

## §4.6: SIMPLEX ALGORITHM FOR MINIMIZATION LPS

1.] Solve the following two-variable LP problem using the Simplex Method:

Minimize:  $z = 4x_1 - x_2$

$\Rightarrow -z = -4x_1 + x_2$

$\Rightarrow -z + 4x_1 - x_2 = 0$

Subject to:  $2x_1 + x_2 \leq 8$

$x_2 \leq 5$

$x_1 - x_2 \leq 4$

$x_1, x_2 \geq 0$

$$\downarrow$$

Row	Basic	$-z$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	RHS
0	$-z$	1	4	-1	0	0	0	0
1	$s_1$	0	2	1	1	0	0	8
2	$s_2$	0	0	1	0	1	0	5
3	$s_3$	0	1	-1	0	0	1	4

$8/1 = 8$

$5/1 = 5 \leftarrow$

$4/1 = 4$

Optimal!

Row	Basic	$-z$	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	RHS
0'	$-z$	1	4	0	0	1	0	5
1'	$s_1$	0	2	0	1	-1	0	3
2'	$x_2$	0	0	1	0	1	0	5
3'	$s_3$	0	1	0	0	1	1	9

$$\begin{cases} x_1 = 0, x_2 = 5 \\ s_1 = 3, s_2 = 0, s_3 = 9 \end{cases}$$

$\text{Max } -z = 5$

$\Rightarrow \text{Min } z = -5$

2.] Solve the following two-variable LP problem using the Simplex Method:

$$\text{Minimize: } z = 2x_1 - 5x_2 \quad \rightarrow \quad z - 2x_1 + 5x_2 = 0$$

$$\text{Subject to: } 3x_1 + 8x_2 \leq 12$$

$$2x_1 + 3x_2 \leq 6$$

$$x_1, x_2 \geq 0$$

$$\downarrow$$

Row	Basic	$z$	$x_1$	$x_2$	$s_1$	$s_2$	RHS
0	$z$	1	-2	5	0	0	0
1	$s_1$	0	3	8	1	0	12
2	$s_2$	0	2	3	0	1	6

$$12/8 = 3/2 \quad \leftarrow$$

$$6/3 = 2$$

Optimal!!

Row	Basic	$z$	$x_1$	$x_2$	$s_1$	$s_2$	RHS
0'	$z$	1	-5/8	0	-5/8	0	-15/2
1'	$x_2$	0	3/8	1	1/8	0	3/2
2'	$s_2$	0	7/8	0	-3/8	1	3/2

$$x_1 = 0, \quad x_2 = 3/2$$

$$s_1 = 0, \quad s_2 = 3/2$$

$$\text{Min } z = -15/2$$