3}\right)$	$-\frac{1}{3}$	- 1	0	1	$\frac{\frac{2}{3}}{\frac{1}{3}} = 2 \rightarrow$
<i>x</i> <sub>1</sub>	50	$\frac{34}{3}$	1	$\frac{2}{3}$	$\frac{1}{3}$	0	0	0	$\frac{\frac{34}{3}}{\frac{2}{3}} = 17$
$Z = \frac{1700}{3}$		$Z_j$	50	$-\frac{M}{3}+\frac{100}{3}$	$\frac{M}{3} + \frac{50}{3}$	М	0	- <i>M</i>	
		$C_j - Z_j$	0	$\frac{M}{3} - \frac{10}{3} \uparrow$	$-\frac{M}{3}-\frac{50}{3}$	- <i>M</i>	0	0	

Positive maximum  $C_j - Z_j$  is  $\frac{M}{3} - \frac{10}{3}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 2 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is  $\frac{1}{3}$ .

Entering =  $x_2$ , Departing =  $A_1$ , Key Element =  $\frac{1}{3}$ 

 $R_2(\text{new}) = R_2(\text{old}) \times 3$ 

 $R_1(\text{new}) = R_1(\text{old})$ 

$$R_3(\text{new}) = R_3(\text{old}) - \frac{2}{3}R_2(\text{new})$$

Iteration-4		$C_j$	50	30	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	S <sub>3</sub>	MinRatio
S <sub>3</sub>	0	16	0	0	1	0	1	
x <sub>2</sub>	30	2	0	1	- 1	-3	0	
x <sub>1</sub>	50	10	1	0	1	2	0	
Z = 560		$Z_{j}$	50	30	20	10	0	
		$C_j - Z_j$	0	0	-20	- 10	0	

Since all  $C_j - Z_j \le 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 10, x_2 = 2$ 

Max Z = 560

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Find solution using Simplex(BigM) method MIN Z = 2x1 + 10x2subject to  $x1 + 2x2 \le 40$  $3x1 + x2 \ge 30$  $4x1 + 3x2 \ge 64$ and  $x1,x2 \ge 0$ 

#### Solution: Problem is

 $Min Z = 2x_1 + 10x_2$ 

subject to

 $x_{1} + 2x_{2} \le 40$   $3x_{1} + x_{2} \ge 30$   $4x_{1} + 3x_{2} \ge 64$ and  $x_{1}, x_{2} \ge 0;$ 

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

 $Min Z = 2x_1 + 10x_2 + 0S_1 + 0S_2 + 0S_3 + MA_1 + MA_2$ subject to

$x_1 + 2x_2 + S$	$\mathbf{S}_1$		= 40
$3x_1 + x_2$	- S <sub>2</sub>	$+ A_{1}$	= 30
$4x_1 + 3x_2$	- S <sub>3</sub>	; +	$A_2 = 64$
and $x_1, x_2, S_1, S_2$ ,	$S_3, A_1, A_2 \ge$	0	

Iteration-1		$C_{j}$	2	10	0	0	0	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>s</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	40	1	2	1	0	0	0	0	$\frac{40}{1} = 40$
A <sub>1</sub>	M	30	(3)	1	0	- 1	0	1	0	$\frac{30}{3} = 10 \rightarrow$

12/22/2017		BigM method									
A <sub>2</sub>	M	64	4	3	0	0	-1	0	1	$\frac{64}{4} = 16$	
Z = 0		$Z_{j}$	7 <i>M</i>	4 <i>M</i>	0	- <i>M</i>	- <i>M</i>	M	M		
		$C_j - Z_j$	<i>-7M</i> +2 ↑	-4M + 10	0	М	М	0	0		

Negative minimum  $C_j - Z_j$  is -7M + 2 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 10 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 3.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 3

 $R_2(\text{new}) = R_2(\text{old}) \div 3$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old})-4R_2(\text{new})$ 

Iteration-2		$C_j$	2	10	0	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>s</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	$   MinRatio      \frac{X_B}{x_2} $
<i>S</i> <sub>1</sub>	0	30	0	$\frac{5}{3}$	1	$\frac{1}{3}$	0	0	$\frac{30}{\frac{5}{3}} = 18$
<i>x</i> <sub>1</sub>	2	10	1	$\frac{1}{3}$	0	$-\frac{1}{3}$	0	0	$\frac{10}{\frac{1}{3}} = 30$
<i>A</i> <sub>2</sub>	М	24	0	$\left(\frac{5}{3}\right)$	0	$\frac{4}{3}$	- 1	1	$\frac{\frac{24}{5}}{\frac{5}{3}} = \frac{72}{5} \rightarrow$
<i>Z</i> = 20		$Z_j$	2	$\frac{5M}{3} + \frac{2}{3}$	0	$\frac{4M}{3} - \frac{2}{3}$	- <i>M</i>	М	
		$C_j - Z_j$	0	$-\frac{5M}{3}+\frac{28}{3} \uparrow$	0	$-\frac{4M}{3}+\frac{2}{3}$	М	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{5M}{3} + \frac{28}{3}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{72}{5}$  and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is  $\frac{5}{3}$ .

Entering =  $x_2$ , Departing =  $A_2$ , Key Element =  $\frac{5}{3}$ 

 $R_3(\text{new}) = R_3(\text{old}) \times \frac{3}{5}$ 

$$R_1(\text{new}) = R_1(\text{old}) - \frac{5}{3}R_3(\text{new})$$

 $R_2(\text{new}) = R_2(\text{old}) - \frac{1}{3}R_3(\text{new})$ 

Iteration-3		$C_j$	2	10	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_2}}$
$S_1$	0	6	0	0	1	- 1	1	
<i>x</i> <sub>1</sub>	2	$\frac{26}{5}$	1	0	0	$-\frac{3}{5}$	$\frac{1}{5}$	
<i>x</i> <sub>2</sub>	10	$\frac{72}{5}$	0	1	0	$\left(\frac{4}{5}\right)$	$-\frac{3}{5}$	$\frac{\frac{72}{5}}{\frac{4}{5}} = 18 \rightarrow$
$Z = \frac{772}{5}$		$Z_{j}$	2	10	0	$\frac{34}{5}$	$-\frac{28}{5}$	
		$C_j - Z_j$	0	0	0	$-\frac{34}{5}$ $\uparrow$	$\frac{28}{5}$	

Negative minimum  $C_j - Z_j$  is  $-\frac{34}{5}$  and its column index is 4. So, the entering variable is  $S_2$ .

Minimum ratio is 18 and its row index is 3. So, the leaving basis variable is  $x_2$ .

 $\therefore$  The pivot element is  $\frac{4}{5}$ .

Entering =  $S_2$ , Departing =  $x_2$ , Key Element =  $\frac{4}{5}$ 

$$R_3(\text{new}) = R_3(\text{old}) \times \frac{5}{4}$$

 $R_1(\text{new}) = R_1(\text{old}) + R_3(\text{new})$ 

$$R_2(\text{new}) = R_2(\text{old}) + \frac{3}{5}R_3(\text{new})$$

Iteration-4		$C_j$	2	10	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
S <sub>1</sub>	0	24	0	$\frac{5}{4}$	1	0	$\frac{1}{4}$	
<i>x</i> <sub>1</sub>	2	16	1	$\frac{3}{4}$	0	0	$-\frac{1}{4}$	
<i>S</i> <sub>2</sub>	0	18	0	$\frac{5}{4}$	0	1	$-\frac{3}{4}$	
Z = 32		$Z_j$	2	$\frac{3}{2}$	0	0	$-\frac{1}{2}$	
		$C_j$ - $Z_j$	0	$\frac{17}{2}$	0	0	$\frac{1}{2}$	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 16, x_2 = 0$ 

 $\operatorname{Min} Z = 32$ 

BigM method

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Find solution using Simplex(BigM) method MIN Z = 3x1 + 2x2subject to  $5x1 + x2 \ge 10$  $2x1 + 2x2 \ge 12$  $x1 + 4x2 \ge 12$ and  $x1,x2 \ge 0$ 

#### Solution: Problem is

 $Min Z = 3x_1 + 2x_2$ 

subject to

 $5x_{1} + x_{2} \ge 10$   $2x_{1} + 2x_{2} \ge 12$   $x_{1} + 4x_{2} \ge 12$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_3$ 

## After introducing surplus, artificial variables

Min Z =  $3x_1 + 2x_2 + 0S_1 + 0S_2 + 0S_3 + MA_1 + MA_2 + MA_3$ subject to

$5x_1 + x_2$	- S <sub>1</sub>	$+ A_1$	= 10
$2x_1 + 2x_2$	- S <sub>2</sub>	$+ A_{2}$	= 12
$x_1 + 4x_2$	- S <sub>3</sub>		+ $A_3 = 12$
and $x_1, x_2, S_1$	$_{1}, S_{2}, S_{3}, A_{1}, A_{2}, A_{1}$	$_{3} \ge 0$	

Iteration-1		$C_{j}$	3	2	0	0	0	M	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
<i>A</i> <sub>1</sub>	M	10	(5)	1	- 1	0	0	1	0	0	$\frac{10}{5} = 2 \rightarrow$
A <sub>2</sub>	M	12	2	2	0	- 1	0	0	1	0	$\frac{12}{2} = 6$

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A <sub>3</sub>	M	12	1	4	0	0	- 1	0	0	1	$\frac{12}{1} = 12$	
Z = 0		$Z_{j}$	8 <i>M</i>	7 <i>M</i>	- <i>M</i>	- <i>M</i>	- <i>M</i>	M	M	M		
		$C_j - Z_j$	-8 <i>M</i> +3 ↑	-7 <i>M</i> +2	М	М	М	0	0	0		

Negative minimum  $C_j - Z_j$  is -8M + 3 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 2 and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 5.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 5

 $R_1(\text{new}) = R_1(\text{old}) \div 5$ 

 $R_2(\text{new}) = R_2(\text{old}) - 2R_1(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - R_1(\text{new})$ 

Iteration-2		$C_j$	3	2	0	0	0	М	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>x</i> <sub>1</sub>	3	2	1	$\frac{1}{5}$	$-\frac{1}{5}$	0	0	0	0	$\frac{2}{\frac{1}{5}} = 10$
<i>A</i> <sub>2</sub>	М	8	0	$\frac{8}{5}$	$\frac{2}{5}$	- 1	0	1	0	$\frac{\frac{8}{8}}{\frac{8}{5}} = 5$
A <sub>3</sub>	М	10	0	$\left(\frac{19}{5}\right)$	$\frac{1}{5}$	0	- 1	0	1	$\frac{10}{\frac{19}{5}} = \frac{50}{19} \rightarrow$
Z = 6		$Z_j$	3	$\frac{27M}{5} + \frac{3}{5}$	$\frac{3M}{5} - \frac{3}{5}$	- <i>M</i>	- <i>M</i>	М	М	
		$C_j - Z_j$	0	$-\frac{27M}{5} + \frac{7}{5} \uparrow$	$-\frac{3M}{5} + \frac{3}{5}$	М	М	0	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{27M}{5} + \frac{7}{5}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{50}{19}$  and its row index is 3. So, the leaving basis variable is  $A_3$ .

 $\therefore$  The pivot element is  $\frac{19}{5}$ .

Entering =  $x_2$ , Departing =  $A_3$ , Key Element =  $\frac{19}{5}$ 

$$R_3(\text{new}) = R_3(\text{old}) \times \frac{5}{19}$$

$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{5}R_3(\text{new})$$

 $R_2(\text{new}) = R_2(\text{old}) - \frac{8}{5}R_3(\text{new})$ 

Iteration-3		$C_{j}$	3	2	0	0	0	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_3}}$
<i>x</i> <sub>1</sub>	3	$\frac{28}{19}$	1	0	$-\frac{4}{19}$	0	$\frac{1}{19}$	0	$\frac{\frac{28}{19}}{\frac{1}{19}} = 28$
A <sub>2</sub>	М	$\frac{72}{19}$	0	0	$\frac{6}{19}$	- 1	$\left(\frac{8}{19}\right)$	1	$\frac{\frac{72}{19}}{\frac{8}{19}} = 9 \rightarrow$
<i>x</i> <sub>2</sub>	2	$\frac{50}{19}$	0	1	$\frac{1}{19}$	0	$-\frac{5}{19}$	0	
$Z = \frac{184}{19}$		$Z_{j}$	3	2	$\frac{6M}{19} - \frac{10}{19}$	- <i>M</i>	$\frac{8M}{19} - \frac{7}{19}$	М	
		$C_j - Z_j$	0	0	$-\frac{6M}{19}+\frac{10}{19}$	М	$-\frac{8M}{19}+\frac{7}{19} \uparrow$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{8M}{19} + \frac{7}{19}$  and its column index is 5. So, the entering variable is  $S_3$ .

Minimum ratio is 9 and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore \text{ The pivot element is } \frac{8}{19}.$ 

Entering = 
$$S_3$$
, Departing =  $A_2$ , Key Element =  $\frac{8}{19}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times \frac{19}{8}$$

$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{19}R_2(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) + \frac{5}{19}R_2(\text{new})$ 

Iteration-4		$C_j$	3	2	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
<i>x</i> <sub>1</sub>	3	1	1	0	$-\frac{1}{4}$	$\frac{1}{8}$	0	
S <sub>3</sub>	0	9	0	0	$\frac{3}{4}$	$-\frac{19}{8}$	1	
x <sub>2</sub>	2	5	0	1	$\frac{1}{4}$	$-\frac{5}{8}$	0	
Z = 13		$Z_j$	3	2	$-\frac{1}{4}$	$-\frac{7}{8}$	0	
		$C_j - Z_j$	0	0	$\frac{1}{4}$	$\frac{7}{8}$	0	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 1, x_2 = 5$ 

 $\operatorname{Min} Z = 13$ 

BigM method

## Print This Solution Close This Solution

Find solution using Simplex(BigM) method MIN Z = 5x1 + 3x2subject to  $2x1 + 4x2 \le 12$ 2x1 + 2x2 = 10 $5x1 + 2x2 \ge 10$ and  $x1,x2 \ge 0$ 

#### Solution: Problem is

Min  $Z = 5x_1 + 3x_2$ 

subject to

 $2x_{1} + 4x_{2} \le 12$   $2x_{1} + 2x_{2} = 10$   $5x_{1} + 2x_{2} \ge 10$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type ' = ' we should add artificial variable  $A_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

Min  $Z = 5x_1 + 3x_2 + 0S_1 + 0S_2 + MA_1 + MA_2$ subject to

 $\begin{array}{lll} 2x_1 + 4x_2 + S_1 & = 12 \\ 2x_1 + 2x_2 & + A_1 & = 10 \\ 5x_1 + 2x_2 & - S_2 & + A_2 = 10 \\ \text{and } x_1, x_2, S_1, S_2, A_1, A_2 \geq 0 \end{array}$ 

Iteration-1		$C_{j}$	5	3	0	0	М	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	12	2	4	1	0	0	0	$\frac{12}{2} = 6$
A <sub>1</sub>	М	10	2	2	0	0	1	0	$\frac{10}{2} = 5$

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<i>A</i> <sub>2</sub>	М	10	(5)	2	0	- 1	0	1	$\frac{10}{5} = 2 \rightarrow$
Z = 0		$Z_{j}$	7 <i>M</i>	4 <i>M</i>	0	- <i>M</i>	М	М	
		$C_j - Z_j$	$-7M+5$ $\uparrow$	-4 <i>M</i> +3	0	М	0	0	

Negative minimum  $C_j - Z_j$  is -7M + 5 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 2 and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 5.

Entering  $= x_1$ , Departing  $= A_2$ , Key Element = 5

 $R_3(\text{new}) = R_3(\text{old}) \div 5$ 

 $R_1(\text{new}) = R_1(\text{old})-2R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old})-2R_3(\text{new})$ 

Iteration-2		$C_j$	5	3	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>S</i> <sub>1</sub>	0	8	0	$\left(\frac{16}{5}\right)$	1	$\frac{2}{5}$	0	$\frac{\frac{8}{16}}{\frac{5}{5}} = \frac{5}{2} \longrightarrow$
$A_1$	М	6	0	$\frac{6}{5}$	0	$\frac{2}{5}$	1	$\frac{\frac{6}{6}}{\frac{5}{5}} = 5$
<i>x</i> <sub>1</sub>	5	2	1	$\frac{2}{5}$	0	$-\frac{1}{5}$	0	$\frac{\frac{2}{2}}{\frac{2}{5}} = 5$
<i>Z</i> = 10		$Z_j$	5	$\frac{6M}{5} + 2$	0	$\frac{2M}{5} - 1$	М	
		$C_j - Z_j$	0	$-\frac{6M}{5}+1$ $\uparrow$	0	$-\frac{2M}{5}+1$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{6M}{5} + 1$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{5}{2}$  and its row index is 1. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is  $\frac{16}{5}$ .

Entering =  $x_2$ , Departing =  $S_1$ , Key Element =  $\frac{16}{5}$ 

$$R_1(\text{new}) = R_1(\text{old}) \times \frac{5}{16}$$

$$R_2(\text{new}) = R_2(\text{old}) - \frac{6}{5}R_1(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) - \frac{2}{5}R_1(\text{new})$ 

Iteration-3		$C_{j}$	5	3	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_2}}$
<i>x</i> <sub>2</sub>	3	$\frac{5}{2}$	0	1	$\frac{5}{16}$	$\frac{1}{8}$	0	$\frac{\frac{5}{2}}{\frac{1}{8}} = 20$
<i>A</i> <sub>1</sub>	М	3	0	0	$-\frac{3}{8}$	$\left(\frac{1}{4}\right)$	1	$\frac{\frac{3}{1}}{\frac{1}{4}} = 12 \rightarrow$
<i>x</i> <sub>1</sub>	5	1	1	0	$-\frac{1}{8}$	$-\frac{1}{4}$	0	
$Z = \frac{25}{2}$		$Z_{j}$	5	3	$-\frac{3M}{8}+\frac{5}{16}$	$\frac{M}{4} - \frac{7}{8}$	М	
		$C_j - Z_j$	0	0	$\frac{3M}{8} - \frac{5}{16}$	$-\frac{M}{4}+\frac{7}{8}$ $\uparrow$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{M}{4} + \frac{7}{8}$  and its column index is 4. So, the entering variable is  $S_2$ .

Minimum ratio is 12 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is  $\frac{1}{4}$ .

Entering = 
$$S_2$$
, Departing =  $A_1$ , Key Element =  $\frac{1}{4}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times 4$$

$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{8}R_2(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) + \frac{1}{4}R_2(\text{new})$ 

Iteration-4		$C_j$	5	3	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio
<i>x</i> <sub>2</sub>	3	1	0	1	$\frac{1}{2}$	0	
<i>S</i> <sub>2</sub>	0	12	0	0	$-\frac{3}{2}$	1	
<i>x</i> <sub>1</sub>	5	4	1	0	$-\frac{1}{2}$	0	
Z = 23		$Z_j$	5	3	-1	0	
		$C_j$ - $Z_j$	0	0	1	0	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 4, x_2 = 1$ 

 $\operatorname{Min} Z = 23$ 

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Find solution using Simplex(BigM) method MIN Z = 8x1 + 6x2subject to  $3x1 + 8x2 \le 96$  $2x1 + x2 \ge 10$ and  $x1,x2 \ge 0$ 

#### Solution: Problem is

Min Z =  $8x_1 + 6x_2$ subject to  $3x_1 + 8x_2 \le 96$  $2x_1 + x_2 \ge 10$ and  $x_1, x_2 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

# After introducing slack, surplus, artificial variables

Min  $Z = 8x_1 + 6x_2 + 0S_1 + 0S_2 + MA_1$ subject to

 $3x_1 + 8x_2 + S_1 = 96$   $2x_1 + x_2 - S_2 + A_1 = 10$ and  $x_1, x_2, S_1, S_2, A_1 \ge 0$ 

Iteration-1		$C_j$	8	6	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	96	3	8	1	0	0	$\frac{96}{3} = 32$
<i>A</i> <sub>1</sub>	М	10	(2)	1	0	- 1	1	$\frac{10}{2} = 5 \rightarrow$
Z = 0		$Z_j$	2 <i>M</i>	М	0	- <i>M</i>	М	
		$C_j - Z_j$	$-2M+8$ $\uparrow$	- <i>M</i> +6	0	М	0	

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Negative minimum  $C_j - Z_j$  is -2M + 8 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 5 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 2.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 2

 $R_2(\text{new}) = R_2(\text{old}) \div 2$ 

 $R_1(\text{new}) = R_1(\text{old}) - 3R_2(\text{new})$ 

Iteration-2		Cj	8	6	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio
S <sub>1</sub>	0	81	0	$\frac{13}{2}$	1	$\frac{3}{2}$	
<i>x</i> <sub>1</sub>	8	5	1	$\frac{1}{2}$	0	$-\frac{1}{2}$	
Z = 40		$Z_j$	8	4	0	-4	
		$C_j$ - $Z_j$	0	2	0	4	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 5, x_2 = 0$ 

 $\operatorname{Min} Z = 40$
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Find solution using Simplex(BigM) method MIN Z = 20x1 + 10x2subject to  $x1 + 2x2 \le 40$  $3x1 + x2 \ge 30$  $4x1 + 3x2 \ge 60$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

 $Min Z = 20 x_1 + 10 x_2$ 

subject to

 $x_{1} + 2x_{2} \le 40$   $3x_{1} + x_{2} \ge 30$   $4x_{1} + 3x_{2} \ge 60$ and  $x_{1}, x_{2} \ge 0;$ 

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

 $Min Z = 20x_1 + 10x_2 + 0S_1 + 0S_2 + 0S_3 + MA_1 + MA_2$ subject to

$x_1 + 2x_2 + S$	1		= 40
$3x_1 + x_2$	- S <sub>2</sub>	$+ A_{1}$	= 30
$4x_1 + 3x_2$	- S <sub>3</sub>	+	$A_2 = 60$
and $x_1, x_2, S_1, S_2, J$	$S_3, A_1, A_2 \ge 0$	)	

Iteration-1		$C_{j}$	20	10	0	0	0	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>s</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	40	1	2	1	0	0	0	0	$\frac{40}{1} = 40$
A <sub>1</sub>	M	30	(3)	1	0	- 1	0	1	0	$\frac{30}{3} = 10 \rightarrow$

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A <sub>2</sub>	M	60	4	3	0	0	-1	0	1	$\frac{60}{4} = 15$	
Z = 0		Z <sub>j</sub>	7 <i>M</i>	4 <i>M</i>	0	- <i>M</i>	- <i>M</i>	M	M		
		$C_j - Z_j$	-7 <i>M</i> +20 ↑	-4M + 10	0	М	М	0	0		

Negative minimum  $C_j - Z_j$  is -7M + 20 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 10 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 3.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 3

 $R_2(\text{new}) = R_2(\text{old}) \div 3$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old})-4R_2(\text{new})$ 

Iteration-2		$C_j$	20	10	0	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>s</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>S</i> <sub>1</sub>	0	30	0	$\frac{5}{3}$	1	$\frac{1}{3}$	0	0	$\frac{30}{\frac{5}{3}} = 18$
<i>x</i> <sub>1</sub>	20	10	1	$\frac{1}{3}$	0	$-\frac{1}{3}$	0	0	$\frac{10}{\frac{1}{3}} = 30$
<i>A</i> <sub>2</sub>	М	20	0	$\left(\frac{5}{3}\right)$	0	$\frac{4}{3}$	- 1	1	$\frac{20}{\frac{5}{3}} = 12 \rightarrow$
<i>Z</i> = 200		$Z_j$	20	$\frac{5M}{3} + \frac{20}{3}$	0	$\frac{4M}{3} - \frac{20}{3}$	- <i>M</i>	М	
		$C_j - Z_j$	0	$-\frac{5M}{3}+\frac{10}{3} \uparrow$	0	$-\frac{4M}{3} + \frac{20}{3}$	М	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{5M}{3} + \frac{10}{3}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 12 and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore \text{ The pivot element is } \frac{5}{3}.$ 

Entering =  $x_2$ , Departing =  $A_2$ , Key Element =  $\frac{5}{3}$ 

 $R_3(\text{new}) = R_3(\text{old}) \times \frac{3}{5}$ 

 $R_1(\text{new}) = R_1(\text{old}) - \frac{5}{3}R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - \frac{1}{3}R_3(\text{new})$ 

Iteration-3		$C_j$	20	10	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
<i>S</i> <sub>1</sub>	0	10	0	0	1	- 1	1	
<i>x</i> <sub>1</sub>	20	6	1	0	0	$-\frac{3}{5}$	$\frac{1}{5}$	
<i>x</i> <sub>2</sub>	10	12	0	1	0	$\frac{4}{5}$	$-\frac{3}{5}$	
<i>Z</i> = 240		$Z_j$	20	10	0	-4	-2	
		$C_j - Z_j$	0	0	0	4	2	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 6, x_2 = 12$ 

Min Z = 240

# Print This Solution Close This Solution

Find solution using Simplex(BigM) method MIN Z = 200x1 + 400x2subject to  $x1 + x2 \ge 200$   $x1 + 3x2 \ge 100$  x1 + 3x2 <= 35and  $x1,x2 \ge 0$ 

### Solution: Problem is

 $Min Z = 200 x_1 + 400 x_2$ 

subject to

 $x_{1} + x_{2} \ge 200$   $x_{1} + 3x_{2} \ge 100$   $x_{1} + 3x_{2} \le 35$ and  $x_{1}, x_{2} \ge 0;$ 

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

3. As the constraint 3 is of type '  $\leq$  ' we should add slack variable  $S_3$ 

## After introducing slack, surplus, artificial variables

 $Min Z = 200x_1 + 400x_2 + 0S_1 + 0S_2 + 0S_3 + MA_1 + MA_2$ subject to

$x_1 + x_2 - S_1$	+ A	= 200
$x_1 + 3x_2 - S$	$\tilde{b}_2$	+ $A_2 = 100$
$x_1 + 3x_2$	+ S <sub>3</sub>	= 35
and $x_1, x_2, S_1, S_2, S_3, I$	$A_1, A_2 \ge 0$	

Iteration-1		C <sub>j</sub>	200	400	0	0	0	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
A <sub>1</sub>	М	200	1	1	- 1	0	0	1	0	$\frac{200}{1} = 200$
A <sub>2</sub>	M	100	1	3	0	- 1	0	0	1	$\frac{100}{3} = \frac{100}{3}$

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/22/2017		BigM method											
<i>S</i> <sub>1</sub>	0	35	1	(3)	0	0	1	0	0	$\frac{35}{3} = \frac{35}{3} \rightarrow$			
Z = 0		$Z_{j}$	2 <i>M</i>	4 <i>M</i>	- <i>M</i>	- <i>M</i>	0	M	M				
		$C_j - Z_j$	-2 <i>M</i> +200	-4 <i>M</i> +400 ↑	М	M	0	0	0				

Negative minimum  $C_j - Z_j$  is -4M + 400 and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{35}{3}$  and its row index is 3. So, the leaving basis variable is  $S_1$ .

 $\therefore$  The pivot element is 3.

Entering  $= x_2$ , Departing  $= S_1$ , Key Element = 3

 $R_3(\text{new}) = R_3(\text{old}) \div 3$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - 3R_3(\text{new})$ 

Iteration-2		$C_j$	200	400	0	0	0	M	Μ	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	<i>A</i> <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
$A_1$	М	$\frac{565}{3}$	$\frac{2}{3}$	0	- 1	0	$-\frac{1}{3}$	1	0	$\frac{\frac{565}{3}}{\frac{2}{3}} = \frac{565}{2}$
<i>A</i> <sub>2</sub>	M	65	0	0	0	- 1	- 1	0	1	
<i>x</i> <sub>2</sub>	400	$\frac{35}{3}$	$\left(\frac{1}{3}\right)$	1	0	0	$\frac{1}{3}$	0	0	$\frac{\frac{35}{3}}{\frac{1}{3}} = 35 \rightarrow$
$Z = \frac{14000}{3}$		$Z_{j}$	$\frac{2M}{3} + \frac{400}{3}$	400	- <i>M</i>	- <i>M</i>	$-\frac{4M}{3}+\frac{400}{3}$	М	М	
		$C_j - Z_j$	$-\frac{2M}{3} + \frac{200}{3} \uparrow$	0	М	М	$\frac{4M}{3} - \frac{400}{3}$	0	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{2M}{3} + \frac{200}{3}$  and its column index is 1. So, the entering variable is  $x_1$ .

#### BigM method

Minimum ratio is 35 and its row index is 3. So, the leaving basis variable is  $x_2$ .

 $\therefore$  The pivot element is  $\frac{1}{3}$ .

Entering =  $x_1$ , Departing =  $x_2$ , Key Element =  $\frac{1}{3}$ 

 $R_3(\text{new}) = R_3(\text{old}) \times 3$ 

$$R_1(\text{new}) = R_1(\text{old}) - \frac{2}{3}R_3(\text{new})$$

 $R_2(\text{new}) = R_2(\text{old})$ 

Iteration-3		$C_j$	200	400	0	0	0	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	S <sub>3</sub>	<i>A</i> <sub>1</sub>	A <sub>2</sub>	MinRatio
$A_1$	М	165	0	-2	- 1	0	- 1	1	0	
$A_2$	M	65	0	0	0	- 1	- 1	0	1	
<i>x</i> <sub>1</sub>	200	35	1	3	0	0	1	0	0	
<i>Z</i> = 7000		$Z_j$	200	-2M + 600	- <i>M</i>	- <i>M</i>	-2M + 200	M	M	
		$C_j - Z_j$	0	2 <i>M</i> - 200	M	М	2 <i>M</i> - 200	0	0	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 35, x_2 = 0$ 

Min Z = 7000

But this solution is not feasible because the final solution violates the  $1^{st}$  constraint  $x_1 + x_2 \ge 200$ .

and the artificial variable  $A_1$  appears in the basis with positive value 165

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Find solution using Simplex(BigM) method MIN Z = 600x1 + 400x2subject to  $15x1 + 15x2 \ge 200$   $3x1 + x2 \ge 40$   $2x1 + 5x2 \ge 44$ and  $x1,x2 \ge 0$ 

Solution: Problem is

 $Min Z = 600 x_1 + 400 x_2$ 

subject to

 $15 x_1 + 15 x_2 \ge 200$ 3  $x_1 + x_2 \ge 40$ 2  $x_1 + 5 x_2 \ge 44$ and  $x_1, x_2 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_3$ 

### After introducing surplus, artificial variables

 $Min Z = 600 x_1 + 400 x_2 + 0 S_1 + 0 S_2 + 0 S_3 + M A_1 + M A_2 + M A_3$ subject to

Iteration-1		C <sub>j</sub>	600	400	0	0	0	M	М	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
A <sub>1</sub>	М	200	15	15	- 1	0	0	1	0	0	$\frac{200}{15} = \frac{40}{3}$
A <sub>2</sub>	M	40	3	1	0	-1	0	0	1	0	$\frac{40}{1} = 40$

12/22/2017				BigM	l method						
A <sub>3</sub>	М	44	2	(5)	0	0	- 1	0	0	1	$\frac{44}{5} = \frac{44}{5} \rightarrow$
Z = 0		$Z_{j}$	<b>20</b> <i>M</i>	<b>21</b> <i>M</i>	- <i>M</i>	- <i>M</i>	- <i>M</i>	M	M	M	
		$C_j - Z_j$	-20 <i>M</i> +600	-21 <i>M</i> + 400 ↑	М	М	М	0	0	0	

Negative minimum  $C_j - Z_j$  is -21M + 400 and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{44}{5}$  and its row index is 3. So, the leaving basis variable is  $A_3$ .

 $\therefore$  The pivot element is 5.

Entering =  $x_2$ , Departing =  $A_3$ , Key Element = 5

 $R_3(\text{new}) = R_3(\text{old}) \div 5$ 

 $R_1(\text{new}) = R_1(\text{old}) - 15R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - R_3(\text{new})$ 

Iteration-2		$C_j$	600	400	0	0	0	М	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
<i>A</i> <sub>1</sub>	М	68	(9)	0	- 1	0	3	1	0	$\frac{68}{9} = \frac{68}{9} \rightarrow$
<i>A</i> <sub>2</sub>	М	$\frac{156}{5}$	$\frac{13}{5}$	0	0	- 1	$\frac{1}{5}$	0	1	$\frac{\frac{156}{5}}{\frac{13}{5}} = 12$
<i>x</i> <sub>2</sub>	400	$\frac{44}{5}$	$\frac{2}{5}$	1	0	0	$-\frac{1}{5}$	0	0	$\frac{\frac{44}{5}}{\frac{2}{5}} = 22$
<i>Z</i> = 3520		$Z_j$	$\frac{58M}{5} + 160$	400	- <i>M</i>	- <i>M</i>	$\frac{16M}{5} - 80$	М	М	
		$C_j - Z_j$	$-\frac{58M}{5} + 440 \uparrow$	0	М	М	$-\frac{16M}{5} + 80$	0	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{58M}{5} + 440$  and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is  $\frac{68}{9}$  and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 9.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 9

 $R_1(\text{new}) = R_1(\text{old}) \div 9$ 

$$R_2(\text{new}) = R_2(\text{old}) - \frac{13}{5}R_1(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) - \frac{2}{5}R_1(\text{new})$$

Iteration-3		$C_j$	600	400	0	0	0	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_1}}$
<i>x</i> <sub>1</sub>	600	$\frac{68}{9}$	1	0	$-\frac{1}{9}$	0	$\frac{1}{3}$	0	
A <sub>2</sub>	М	$\frac{104}{9}$	0	0	$\left(\frac{13}{45}\right)$	- 1	$-\frac{2}{3}$	1	$\frac{\frac{104}{9}}{\frac{13}{45}} = 40 \rightarrow$
<i>x</i> <sub>2</sub>	400	$\frac{52}{9}$	0	1	$\frac{2}{45}$	0	$-\frac{1}{3}$	0	$\frac{\frac{52}{9}}{\frac{2}{45}} = 130$
$Z = \frac{61600}{9}$		$Z_{j}$	600	400	$\frac{13M}{45} - \frac{440}{9}$	- <i>M</i>	$-\frac{2M}{3}+\frac{200}{3}$	М	
		$C_j - Z_j$	0	0	$-\frac{13M}{45} + \frac{440}{9} \uparrow$	М	$\frac{2M}{3} - \frac{200}{3}$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{13M}{45} + \frac{440}{9}$  and its column index is 3. So, the entering variable is  $S_1$ .

Minimum ratio is 40 and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore \text{ The pivot element is } \frac{13}{45}.$ 

Entering = 
$$S_1$$
, Departing =  $A_2$ , Key Element =  $\frac{13}{45}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times \frac{45}{13}$$

$$R_1(\text{new}) = R_1(\text{old}) + \frac{1}{9}R_2(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) - \frac{2}{45}R_2(\text{new})$ 

Iteration-4		$C_j$	600	400	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>s</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
<i>x</i> <sub>1</sub>	600	12	1	0	0	$-\frac{5}{13}$	$\frac{1}{13}$	
S <sub>1</sub>	0	40	0	0	1	$-\frac{45}{13}$	$-\frac{30}{13}$	
<i>x</i> <sub>2</sub>	400	4	0	1	0	$\frac{2}{13}$	$-\frac{3}{13}$	
Z = 8800		$Z_j$	600	400	0	$-\frac{2200}{13}$	$-\frac{600}{13}$	
		$C_j - Z_j$	0	0	0	$\frac{2200}{13}$	$\frac{600}{13}$	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 12, x_2 = 4$ 

Min Z = 8800

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Find solution using Simplex(BigM) method MIN Z = 600x1 + 500x2subject to  $2x1 + x2 \ge 80$  $x1 + 2x2 \ge 60$ and  $x1,x2 \ge 0$ 

#### Solution: Problem is

Min Z =  $600 x_1 + 500 x_2$ subject to  $2 x_1 + x_2 \ge 80$  $x_1 + 2 x_2 \ge 60$ and  $x_1, x_2 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

# After introducing surplus, artificial variables

 $Min Z = 600 x_1 + 500 x_2 + 0 S_1 + 0 S_2 + M A_1 + M A_2$ 

subject to

 $2x_1 + x_2 - S_1 + A_1 = 80$   $x_1 + 2x_2 - S_2 + A_2 = 60$ and  $x_1, x_2, S_1, S_2, A_1, A_2 \ge 0$ 

Iteration-1		$C_j$	600	500	0	0	М	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
$A_1$	М	80	2	1	- 1	0	1	0	$\frac{80}{1} = 80$
<i>A</i> <sub>2</sub>	М	60	1	(2)	0	- 1	0	1	$\frac{60}{2} = 30 \rightarrow$
Z = 0		$Z_j$	3М	3М	- <i>M</i>	- <i>M</i>	М	М	
		$C_j - Z_j$	-3M + 600	$-3M + 500 \uparrow$	М	М	0	0	

#### BigM method

Negative minimum  $C_j - Z_j$  is -3M + 500 and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 30 and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 2.

Entering  $= x_2$ , Departing  $= A_2$ , Key Element = 2

 $R_2(\text{new}) = R_2(\text{old}) \div 2$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

Iteration-2		$C_{j}$	600	500	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
<i>A</i> <sub>1</sub>	М	50	$\left(\frac{3}{2}\right)$	0	- 1	$\frac{1}{2}$	1	$\frac{50}{\frac{3}{2}} = \frac{100}{3} \rightarrow$
<i>x</i> <sub>2</sub>	500	30	$\frac{1}{2}$	1	0	$-\frac{1}{2}$	0	$\frac{30}{\frac{1}{2}} = 60$
<i>Z</i> = 15000		$Z_j$	$\frac{3M}{2} + 250$	500	- <i>M</i>	$\frac{M}{2} - 250$	М	
		$C_j - Z_j$	$-\frac{3M}{2}+350$ $\uparrow$	0	М	$-\frac{M}{2} + 250$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{3M}{2} + 350$  and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is  $\frac{100}{3}$  and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $C_i$ 

 $\therefore$  The pivot element is  $\frac{3}{2}$ .

Entering =  $x_1$ , Departing =  $A_1$ , Key Element =  $\frac{3}{2}$ 

$$R_1(\text{new}) = R_1(\text{old}) \times \frac{2}{3}$$

Iteration-3

	1
$R_2(\text{new}) = R$	$_2(\text{old}) - \frac{1}{2}R_1(\text{new})$

1	
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600

0

0

В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio
<i>x</i> <sub>1</sub>	600	$\frac{100}{3}$	1	0	$-\frac{2}{3}$	$\frac{1}{3}$	
<i>x</i> <sub>2</sub>	500	$\frac{40}{3}$	0	1	$\frac{1}{3}$	$-\frac{2}{3}$	
$Z = \frac{80000}{3}$		$Z_j$	600	500	$-\frac{700}{3}$	$-\frac{400}{3}$	
		$C_j - Z_j$	0	0	$\frac{700}{3}$	$\frac{400}{3}$	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = \frac{100}{3}, x_2 = \frac{40}{3}$ 

 $\operatorname{Min} Z = \frac{80000}{3}$ 

# Print This Solution Close This Solution

Find solution using Simplex(BigM) method MIN Z = x1 + x2subject to  $2x1 + x2 \ge 4$  $x1 + 7x2 \ge 7$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

 $Min Z = x_1 + x_2$ subject to  $2x_1 + x_2 \ge 4$  $x_1 + 7x_2 \ge 7$ 

and  $x_1, x_2 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

# After introducing surplus, artificial variables

Min  $Z = x_1 + x_2 + 0S_1 + 0S_2 + MA_1 + MA_2$ subject to

Iteration-1		$C_{j}$	1	1	0	0	М	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
$A_1$	М	4	2	1	- 1	0	1	0	$\frac{4}{1} = 4$
A <sub>2</sub>	М	7	1	(7)	0	- 1	0	1	$\frac{7}{7} = 1 \rightarrow$
Z = 0		$Z_j$	3 <i>M</i>	8 <i>M</i>	- <i>M</i>	- <i>M</i>	М	М	
		$C_j - Z_j$	-3M + 1	-8 <i>M</i> + 1 ↑	М	М	0	0	

#### BigM method

Negative minimum  $C_j - Z_j$  is -8M + 1 and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 1 and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 7.

Entering  $= x_2$ , Departing  $= A_2$ , Key Element = 7

 $R_2(\text{new}) = R_2(\text{old}) \div 7$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_2(\text{new})$ 

Iteration-2		$C_j$	1	1	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
<i>A</i> <sub>1</sub>	М	3	$\left(\frac{13}{7}\right)$	0	- 1	$\frac{1}{7}$	1	$\frac{3}{\frac{13}{7}} = \frac{21}{13} \rightarrow$
<i>x</i> <sub>2</sub>	1	1	$\frac{1}{7}$	1	0	$-\frac{1}{7}$	0	$\frac{\frac{1}{1}}{\frac{1}{7}} = 7$
<i>Z</i> = 1		$Z_j$	$\frac{13M}{7} + \frac{1}{7}$	1	- <i>M</i>	$\frac{M}{7} - \frac{1}{7}$	М	
		$C_j - Z_j$	$-\frac{13M}{7} + \frac{6}{7} \uparrow$	0	М	$-\frac{M}{7}+\frac{1}{7}$	0	

0

0

Negative minimum  $C_j - Z_j$  is  $-\frac{13M}{7} + \frac{6}{7}$  and its column index is 1. So, the entering variable is  $x_1$ .

 $C_i$ 

1

1

Minimum ratio is  $\frac{21}{13}$  and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore \text{ The pivot element is } \frac{13}{7}.$ 

Entering =  $x_1$ , Departing =  $A_1$ , Key Element =  $\frac{13}{7}$ 

$$R_1(\text{new}) = R_1(\text{old}) \times \frac{7}{13}$$

 $R_2(\text{new}) = R_2(\text{old}) - \frac{1}{7}R_1(\text{new})$ 

Iteration-3

В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	MinRatio
<i>x</i> <sub>1</sub>	1	$\frac{21}{13}$	1	0	$-\frac{7}{13}$	$\frac{1}{13}$	
x <sub>2</sub>	1	$\frac{10}{13}$	0	1	$\frac{1}{13}$	$-\frac{2}{13}$	
$Z = \frac{31}{13}$		$Z_j$	1	1	$-\frac{6}{13}$	$-\frac{1}{13}$	
		$C_j$ - $Z_j$	0	0	$\frac{6}{13}$	$\frac{1}{13}$	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = \frac{21}{13}, x_2 = \frac{10}{13}$ 

 $\operatorname{Min} Z = \frac{31}{13}$ 

BigM method

## **Print This Solution** Close This Solution

Find solution using Simplex(BigM) method MAX Z = 3x1 + 2x2subject to  $5x1 + x2 \ge 10$  $2x1 + 2x2 \ge 12$  $x1 + 4x2 \ge 12$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

Max  $Z = 3x_1 + 2x_2$ 

subject to

 $5x_{1} + x_{2} \ge 10$   $2x_{1} + 2x_{2} \ge 12$   $x_{1} + 4x_{2} \ge 12$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_2$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_3$ 

## After introducing surplus, artificial variables

Max  $Z = 3x_1 + 2x_2 + 0S_1 + 0S_2 + 0S_3 - MA_1 - MA_2 - MA_3$ subject to

$5x_1 + x_2$	- S <sub>1</sub>	$+ A_1$	= 10
$2x_1 + 2x_2$	- S <sub>2</sub>	$+ A_{2}$	= 12
$x_1 + 4x_2$	- S <sub>3</sub>		+ $A_3 = 12$
and $x_1, x_2, S_1$	$, S_2, S_3, A_1, A_2, A_1$	$_{3} \ge 0$	

Iteration-1		$C_{j}$	3	2	0	0	0	- <i>M</i>	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
<i>A</i> <sub>1</sub>	- <i>M</i>	10	(5)	1	- 1	0	0	1	0	0	$\frac{10}{5} = 2 \rightarrow$
A <sub>2</sub>	- <i>M</i>	12	2	2	0	- 1	0	0	1	0	$\frac{12}{2} = 6$

12/22/2017					BigM m	BigM method							
A <sub>3</sub>	- <i>M</i>	12	1	4	0	0	-1	0	0	1	$\frac{12}{1} = 12$		
Z = 0		Z <sub>j</sub>	-8M	-7M	M	M	M	- <i>M</i>	- <i>M</i>	- <i>M</i>			
		$C_j - Z_j$	8 <i>M</i> +3 ↑	7 <i>M</i> + 2	- <i>M</i>	- <i>M</i>	- <i>M</i>	0	0	0			

Positive maximum  $C_j$  -  $Z_j$  is 8M + 3 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 2 and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 5.

Entering  $= x_1$ , Departing  $= A_1$ , Key Element = 5

 $R_1(\text{new}) = R_1(\text{old}) \div 5$ 

 $R_2(\text{new}) = R_2(\text{old}) - 2R_1(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - R_1(\text{new})$ 

Iteration-2		$C_j$	3	2	0	0	0	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>x</i> <sub>1</sub>	3	2	1	0.2	- 0.2	0	0	0	0	$\frac{2}{0.2} = 10$
$A_2$	- <i>M</i>	8	0	1.6	0.4	- 1	0	1	0	$\frac{8}{1.6} = 5$
$A_3$	- <i>M</i>	10	0	(3.8)	0.2	0	- 1	0	1	$\frac{10}{3.8} = 2.6316 \rightarrow$
<i>Z</i> = 6		$Z_{j}$	3	$-\frac{27M}{5}+0.6$	$-\frac{3M}{5}-0.6$	М	М	- <i>M</i>	- <i>M</i>	
		$C_j - Z_j$	0	$\frac{27M}{5} + 1.4 \uparrow$	$\frac{3M}{5} + 0.6$	- <i>M</i>	- <i>M</i>	0	0	

Positive maximum  $C_j - Z_j$  is  $\frac{27M}{5} + 1.4$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 2.6316 and its row index is 3. So, the leaving basis variable is  $A_3$ .

 $\therefore$  The pivot element is 3.8.

Entering =  $x_2$ , Departing =  $A_3$ , Key Element = 3.8

 $R_3(\text{new}) = R_3(\text{old}) \times 0.2632$ 

 $R_1(\text{new}) = R_1(\text{old}) - 0.2R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - 1.6R_3(\text{new})$ 

Iteration-3		$C_{j}$	3	2	0	0 0		- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_3}}$
<i>x</i> <sub>1</sub>	3	1.4737	1	0	-0.2105	0 0.0526		0	$\frac{1.4737}{0.0526} = 28$
A <sub>2</sub>	- <i>M</i>	3.7895	0	0	0.3158	- 1	-1 (0.4211)		$\frac{3.7895}{0.4211} = 9 \rightarrow$
<i>x</i> <sub>2</sub>	2	2.6316	0	1	0.0526	0	-0.2632	0	
<i>Z</i> = 9.6842		$Z_j$	3	2	$-\frac{6M}{19} - 0.5263$	$M = -\frac{8M}{19} = 0.3684$		- <i>M</i>	
		$C_j - Z_j$	0	0	$\frac{6M}{19} + 0.5263$	$-M \qquad \frac{8M}{19} + 0.3684 \uparrow$		0	

Positive maximum  $C_j - Z_j$  is  $\frac{8M}{19} + 0.3684$  and its column index is 5. So, the entering variable is  $S_3$ .

Minimum ratio is 9 and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 0.4211.

Entering =  $S_3$ , Departing =  $A_2$ , Key Element = 0.4211

 $R_2(\text{new}) = R_2(\text{old}) \times 2.375$ 

$$R_1(\text{new}) = R_1(\text{old}) - 0.0526R_2(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) + 0.2632R_2(\text{new})$$

Iteration-4		$C_{j}$	3	2	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_2}}$
<i>x</i> <sub>1</sub>	3	1	1	0	-0.25	(0.125)	0	

12/22/2017	1/2017 BigM method											
								$\frac{1}{0.125} = 8 \longrightarrow$				
S <sub>3</sub>	0	9	0	0	0.75	-2.375	1					
<i>x</i> <sub>2</sub>	2	5	0	1	0.25	-0.625	0					
<i>Z</i> = 13		$Z_j$	3	2	-0.25	-0.875	0					
		$C_j - Z_j$	0	0	0.25	0.875 ↑	0					

Positive maximum  $C_j - Z_j$  is 0.875 and its column index is 4. So, the entering variable is  $S_2$ .

Minimum ratio is 8 and its row index is 1. So, the leaving basis variable is  $x_1$ .

 $\therefore$  The pivot element is 0.125.

Entering =  $S_2$ , Departing =  $x_1$ , Key Element = 0.125

 $R_1(\text{new}) = R_1(\text{old}) \times 8$ 

 $R_2(\text{new}) = R_2(\text{old}) + 2.375R_1(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) + 0.625R_1(\text{new})$ 

Iteration-5		$C_j$	3	2	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_1}}$
S <sub>2</sub>	0	8	8	0	( - 2)	1	0	
<i>S</i> <sub>3</sub>	0	28	19	0	-4	0	1	
<i>x</i> <sub>2</sub>	2	10	5	1	- 1	0	0	
<i>Z</i> = 20		$Z_{j}$	10	2	-2	0	0	
		$C_j - Z_j$	-7	0	2 ↑	0	0	

Variable  $S_1$  should enter into the basis, but all the coefficients in the  $S_1$  column are negative or zero. So  $S_1$  can not be entered into the basis.

Hence, the solution to the given problem is unbounded.

BigM method

## Print This Solution Close This Solution

Find solution using Simplex(BigM) method MAX Z = 2x1 + 4x2subject to  $5x1 + 4x2 \le 200$  $3x1 + 5x2 \le 150$  $5x1 + 4x2 \ge 100$ 8x1 + 4x2 >= 80and x1,x2 >= 0 Solution: **Problem** is Max  $Z = 2x_1 + 4x_2$ subject to  $5x_1 + 4x_2 \le 200$  $3x_1 + 5x_2 \le 150$  $5x_1 + 4x_2 \ge 100$  $8x_1 + 4x_2 \ge 80$ and  $x_1, x_2 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\leq$  ' we should add slack variable  $S_2$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_1$ 

4. As the constraint 4 is of type '  $\geq$  ' we should subtract surplus variable  $S_4$  and add artificial variable  $A_2$ 

### After introducing slack, surplus, artificial variables

Max  $Z = 2x_1 + 4x_2 + 0S_1 + 0S_2 + 0S_3 + 0S_4 - MA_1 - MA_2$ subject to

$5x_1 + 4x_2 +$	$S_1$			= 200
$3x_1 + 5x_2$	+ $S_2$			= 150
$5x_1 + 4x_2$		- <i>S</i> <sub>3</sub>	$+ A_{1}$	= 100
$8x_1 + 4x_2$		- S2	4 -	+ $A_2 = 80$
and w w C C	C C 1	1 > 0		

and	<i>x</i> <sub>1</sub> ,	<i>x</i> <sub>2</sub> ,	$S_{1},$	$S_{2}, $	S <sub>3</sub> ,	$S_4, Z_4$	4 <sub>1</sub> , A	$1_2 \ge$	0
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Iteration-1		$C_j$	2	4	0	0	0	0	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	<i>S</i> <sub>4</sub>	<i>A</i> <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$

12/22/2017				I	BigM m	ethod					
<i>S</i> <sub>1</sub>	0	200	5	4	1	0	0	0	0	0	$\frac{200}{5} = 40$
S <sub>2</sub>	0	150	3	5	0	1	0	0	0	0	$\frac{150}{3} = 50$
A <sub>1</sub>	- <i>M</i>	100	5	4	0	0	- 1	0	1	0	$\frac{100}{5} = 20$
<i>A</i> <sub>2</sub>	- <i>M</i>	80	(8)	4	0	0	0	- 1	0	1	$\frac{80}{8} = 10 \rightarrow$
Z = 0		$Z_j$	-13M	- 8M	0	0	М	М	- <i>M</i>	- <i>M</i>	
		$C_j - Z_j$	$13M+2$ $\uparrow$	8 <i>M</i> + 4	0	0	- <i>M</i>	- <i>M</i>	0	0	

Positive maximum  $C_j - Z_j$  is 13M + 2 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 10 and its row index is 4. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 8.

Entering  $= x_1$ , Departing  $= A_2$ , Key Element = 8

 $R_4(\text{new}) = R_4(\text{old}) \div 8$ 

 $R_1(\text{new}) = R_1(\text{old}) - 5R_4(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - 3R_4(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - 5R_4(\text{new})$ 

Iteration-2		$C_{j}$	2	4	0	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	<i>S</i> <sub>4</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>S</i> <sub>1</sub>	0	150	0	$\frac{3}{2}$	1	0	0	$\frac{5}{8}$	0	$\frac{150}{\frac{3}{2}} = 100$
<i>S</i> <sub>2</sub>	0	120	0	$\frac{7}{2}$	0	1	0	$\frac{3}{8}$	0	$\frac{\frac{120}{7}}{\frac{7}{2}} = \frac{240}{7}$
<i>A</i> <sub>1</sub>	- <i>M</i>	50	0	$\frac{3}{2}$	0	0	- 1	$\frac{5}{8}$	1	$\frac{50}{\frac{3}{2}} = \frac{100}{3}$
	2	10	1		0	0	0		0	

12/22/2017	BigM method									
<i>x</i> <sub>1</sub>			$\left(\frac{1}{2}\right)$				$-\frac{1}{8}$		$\frac{10}{\frac{1}{2}} = 20 \rightarrow$	
<i>Z</i> = 20	$Z_j$	2	$-\frac{3M}{2}+1$	0	0	М	$-\frac{5M}{8}-\frac{1}{4}$	- <i>M</i>		
	$C_j - Z_j$	0	$\frac{3M}{2} + 3 \uparrow$	0	0	- <i>M</i>	$\frac{5M}{8} + \frac{1}{4}$	0		

Positive maximum  $C_j - Z_j$  is  $\frac{3M}{2} + 3$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 20 and its row index is 4. So, the leaving basis variable is  $x_1$ .

 $\therefore$  The pivot element is  $\frac{1}{2}$ .

Entering =  $x_2$ , Departing =  $x_1$ , Key Element =  $\frac{1}{2}$ 

 $R_4(\text{new}) = R_4(\text{old}) \times 2$ 

 $R_1(\text{new}) = R_1(\text{old}) - \frac{3}{2}R_4(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - \frac{7}{2}R_4(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - \frac{3}{2}R_4(\text{new})$ 

Iteration-3		$C_{j}$	2	4	0	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	<i>S</i> <sub>4</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_4}}$
<i>S</i> <sub>1</sub>	0	120	-3	0	1	0	0	1	0	$\frac{120}{1} = 120$
<i>S</i> <sub>2</sub>	0	50	-7	0	0	1	0	$\frac{5}{4}$	0	$\frac{50}{\frac{5}{4}} = 40$
<i>A</i> <sub>1</sub>	- <i>M</i>	20	-3	0	0	0	- 1	(1)	1	$\frac{20}{1} = 20 \rightarrow$
<i>x</i> <sub>2</sub>	4	20	2	1	0	0	0	- 1/4	0	

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BigM method  $\begin{array}{c|c} Z_j & 3M+8 \\ \hline C_j - Z_j & -3M-6 \end{array}$ Z = 800 -*M* 0 М -*M* - 1 4 0 0 0 0 -*M*  $M+1\uparrow$ 

Positive maximum  $C_j - Z_j$  is M + 1 and its column index is 6. So, the entering variable is  $S_4$ .

Minimum ratio is 20 and its row index is 3. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 1.

Entering =  $S_4$ , Departing =  $A_1$ , Key Element = 1

 $R_3(\text{new}) = R_3(\text{old})$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - \frac{5}{4}R_3(\text{new})$ 

 $R_4(\text{new}) = R_4(\text{old}) + \frac{1}{4}R_3(\text{new})$ 

Iteration-4		$C_j$	2	4	0	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	<i>S</i> <sub>4</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_3}}$
S <sub>1</sub>	0	100	0	0	1	0	1	0	$\frac{100}{1} = 100$
<i>S</i> <sub>2</sub>	0	25	$-\frac{13}{4}$	0	0	1	$\left(\frac{5}{4}\right)$	0	$\frac{25}{\frac{5}{4}} = 20 \rightarrow$
<i>S</i> <sub>4</sub>	0	20	-3	0	0	0	- 1	1	
<i>x</i> <sub>2</sub>	4	25	$\frac{5}{4}$	1	0	0	$-\frac{1}{4}$	0	
<i>Z</i> = 100		$Z_j$	5	4	0	0	-1	0	
		$C_j$ - $Z_j$	-3	0	0	0	1 ↑	0	

Positive maximum  $C_j - Z_j$  is 1 and its column index is 5. So, the entering variable is  $S_3$ .

Minimum ratio is 20 and its row index is 2. So, the leaving basis variable is  $S_2$ .

$$\therefore$$
 The pivot element is  $\frac{5}{4}$ 

Entering = 
$$S_3$$
, Departing =  $S_2$ , Key Element =  $\frac{5}{4}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times \frac{4}{5}$$
$$R_1(\text{new}) = R_1(\text{old}) \cdot R_2(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) + R_2(\text{new})$ 

 $R_4(\text{new}) = R_4(\text{old}) + \frac{1}{4}R_2(\text{new})$ 

Iteration-5		$C_j$	2	4	0	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	<i>S</i> <sub>4</sub>	MinRatio
S <sub>1</sub>	0	80	$\frac{13}{5}$	0	1	$-\frac{4}{5}$	0	0	
S <sub>3</sub>	0	20	$-\frac{13}{5}$	0	0	$\frac{4}{5}$	1	0	
S <sub>4</sub>	0	40	$-\frac{28}{5}$	0	0	$\frac{4}{5}$	0	1	
<i>x</i> <sub>2</sub>	4	30	$\frac{3}{5}$	1	0	$\frac{1}{5}$	0	0	
<i>Z</i> = 120		$Z_j$	$\frac{12}{5}$	4	0	$\frac{4}{5}$	0	0	
		$C_j$ - $Z_j$	$-\frac{2}{5}$	0	0	$-\frac{4}{5}$	0	0	

Since all  $C_j - Z_j \le 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 0, x_2 = 30$ 

Max Z = 120

BigM method

## **Print This Solution** Close This Solution

Find solution using Simplex(BigM) method MAX Z = 3x1 + 2x2 + 3x3 - x4subject to x1 + 2x2 + 3x3 = 152x1 + x2 + 5x3 = 20x1 + 2x2 + x3 + x4 = 10and  $x1,x2,x3,x4 \ge 0$ 

#### Solution: Problem is

 $Max Z = 3x_1 + 2x_2 + 3x_3 - x_4$ 

subject to

 $x_{1} + 2x_{2} + 3x_{3} = 15$   $2x_{1} + x_{2} + 5x_{3} = 20$   $x_{1} + 2x_{2} + x_{3} + x_{4} = 10$ and  $x_{1}, x_{2}, x_{3}, x_{4} \ge 0;$ 

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type ' = ' we should add artificial variable  $A_1$ 

2. As the constraint 2 is of type ' = ' we should add artificial variable  $A_2$ 

3. As the constraint 3 is of type ' = ' we should add artificial variable  $A_3$ 

## After introducing artificial variables

Max  $Z = 3x_1 + 2x_2 + 3x_3 - x_4 - MA_1 - MA_2 - MA_3$ subject to

Iteration-1		$C_{j}$	3	2	3	- 1	- <i>M</i>	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>x</i> <sub>4</sub>	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_3}}$
A <sub>1</sub>	- <i>M</i>	15	1	2	3	0	1	0	0	$\frac{15}{3} = 5$
A <sub>2</sub>	- <i>M</i>	20	2	1	(5)	0	0	1	0	$\frac{20}{5} = 4 \rightarrow$

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A <sub>3</sub>	- <i>M</i>	10	1	2	1	1	0	0	1	$\frac{10}{1} = 10$
Z = 0		$Z_{j}$	-4M	-5M	-9M	- <i>M</i>	- <i>M</i>	- <i>M</i>	- <i>M</i>	
		$C_j - Z_j$	4 <i>M</i> + 3	5 <i>M</i> + 2	<i>9M</i> +3 ↑	M - 1	0	0	0	

Positive maximum  $C_j - Z_j$  is 9M + 3 and its column index is 3. So, the entering variable is  $x_3$ .

Minimum ratio is 4 and its row index is 2. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 5.

Entering =  $x_3$ , Departing =  $A_2$ , Key Element = 5

 $R_2(\text{new}) = R_2(\text{old}) \div 5$ 

 $R_1(\text{new}) = R_1(\text{old}) - 3R_2(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - R_2(\text{new})$ 

Iteration-2		$C_j$	3	2	3	- 1	- <i>M</i>	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>x</i> <sub>4</sub>	A <sub>1</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>A</i> <sub>1</sub>	- <i>M</i>	3	$-\frac{1}{5}$	$\left(\frac{7}{5}\right)$	0	0	1	0	$\frac{3}{\frac{7}{5}} = \frac{15}{7} \rightarrow$
<i>x</i> <sub>3</sub>	3	4	$\frac{2}{5}$	$\frac{1}{5}$	1	0	0	0	$\frac{4}{\frac{1}{5}} = 20$
<i>A</i> <sub>3</sub>	- <i>M</i>	6	$\frac{3}{5}$	$\frac{9}{5}$	0	1	0	1	$\frac{6}{\frac{9}{5}} = \frac{10}{3}$
<i>Z</i> = 12		$Z_j$	$-\frac{2M}{5}+\frac{6}{5}$	$-\frac{16M}{5}+\frac{3}{5}$	3	- <i>M</i>	- <i>M</i>	- <i>M</i>	
		$C_j - Z_j$	$\frac{2M}{5} + \frac{9}{5}$	$\frac{16M}{5} + \frac{7}{5} \uparrow$	0	<i>M</i> - 1	0	0	

Positive maximum  $C_j - Z_j$  is  $\frac{16M}{5} + \frac{7}{5}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is  $\frac{15}{7}$  and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is  $\frac{7}{5}$ .

Entering =  $x_2$ , Departing =  $A_1$ , Key Element =  $\frac{7}{5}$ 

 $R_1(\text{new}) = R_1(\text{old}) \times \frac{5}{7}$ 

$$R_2(\text{new}) = R_2(\text{old}) - \frac{1}{5}R_1(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) - \frac{9}{5}R_1(\text{new})$ 

Iteration-3		$C_{j}$	3	2	3	- 1	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>x</i> <sub>4</sub>	A <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_4}}$
<i>x</i> <sub>2</sub>	2	$\frac{15}{7}$	$-\frac{1}{7}$	1	0	0	0	
<i>x</i> <sub>3</sub>	3	$\frac{25}{7}$	$\frac{3}{7}$	0	1	0	0	
A <sub>3</sub>	- <i>M</i>	$\frac{15}{7}$	$\frac{6}{7}$	0	0	(1)	1	$\frac{\frac{15}{7}}{1} = \frac{15}{7} \rightarrow$
<i>Z</i> = 15		$Z_{j}$	$-\frac{6M}{7}+1$	2	3	-M	-M	
		$C_j - Z_j$	$\frac{6M}{7} + 2$	0	0	<i>M</i> - 1 ↑	0	

Positive maximum  $C_j - Z_j$  is M - 1 and its column index is 4. So, the entering variable is  $x_4$ .

Minimum ratio is  $\frac{15}{7}$  and its row index is 3. So, the leaving basis variable is  $A_3$ .

 $\therefore$  The pivot element is 1.

Entering  $= x_4$ , Departing  $= A_3$ , Key Element = 1

 $R_3(\text{new}) = R_3(\text{old})$ 

 $R_1(\text{new}) = R_1(\text{old})$ 

 $R_2(\text{new}) = R_2(\text{old})$ 

Iteration-4		$C_j$	3	2	3	- 1	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>x</i> <sub>4</sub>	MinRatio $\frac{X_B}{x_1}$
<i>x</i> <sub>2</sub>	2	$\frac{15}{7}$	$-\frac{1}{7}$	1	0	0	
<i>x</i> <sub>3</sub>	3	$\frac{25}{7}$	$\frac{3}{7}$	0	1	0	$\frac{\frac{25}{7}}{\frac{3}{7}} = \frac{25}{3}$
<i>x</i> <sub>4</sub>	- 1	$\frac{15}{7}$	$\left(\frac{6}{7}\right)$	0	0	1	$\frac{\frac{15}{7}}{\frac{6}{7}} = \frac{5}{2} \rightarrow$
$Z = \frac{90}{7}$		$Z_j$	$\frac{1}{7}$	2	3	-1	
		$C_j$ - $Z_j$	$\frac{20}{7}$ $\uparrow$	0	0	0	

Positive maximum  $C_j - Z_j$  is  $\frac{20}{7}$  and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is  $\frac{5}{2}$  and its row index is 3. So, the leaving basis variable is  $x_4$ .

 $\therefore$  The pivot element is  $\frac{6}{7}$ .

Entering  $= x_1$ , Departing  $= x_4$ , Key Element  $= \frac{6}{7}$ 

$$R_3(\text{new}) = R_3(\text{old}) \times \frac{7}{6}$$

 $R_1(\text{new}) = R_1(\text{old}) + \frac{1}{7}R_3(\text{new})$ 

$$R_2(\text{new}) = R_2(\text{old}) - \frac{3}{7}R_3(\text{new})$$

Iteration-5

- 1

3

4/5

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		$C_j$					
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>x</i> <sub>4</sub>	MinRatio
<i>x</i> <sub>2</sub>	2	$\frac{5}{2}$	0	1	0	$\frac{1}{6}$	
<i>x</i> <sub>3</sub>	3	$\frac{5}{2}$	0	0	1	$-\frac{1}{2}$	
<i>x</i> <sub>1</sub>	3	$\frac{5}{2}$	1	0	0	$\frac{7}{6}$	
<i>Z</i> = 20		$Z_j$	3	2	3	$\frac{7}{3}$	
		$C_j$ - $Z_j$	0	0	0	$-\frac{10}{3}$	

Since all  $C_j - Z_j \leq 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = \frac{5}{2}, x_2 = \frac{5}{2}, x_3 = \frac{5}{2}, x_4 = 0$ 

Max Z = 20

BigM method

## **Print This Solution** Close This Solution

Find solution using Simplex(BigM) method MAX Z = 3x1 + 7x2 + 6x3subject to 2x1 + 4x2 + 7x3 >= 4x1 + 7x2 + 2x3 <= 73x1 + 6x2 + 5x3 <= 25and x1,x2,x3 >= 0

#### Solution: Problem is

 $Max Z = 3x_1 + 7x_2 + 6x_3$ 

subject to

 $2x_1 + 4x_2 + 7x_3 \ge 4$   $x_1 + 7x_2 + 2x_3 \le 7$   $3x_1 + 6x_2 + 5x_3 \le 25$ and  $x_1, x_2, x_3 \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\geq$  ' we should subtract surplus variable  $S_1$  and add artificial variable  $A_1$ 

2. As the constraint 2 is of type '  $\leq$  ' we should add slack variable  $S_2$ 

3. As the constraint 3 is of type '  $\leq$  ' we should add slack variable  $S_3$ 

## After introducing slack, surplus, artificial variables

Max  $Z = 3x_1 + 7x_2 + 6x_3 + 0S_1 + 0S_2 + 0S_3 - MA_1$ subject to

Iteration-1		$C_{j}$	3	7	6	0	0	0	- <i>M</i>	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_3}}$
A <sub>1</sub>	- <i>M</i>	4	2	4	(7)	- 1	0	0	1	$\frac{4}{7} = \frac{4}{7} \rightarrow$
S <sub>1</sub>	0	7	1	7	2	0	1	0	0	$\frac{7}{2} = \frac{7}{2}$

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S <sub>2</sub>	0	25	3	6	5	0	0	1	0	$\frac{25}{5} = 5$	
Z = 0		$Z_{j}$	-2M	-4M	-7M	М	0	0	- <i>M</i>		
		$C_j - Z_j$	2 <i>M</i> +3	4M + 7	$7M + 6 \uparrow$	- <i>M</i>	0	0	0		

Positive maximum  $C_j$  -  $Z_j$  is 7M + 6 and its column index is 3. So, the entering variable is  $x_3$ .

Minimum ratio is  $\frac{4}{7}$  and its row index is 1. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is 7.

Entering =  $x_3$ , Departing =  $A_1$ , Key Element = 7

 $R_1(\text{new}) = R_1(\text{old}) \div 7$ 

 $R_2(\text{new}) = R_2(\text{old}) - 2R_1(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old})-5R_1(\text{new})$ 

Iteration-2		$C_j$	3	7	6	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	<i>S</i> <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>x</i> <sub>3</sub>	6	$\frac{4}{7}$	$\frac{2}{7}$	$\frac{4}{7}$	1	$-\frac{1}{7}$	0	0	$\frac{\frac{4}{7}}{\frac{4}{7}} = 1$
<i>S</i> <sub>1</sub>	0	$\frac{41}{7}$	$\frac{3}{7}$	$\left(\frac{41}{7}\right)$	0	$\frac{2}{7}$	1	0	$\frac{\frac{41}{7}}{\frac{41}{7}} = 1 \longrightarrow$
<i>S</i> <sub>2</sub>	0	$\frac{155}{7}$	$\frac{11}{7}$	$\frac{22}{7}$	0	$\frac{5}{7}$	0	1	$\frac{\frac{155}{7}}{\frac{22}{7}} = \frac{155}{22}$
$Z = \frac{24}{7}$		$Z_j$	$\frac{12}{7}$	$\frac{24}{7}$	6	$-\frac{6}{7}$	0	0	
		$C_j$ - $Z_j$	$\frac{9}{7}$	$\frac{25}{7}$ $\uparrow$	0	$\frac{6}{7}$	0	0	

#### BigM method

Positive maximum  $C_j - Z_j$  is  $\frac{25}{7}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 1 and its row index is 2. So, the leaving basis variable is  $S_1$ .

 $\therefore \text{ The pivot element is } \frac{41}{7}.$ 

Entering =  $x_2$ , Departing =  $S_1$ , Key Element =  $\frac{41}{7}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times \frac{7}{41}$$

$$R_1(\text{new}) = R_1(\text{old}) - \frac{4}{7}R_2(\text{new})$$

 $R_3(\text{new}) = R_3(\text{old}) - \frac{22}{7}R_2(\text{new})$ 

Iteration-3		$C_j$	3	7	6	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
<i>x</i> <sub>3</sub>	6	0	$\left(\frac{10}{41}\right)$	0	1	$-\frac{7}{41}$	$-\frac{4}{41}$	0	$\frac{0}{\frac{10}{41}} = 0 \longrightarrow$
<i>x</i> <sub>2</sub>	7	1	$\frac{3}{41}$	1	0	$\frac{2}{41}$	$\frac{7}{41}$	0	$\frac{1}{\frac{3}{41}} = \frac{41}{3}$
<i>S</i> <sub>2</sub>	0	19	$\frac{55}{41}$	0	0	$\frac{23}{41}$	$-\frac{22}{41}$	1	$\frac{19}{\frac{55}{41}} = \frac{779}{55}$
<i>Z</i> = 7		$Z_j$	$\frac{81}{41}$	7	6	$-\frac{28}{41}$	$\frac{25}{41}$	0	
		$C_j - Z_j$	$\frac{42}{41}$ $\uparrow$	0	0	$\frac{28}{41}$	$-\frac{25}{41}$	0	

Positive maximum  $C_j - Z_j$  is  $\frac{42}{41}$  and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 0 and its row index is 1. So, the leaving basis variable is  $x_3$ .

$$\therefore$$
 The pivot element is  $\frac{10}{41}$ 

Entering = 
$$x_1$$
, Departing =  $x_3$ , Key Element =  $\frac{10}{41}$ 

$$R_1(\text{new}) = R_1(\text{old}) \times \frac{41}{10}$$
$$R_2(\text{new}) = R_2(\text{old}) - \frac{3}{41}R_1(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) - \frac{55}{41}R_1(\text{new})$$

Iteration-4		$C_j$	3	7	6	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_1}}$
<i>x</i> <sub>1</sub>	3	0	1	0	$\frac{41}{10}$	$-\frac{7}{10}$	$-\frac{2}{5}$	0	
<i>x</i> <sub>2</sub>	7	1	0	1	$-\frac{3}{10}$	$\left(\frac{1}{10}\right)$	$\frac{1}{5}$	0	$\frac{\frac{1}{1}}{\frac{1}{10}} = 10 \rightarrow$
<i>S</i> <sub>2</sub>	0	19	0	0	$-\frac{11}{2}$	$\frac{3}{2}$	0	1	$\frac{19}{\frac{3}{2}} = \frac{38}{3}$
<i>Z</i> = 7		$Z_j$	3	7	$\frac{51}{5}$	$-\frac{7}{5}$	$\frac{1}{5}$	0	
		$C_j - Z_j$	0	0	$-\frac{21}{5}$	$\frac{7}{5}$ $\uparrow$	$-\frac{1}{5}$	0	

Positive maximum  $C_j - Z_j$  is  $\frac{7}{5}$  and its column index is 4. So, the entering variable is  $S_1$ .

Minimum ratio is 10 and its row index is 2. So, the leaving basis variable is  $x_2$ .

 $\therefore$  The pivot element is  $\frac{1}{10}$ .

Entering =  $S_1$ , Departing =  $x_2$ , Key Element =  $\frac{1}{10}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times 10$$

$$R_1(\text{new}) = R_1(\text{old}) + \frac{7}{10}R_2(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) - \frac{3}{2}R_2(\text{new})$$

Iteration-5		C <sub>j</sub>	3	7	6	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	MinRatio
<i>x</i> <sub>1</sub>	3	7	1	7	2	0	1	0	
S <sub>1</sub>	0	10	0	10	-3	1	2	0	
<i>S</i> <sub>2</sub>	0	4	0	-15	- 1	0	-3	1	
<i>Z</i> = 21		$Z_{j}$	3	21	6	0	3	0	
		$C_j - Z_j$	0	- 14	0	0	- 3	0	

Since all  $C_j - Z_j \le 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 7, x_2 = 0, x_3 = 0$ 

Max Z = 21

# Print This Solution Close This Solution

Find solution using Simplex(BigM) method MIN Z = 4x1 - 2x2subject to  $x1 + x2 \le 14$  $3x1 + 2x2 \ge 36$  $2x1 + x2 \ge 24$ and  $x1,x2 \ge 0$ 

### Solution: Problem is

Min  $Z = 4x_1 - 2x_2$ 

subject to

 $x_{1} + x_{2} \le 14$   $3x_{1} + 2x_{2} \ge 36$   $2x_{1} + x_{2} \ge 24$ and  $x_{1}, x_{2} \ge 0$ ;

The problem is converted to canonical form by adding slack, surplus and artificial variables as appropiate

1. As the constraint 1 is of type '  $\leq$  ' we should add slack variable  $S_1$ 

2. As the constraint 2 is of type '  $\geq$  ' we should subtract surplus variable  $S_2$  and add artificial variable  $A_1$ 

3. As the constraint 3 is of type '  $\geq$  ' we should subtract surplus variable  $S_3$  and add artificial variable  $A_2$ 

## After introducing slack, surplus, artificial variables

Min  $Z = 4x_1 - 2x_2 + 0S_1 + 0S_2 + 0S_3 + MA_1 + MA_2$ subject to

$x_1 + x_2$	$_{2} + S_{1}$		= 14
$3x_1 + 2x_2$	2 - S <sub>2</sub>	$+ A_{1}$	= 36
$2x_1 + x_2$	2	- S <sub>3</sub>	$+ A_2 = 24$
and $x_1, x_2, S_1$	$S_1, S_2, S_3, A_1, A_1$	$A_2 \ge 0$	

Iteration-1		$C_{j}$	4	-2	0	0	0	M	M	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	A <sub>2</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_1}}$
S <sub>1</sub>	0	14	1	1	1	0	0	0	0	$\frac{14}{1} = 14$
A <sub>1</sub>	M	36	3	2	0	-1	0	1	0	$\frac{36}{3} = 12$
12/22/2017				BigM	method					
----------------	---	-------------	--------------------	----------	--------	------------	------------	---	---	---------------------------------
A <sub>2</sub>	M	24	(2)	1	0	0	-1	0	1	$\frac{24}{2} = 12 \rightarrow$
Z = 0		$Z_{j}$	5 <i>M</i>	3M	0	- <i>M</i>	- <i>M</i>	M	M	
		$C_j - Z_j$	$-5M+4$ $\uparrow$	- 3M - 2	0	М	М	0	0	

Negative minimum  $C_j - Z_j$  is -5M + 4 and its column index is 1. So, the entering variable is  $x_1$ .

Minimum ratio is 12 and its row index is 3. So, the leaving basis variable is  $A_2$ .

 $\therefore$  The pivot element is 2.

Entering  $= x_1$ , Departing  $= A_2$ , Key Element = 2

 $R_3(\text{new}) = R_3(\text{old}) \div 2$ 

 $R_1(\text{new}) = R_1(\text{old}) - R_3(\text{new})$ 

 $R_2(\text{new}) = R_2(\text{old}) - 3R_3(\text{new})$ 

Iteration-2		C <sub>j</sub>	4	-2	0	0	0	М	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	A <sub>1</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_3}}$
<i>S</i> <sub>1</sub>	0	2	0	$\frac{1}{2}$	1	0	$\frac{1}{2}$	0	$\frac{2}{\frac{1}{2}} = 4$
<i>A</i> <sub>1</sub>	М	0	0	$\frac{1}{2}$	0	- 1	$\left(\frac{3}{2}\right)$	1	$\frac{0}{\frac{3}{2}} = 0 \longrightarrow$
<i>x</i> <sub>1</sub>	4	12	1	$\frac{1}{2}$	0	0	$-\frac{1}{2}$	0	
Z = 48		Zj	4	$\frac{M}{2}$ + 2	0	- <i>M</i>	$\frac{3M}{2} - 2$	М	
		$C_j - Z_j$	0	$-\frac{M}{2}-4$	0	М	$-\frac{3M}{2}+2\uparrow$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{3M}{2} + 2$  and its column index is 5. So, the entering variable is  $S_3$ .

Minimum ratio is 0 and its row index is 2. So, the leaving basis variable is  $A_1$ .

 $\therefore$  The pivot element is  $\frac{3}{2}$ .

Entering =  $S_3$ , Departing =  $A_1$ , Key Element =  $\frac{3}{2}$ 

$$R_2(\text{new}) = R_2(\text{old}) \times \frac{2}{3}$$

$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{2}R_2(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) + \frac{1}{2}R_2(\text{new})$$

Iteration-3		$C_j$	4	-2	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{x_2}}$
<i>S</i> <sub>1</sub>	0	2	0	$\frac{1}{3}$	1	$\frac{1}{3}$	0	$\frac{2}{\frac{1}{3}} = 6$
<i>S</i> <sub>3</sub>	0	0	0	$\left(\frac{1}{3}\right)$	0	$-\frac{2}{3}$	1	$\frac{0}{\frac{1}{3}} = 0 \longrightarrow$
<i>x</i> <sub>1</sub>	4	12	1	$\frac{2}{3}$	0	$-\frac{1}{3}$	0	$\frac{12}{\frac{2}{3}} = 18$
<i>Z</i> = 48		$Z_j$	4	$\frac{8}{3}$	0	$-\frac{4}{3}$	0	
		$C_j$ - $Z_j$	0	$-\frac{14}{3}$ $\uparrow$	0	$\frac{4}{3}$	0	

Negative minimum  $C_j - Z_j$  is  $-\frac{14}{3}$  and its column index is 2. So, the entering variable is  $x_2$ .

Minimum ratio is 0 and its row index is 2. So, the leaving basis variable is  $S_3$ .

 $\therefore$  The pivot element is  $\frac{1}{3}$ .

Entering =  $x_2$ , Departing =  $S_3$ , Key Element =  $\frac{1}{3}$ 

 $R_2(\text{new}) = R_2(\text{old}) \times 3$ 

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$$R_1(\text{new}) = R_1(\text{old}) - \frac{1}{3}R_2(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) - \frac{2}{3}R_2(\text{new})$$

Iteration-4		$C_j$	4	-2	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>S</i> <sub>1</sub>	S <sub>2</sub>	<i>S</i> <sub>3</sub>	$\frac{\text{MinRatio}}{\frac{X_B}{S_2}}$
<i>S</i> <sub>1</sub>	0	2	0	0	1	(1)	- 1	$\frac{2}{1} = 2 \rightarrow$
x <sub>2</sub>	-2	0	0	1	0	-2	3	
<i>x</i> <sub>1</sub>	4	12	1	0	0	1	-2	$\frac{12}{1} = 12$
<i>Z</i> = 48		$Z_j$	4	-2	0	8	-14	
		$C_j$ - $Z_j$	0	0	0	-8 ↑	14	

Negative minimum  $C_j - Z_j$  is -8 and its column index is 4. So, the entering variable is  $S_2$ .

Minimum ratio is 2 and its row index is 1. So, the leaving basis variable is  $S_1$ .

## $\therefore$ The pivot element is 1.

Entering =  $S_2$ , Departing =  $S_1$ , Key Element = 1

 $R_1(\text{new}) = R_1(\text{old})$ 

 $R_2(\text{new}) = R_2(\text{old}) + 2R_1(\text{new})$ 

 $R_3(\text{new}) = R_3(\text{old}) - R_1(\text{new})$ 

Iteration-5		$C_j$	4	-2	0	0	0	
В	C <sub>B</sub>	X <sub>B</sub>	<i>x</i> <sub>1</sub>	<i>x</i> <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	S <sub>3</sub>	MinRatio
S <sub>2</sub>	0	2	0	0	1	1	- 1	
x <sub>2</sub>	-2	4	0	1	2	0	1	
<i>x</i> <sub>1</sub>	4	10	1	0	- 1	0	- 1	
Z = 32		Zj	4	-2	- 8	0	- 6	
		İ						1

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	$C_j$ - $Z_j$	0	0	8	0	6	

Since all  $C_j - Z_j \ge 0$ 

Hence, optimal solution is arrived with value of variables as :  $x_1 = 10, x_2 = 4$ 

 $\operatorname{Min} Z = 32$ 

Solution is provided by AtoZmath.com