

3.2

$$\text{Min } Z = 4x_1 - 5x_2$$

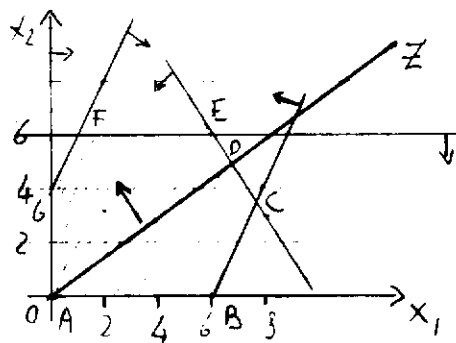
$$\text{s.t.: } -6x_1 + 3x_2 \leq 12$$

$$4x_1 - 2x_2 \leq 24$$

$$3x_1 + 2x_2 \leq 30$$

$$x_2 \leq 6$$

$$x_1, x_2 \geq 0$$



- Basis Representation for $B^A = \{s_1, s_2, s_3, s_4\}$

$$s_1 = 12 + 6x_1 - 3x_2$$

$$s_2 = 24 - 4x_1 + 2x_2$$

$$s_3 = 30 - 3x_1 - 2x_2$$

$$s_4 = 6 - x_2$$

$$Z = 0 + 4x_1 - 5x_2$$

- x_2 enter the basis (we are minimizing)

$$s_1 \geq 0 \Leftrightarrow 12 - 3x_2 \geq 0, \quad x_2 \leq 4$$

$$s_2 \geq 0 \Leftrightarrow 24 + 2x_2 \geq 0, \quad \forall x_2 \in [0, \infty[$$

$$s_3 \geq 0 \Leftrightarrow 30 - 2x_2 \geq 0, \quad x_2 \leq 15$$

$$s_4 \geq 0 \Leftrightarrow 6 - x_2 \geq 0, \quad x_2 \leq 6$$

s_1 leaves basis

$$\Rightarrow x_2 = (12 + 6x_1 - s_1) / 3$$

Basis Representation for $B^6 = \{x_2, S_2, S_3, S_4\}$

| | |
|--|------------------------------------|
| $x_2 = 4 + 2x_1 - \frac{1}{3}S_1$ | $x_2 = 4 + 2x_1 - \frac{1}{3}S_1$ |
| $S_2 = 24 - 4x_1 + 2(4 + 2x_1 - \frac{1}{3}S_1)$ | $S_2 = 32 - \frac{2}{3}S_1$ |
| $S_3 = 30 - 3x_1 - 2(4 + 2x_1 - \frac{1}{3}S_1)$ | $S_3 = 22 - 7x_1 + \frac{2}{3}S_1$ |
| $S_4 = 6 - (4 + 2x_1 - \frac{1}{3}S_1)$ | $S_4 = 2 - 2x_1 + \frac{1}{3}S_1$ |
| $Z = 4x_1 - 5(4 + 2x_1 - \frac{1}{3}S_1)$ | $Z = -20 - 6x_1 + \frac{5}{3}S_1$ |

x_1 enter the basis

$x_2 \geq 0 \Leftrightarrow 4 + 2x_1 \geq 0 ; \forall x_1 \in [0, \infty[$
 $S_2 \geq 0 \Leftrightarrow \forall x_1 \in [0, 8[$
 $S_3 \geq 0 \Leftrightarrow 22 - 7x_1 \geq 0 ; x_1 \leq \frac{22}{7}$
 $S_4 \geq 0 \Leftrightarrow 2 - 2x_1 \geq 0 ; x_1 \leq 1$ S_4 leaves basis

$\Rightarrow x_1 = (2 + \frac{1}{3}S_1 - S_4) / 2$

Basis Representation for $B^F = \{x_2, S_2, S_3, x_1\}$

| | |
|---|--|
| $x_2 = 4 + (2 + \frac{1}{3}S_1 - S_4) - \frac{1}{3}S_1$ | $x_2 = 6 - S_4$ |
| $S_2 = 32 - \frac{2}{3}S_1$ | $S_2 = 32 - \frac{2}{3}S_1$ |
| $S_3 = 22 - 7(2 + \frac{1}{3}S_1 - S_4) / 2 + \frac{2}{3}S_1$ | $S_3 = 15 - \frac{1}{2}S_1 + \frac{7}{2}S_4$ |
| $x_1 = 1 + \frac{1}{6}S_1 - \frac{1}{2}S_4$ | $x_1 = 1 + \frac{1}{6}S_1 - \frac{1}{2}S_4$ |
| $Z = -20 - 6(1 + \frac{1}{6}S_1 - \frac{1}{2}S_4) + \frac{5}{3}S_1$ | $Z = -26 + \frac{2}{3}S_1 + 3S_4$ |

\Rightarrow STOP

$F \begin{cases} x_1 = 1 \\ x_2 = 6 \end{cases} \quad Z = -26$
Unique Optimal Solution

3.5

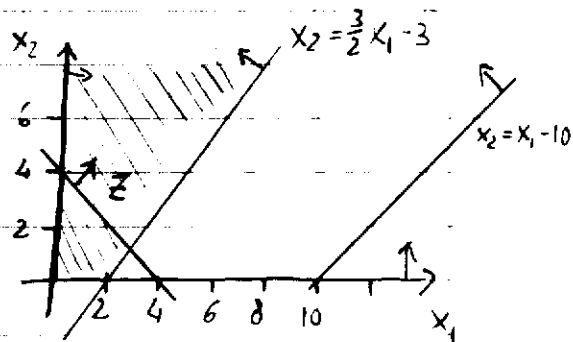
$$\text{Max } Z = x_1 + x_2$$

$$\text{s.t. } x_1 + x_2 \geq -4; \quad -x_1 - x_2 \leq 4$$

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

$$x_1 - x_2 \leq 10$$

$$x_1, x_2 \geq 0$$



* Basis Representation $B^A = \{S_1, S_2, S_3\}$, $A = (0, 0)$

$$S_1 = +4 + x_1 + x_2$$

$$S_2 = 6 - 3x_1 + 2x_2$$

$$S_3 = 10 - x_1 + x_2$$

$$Z = 0 + x_1 + x_2$$

- x_2 enter basis

$$S_1 \geq 0 \Leftrightarrow 4 + x_2 \geq 0 \quad \forall x_2 \in [0, \infty[$$

$$S_2 \geq 0 \Leftrightarrow 6 + 2x_2 \geq 0 \quad \forall x_2 \in [0, \infty[$$

$$S_3 \geq 0 \Leftrightarrow 10 + x_2 \geq 0 \quad \forall x_2 \in [0, \infty[$$

\Rightarrow STOP This optimization problem is unbounded.

3.16

$X_1 = \# / 100$ Tees
 $X_2 = \# / 100$ Elbows
 $X_3 = \# / 100$ Splicers

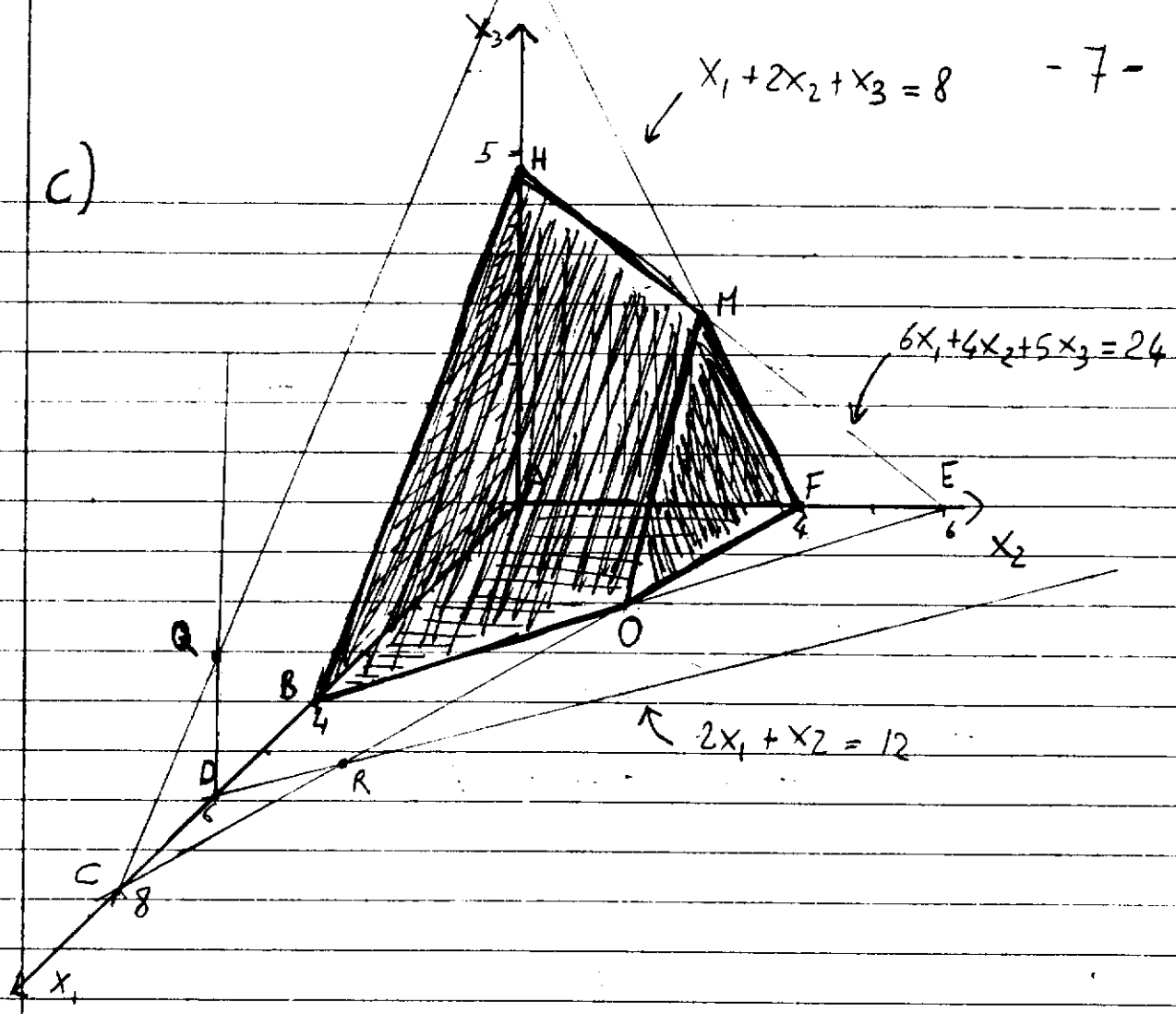
a) Maximize $Z = 700X_1 + 550X_2 + 480X_3$

s.t. $6X_1 + 4X_2 + 5X_3 \leq 24$
 $X_1 + 2X_2 + X_3 \leq 8$
 $2X_1 + X_2 \leq 12$
 $X_1, X_2, X_3 \geq 0$

b) $6X_1 + 4X_2 + 5X_3 + S_1 = 24$
 $X_1 + 2X_2 + X_3 + S_2 = 8$
 $2X_1 + X_2 + S_3 = 12$

| | X_1 | X_2 | X_3 | S_1 | S_2 | S_3 | Z | |
|-----------------|------------------|------------------|------------------|-----------------|-----------------|----------------|------|--------------------|
| A | 0 | 0 | 0 | 24 | 8 | 12 | 0 | |
| B | 4 | 0 | 0 | 0 | 4 | 4 | 2800 | |
| C | 8 | 0 | 0 | -24 | 0 | -4 | — | * (* Not feasible) |
| D | 6 | 0 | 0 | -12 | 2 | 0 | — | * |
| E | 0 | 6 | 0 | 0 | -4 | 6 | — | * |
| F | 0 | 4 | 0 | 8 | 0 | 8 | 2200 | |
| G | 0 | 12 | 0 | -24 | -16 | 0 | — | * |
| H | 0 | 0 | $\frac{24}{5}$ | 0 | $\frac{16}{5}$ | 12 | 2304 | |
| I | 0 | 0 | 8 | -16 | 0 | 12 | — | * |
| L | $+\frac{56}{13}$ | $+\frac{44}{13}$ | $-\frac{40}{13}$ | 0 | 0 | 0 | — | * |
| M | 0 | $+\frac{8}{3}$ | $\frac{8}{3}$ | 0 | 0 | $\frac{28}{3}$ | 2747 | |
| N | -16 | 0 | 24 | 0 | 0 | 44 | — | * |
| \Rightarrow O | 2 | 3 | 0 | 0 | 0 | 5 | 3050 | \Leftarrow |
| P | 0 | 12 | -16 | 56 | 0 | 0 | — | * |
| Q | 6 | 0 | 2 | -22 | 0 | 0 | — | * |
| R | $\frac{16}{3}$ | $\frac{4}{3}$ | 0 | $-\frac{40}{3}$ | 0 | 0 | — | * |
| S | 0 | 12 | $-\frac{24}{5}$ | 0 | $-\frac{56}{5}$ | 0 | — | * |
| T | 6 | 0 | $\frac{12}{5}$ | 0 | $\frac{22}{5}$ | 0 | — | * |
| U | 12 | -12 | 0 | 0 | -20 | 0 | — | * |

c)



d) Basis Representation for $B^A = \{S_1, S_2, S_3\}$

$$S_1 = 24 - 6x_1 - 4x_2 - 5x_3$$

$$S_2 = 8 - x_1 - 2x_2 - x_3$$

$$S_3 = 12 - 2x_1 - x_2$$

$$Z = 700x_1 + 550x_2 + 480x_3$$

- x_1 enter basis

$S_1 \geq 0 \Leftrightarrow 24 - 6x_1 \geq 0; x_1 \leq 4$ S_1 leaves basis
 $S_2 \geq 0 \Leftrightarrow 8 - x_1 \geq 0; x_1 \leq 8$
 $S_3 \geq 0 \Leftrightarrow 12 - 2x_1 \geq 0; x_1 \leq 6$

$$\Rightarrow x_1 = 4 - \frac{2}{3}x_2 - \frac{5}{6}x_3 - \frac{1}{6}S_1$$

- Basis Representation for $B = \{x_1, s_2, s_3\}$

$$x_1 = 4 - \frac{2}{3}x_2 - \frac{5}{6}x_3 - \frac{1}{6}s_1$$

$$s_2 = 8 - (4 - \frac{2}{3}x_2 - \frac{5}{6}x_3 - \frac{1}{6}s_1) - 2x_2 - x_3$$

$$s_3 = 12 - 2(4 - \frac{2}{3}x_2 - \frac{5}{6}x_3 - \frac{1}{6}s_1) - x_1$$

$$Z = 700(4 - \frac{2}{3}x_2 - \frac{5}{6}x_3 - \frac{1}{6}s_1) + 550x_2 + 480x_3$$

$$x_1 = 4 - \frac{2}{3}x_2 - \frac{5}{6}x_3 - \frac{1}{6}s_1$$

$$s_2 = 4 - \frac{4}{3}x_2 - \frac{1}{6}x_3 + \frac{1}{6}s_1$$

$$s_3 = 4 + \frac{1}{3}x_2 + \frac{5}{3}x_3 + \frac{1}{3}s_1$$

$$Z = 2800 + \frac{250}{3}x_2 - \frac{310}{3}x_3 - \frac{350}{3}s_1$$

x_2 enter basis

$$x_1 \geq 0 \Leftrightarrow 4 - \frac{2}{3}x_2 \geq 0, x_2 \leq 6$$

$$s_2 \geq 0 \Leftrightarrow 4 - \frac{4}{3}x_2 \geq 0, x_2 \leq 3 \quad s_2 \text{ leaves basis}$$

$$s_3 \geq 0 \Leftrightarrow 4 + \frac{1}{3}x_2 \geq 0, \forall x_2 \in [0, \infty[$$

$$\Rightarrow x_2 = 3 - \frac{1}{8}x_3 + \frac{1}{8}s_1 - \frac{3}{4}s_2$$

- Basis Representation for $B^0 = \{x_1, x_2, s_3\}$

$$x_1 = 4 - \frac{2}{3}(3 - \frac{1}{8}x_3 + \frac{1}{8}s_1 - \frac{3}{4}s_2) - \frac{5}{6}x_3 - \frac{1}{6}s_1$$

$$x_2 = 3 - \frac{1}{8}x_3 + \frac{1}{8}s_1 - \frac{3}{4}s_2$$

$$s_3 = 4 + \frac{1}{3}(3 - \frac{1}{8}x_3 + \frac{1}{8}s_1 - \frac{3}{4}s_2) + \frac{5}{3}x_3 + \frac{1}{3}s_1$$

$$Z = 2800 + \frac{250}{3}(3 - \frac{1}{8}x_3 + \frac{1}{8}s_1 - \frac{3}{4}s_2) - \frac{310}{3}x_3 - \frac{350}{3}s_1$$

$$= 3050 - \frac{455}{4}x_3 - \frac{425}{4}s_1 - \frac{125}{2}s_2$$

\Rightarrow STOP

$$\begin{cases} x_1 = 2 \\ x_2 = 3 \\ x_3 = 0 \end{cases}$$

$$Z = 3050$$

Unique Optimal Solution