

LINEAR PROGRAMMING (ALGEBRAIC METHOD) II

[SIMPLEX ALGORITHM]

SALIENT FEATURES

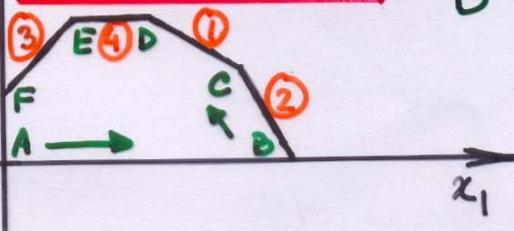
- Always starts at a feasible corner point
- Moves from one corner point to an adjacent corner point.
- Moves to that corner point which seems more beneficial
- Cannot / will not move to a corner point which has been visited previously
- The standard form typically has more variables (n) than equations (m).
- Each corner point is a point of intersection of the boundary planes.
- This point is obtained by setting $n-m$ variables equal to zero; the rest m variables are solved. If the solution does not give non-negative solution then another set of $n-m$ variables are set equal to zero.
- The variables set equal to zero are called non-basic variables; the rest are called basic variables.
- Total number of basic solutions = $\frac{n!}{m!(m-n)!}$

$$\text{MAX } Z = 3x_1 + 2x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4$$

S.T.

$$\begin{aligned} x_1 + 2x_2 + s_1 &= 6 \\ 2x_1 + x_2 + s_2 &= 8 \\ -x_1 + x_2 + s_3 &= 1 \\ x_1 + s_4 &= 2 \\ x_1, x_2, s_1, s_2, s_3, s_4 &\geq 0 \end{aligned}$$

EXTREME POINT	NON-BASIC VARIABLE ($=0$)	BASIC VARIABLE
A	x_1	s_1, s_2, s_3, s_4
B	x_2	s_1, x_1, s_3, s_4



NOTE: $A \rightarrow B$ required only one swap of variables.

Also NOTE: s_2 LEAVING VAR.
 x_1 ENTERING VAR.