

Maximize $Z = 2x_1 + 3x_2 - x_3 \Leftrightarrow Z - 2x_1 + 3x_2 + x_3 = 0.$

Subject to $x_1 + 2x_2 - x_3 \leq 6$

$x_1 - 3x_2 - 3x_3 \leq 10$

$x_j \geq 0, j=1, 2, 3.$

Sol: $x_1 + 2x_2 - x_3 + x_4 = 6$

$x_1 - 3x_2 - 3x_3 + x_5 = 10$

$x_i \geq 0, i=1, \dots, 5.$

	x_1	x_2	x_3	x_4	x_5	
$\leftarrow x_4$	1	2	-1	1	0	6
x_5	1	-3	-3	0	1	10
	-2	-3	1	0	0	0

	x_1	x_2	x_3	x_4	x_5	
x_2	$\frac{1}{2}$	1	$-\frac{1}{2}$	$\frac{1}{2}$	0	3
x_5	$\frac{5}{2}$	0	$-\frac{9}{2}$	$\frac{3}{2}$	1	19
	$-\frac{1}{2}$	0	$-\frac{1}{2}$	$\frac{3}{2}$	0	9

basic solution $(0, 0, 0, 6, 10)$

If x_1 enters, then

Ratio: $x_2: \frac{3}{\frac{1}{2}} = 6$

$x_5: \frac{19}{\frac{5}{2}} = \frac{38}{5} > 6.$

If x_3 enters, then

x_1, x_4 non-basic.
 $\begin{matrix} x_1 & x_4 \\ \parallel & \parallel \\ 0 & 0 \end{matrix}$

$(0, 3, 0, 0, 19)$

$\frac{1}{2}x_1 + x_2 - \frac{1}{2}x_3 + \frac{1}{2}x_4 = 3$

$\frac{5}{2}x_1 - \frac{9}{2}x_3 + \frac{3}{2}x_4 + x_5 = 19.$

$Z - \frac{1}{2}x_1 - \frac{1}{2}x_3 + \frac{3}{2}x_4 = 9$

\Leftrightarrow

$Z = \frac{1}{2}x_1 + \frac{1}{2}x_3 - \frac{3}{2}x_4 + 9.$

$x_2 - \frac{1}{2}x_3 = 3$

$-\frac{9}{2}x_3 + x_5 = 19$

$x_i \geq 0.$

$\Rightarrow x_3$ unbounded \Rightarrow no optimal solution.

Maximize $z = 5x_1 + 3x_2$

subject to $x_1 - x_2 \leq 2$

$2x_1 + x_2 \leq 4$

$-3x_1 + 2x_2 \leq 6$

$x_1, x_2 \geq 0$

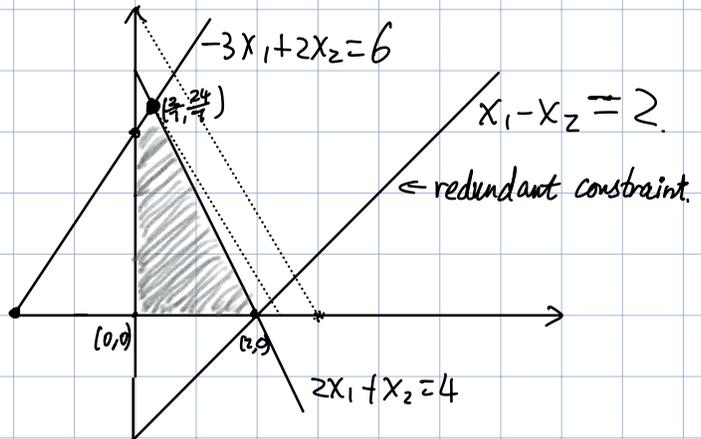
$x_1 - x_2 + x_3 = 2$

$2x_1 + x_2 + x_4 = 4$

$-3x_1 + 2x_2 + x_5 = 6$

$x_i \geq 0, i=1, \dots, 5$

	x_1	x_2	x_3	x_4	x_5	
x_3	①	-1	1	0	0	2
x_4	2	1	0	1	0	4
x_5	-3	2	0	0	1	6
	-5	-3	0	0	0	



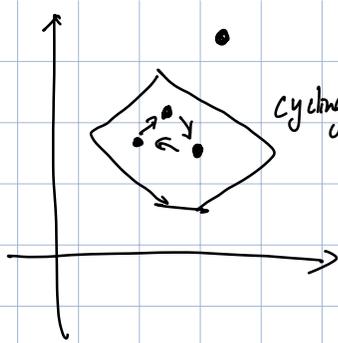
$\begin{matrix} 3 \\ 11 \\ 17 \end{matrix} \begin{matrix} 5 \\ \\ \end{matrix}$
 $m \times n$

Tableau 2.13-2.16:

basic variables	x_1	x_2	x_3	x_4	x_5	z	extremal point
x_3, x_4, x_5	$(0, 0, 2, 4, 6)$					0	$(0, 0)$
x_1, x_4, x_5	$(2, 0, 0, 0, 12)$					10	$(2, 0)$
x_1, x_2, x_5	$(2, 0, 0, 0, 12)$					10	$(2, 0)$
x_1, x_2, x_3	$(\frac{2}{7}, \frac{24}{7}, \frac{36}{7}, 0, 0)$					$\frac{82}{7}$	$(\frac{2}{7}, \frac{24}{7})$

Tableau 2.13a-2.15a:

basic variables	x_1	x_2	x_3	x_4	x_5	z	extremal point
x_3, x_4, x_5	$(0, 0, 2, 4, 6)$					0	$(0, 0)$
x_3, x_1, x_5	$(2, 0, 0, 0, 12)$					10	$(2, 0)$
x_3, x_1, x_2	$(\frac{2}{7}, \frac{24}{7}, \frac{36}{7}, 0, 0)$					$\frac{82}{7}$	$(\frac{2}{7}, \frac{24}{7})$



cycling



Bland rule



choose

columns
rows

with

the
smallest
subscript.