

**Example 3:** Find the optimal solution of the following problem by Simplex method.

$$\text{Max } Z = 4x_1 + 3x_2$$

Subject to:

$$x_1 + x_2 \leq 40$$

$$2x_1 + x_2 \leq 60$$

$$x_1, x_2 \geq 0$$

# **Solution:** *transfer the general L.P. model to Standard form.*

*general L.P. model*



*Standard form*

$$\text{Max } Z = 4x_1 + 3x_2$$



$$\text{Max } Z - 4x_1 - 3x_2 = 0$$

*Subject to:*

$$x_1 + x_2 \leq 40$$



$$x_1 + x_2 + s_1 = 40$$

$$2x_1 + x_2 \leq 60$$



$$2x_1 + x_2 + s_2 = 60$$

$$x_1, x_2 \geq 0$$



$$x_1, x_2, s_1, s_2 \geq 0$$

# Initial Table

entering Variable

B.V	X1	X2	S1	S2	Solution	Ratio
Z	-4	-3	0	0	0	----
S1	1	1	1	0	40	(40/1)=40
S2	2	1	0	1	60	(60/2)=30

leaving Variable

$$S_2 \left[ \begin{array}{ccccc} 2 & 1 & 0 & 1 & 60 \end{array} \right] \div 2 \text{ (Old equation)}$$

$$S_2 \left[ \begin{array}{ccccc} 2/2 & 1/2 & 0/2 & 1/2 & 60/2 \end{array} \right]$$

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$$X_1 \left[ \begin{array}{ccccc} 1 & 1/2 & 0 & 1/2 & 30 \end{array} \right] \text{ (New equation)}$$

$$Z \begin{bmatrix} -4 & -3 & 0 & 0 & 0 \end{bmatrix} \quad (\text{Old equation})$$

$$X_1 \begin{bmatrix} 1 & 1/2 & 0 & 1/2 & 30 \end{bmatrix} \quad * (-4)$$


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$$Z \begin{bmatrix} -4 & -3 & 0 & 0 & 0 \end{bmatrix}$$

$$X_1 \begin{bmatrix} \pm 4 & \pm 2 & 0 & \pm 2 & \pm 120 \end{bmatrix} \quad * (-1)$$


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$$Z \begin{bmatrix} 0 & -1 & 0 & 2 & 120 \end{bmatrix} \quad (\text{New equation})$$


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$$S_1 \begin{bmatrix} 1 & 1 & 1 & 0 & 40 \end{bmatrix} \quad (\text{Old equation})$$

$$X_1 \begin{bmatrix} 1 & 1/2 & 0 & 1/2 & 30 \end{bmatrix} \quad * (1)$$


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$$S_1 \begin{bmatrix} 1 & 1 & 1 & 0 & 40 \end{bmatrix}$$

$$X_1 \begin{bmatrix} \mp 1 & \mp 1/2 & 0 & \mp 1/2 & \mp 30 \end{bmatrix} \quad * (-1)$$


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$$S_1 \begin{bmatrix} 0 & 1/2 & 1 & -1/2 & 10 \end{bmatrix} \quad (\text{New equation})$$

# First Table

entering Variable

B.V	X1	X2	S1	S2	Solution	Ratio
Z	0	-1	0	2	120	----
S1	0	1/2	1	-1/2	10	$[10/(1/2)]=20$
X1	1	1/2	0	1/2	30	$[30/(1/2)]=60$

leaving Variable

$$\begin{array}{l}
 S_1 \left[ \begin{array}{ccccc} 0 & 1/2 & 1 & -1/2 & 10 \end{array} \right] \div 1/2 \text{ (Old equation)} \\
 S_2 \left[ \begin{array}{ccccc} 0/(1/2) & (1/2)/(1/2) & 1/(1/2) & (-1/2)/(1/2) & 10(1/2) \end{array} \right] \\
 \hline
 X_2 \left[ \begin{array}{ccccc} 0 & 1 & 2 & -1 & 20 \end{array} \right] \text{ (New equation)}
 \end{array}$$

$$Z \begin{bmatrix} 0 & -1 & 0 & 2 & 120 \end{bmatrix} \text{ (Old equation)}$$

$$X_2 \begin{bmatrix} 0 & 1 & 2 & -1 & 20 \end{bmatrix} * (-1)$$

$$Z \begin{bmatrix} 0 & -1 & 0 & 2 & 120 \end{bmatrix}$$

$$X_2 \begin{bmatrix} 0 & \pm 1 & \pm 2 & \mp 1 & \pm 20 \end{bmatrix} * (-1)$$

$$Z \begin{bmatrix} 0 & 0 & 2 & 1 & 140 \end{bmatrix} \text{ (New equation)}$$

$$X_1 \begin{bmatrix} 1 & 1/2 & 0 & 1/2 & 30 \end{bmatrix} \text{ (Old equation)}$$

$$X_2 \begin{bmatrix} 0 & 1 & 2 & -1 & 20 \end{bmatrix} * (1/2)$$

$$X_1 \begin{bmatrix} 1 & 1/2 & 0 & 1/2 & 30 \end{bmatrix}$$

$$X_2 \begin{bmatrix} 0 & \mp 1/2 & \mp 1 & \pm 1/2 & \mp 10 \end{bmatrix} * (-1)$$

$$X_1 \begin{bmatrix} 1 & 0 & -1 & 1 & 20 \end{bmatrix} \text{ (New equation)}$$

## Second Table

B.V	X <sub>1</sub>	X <sub>2</sub>	S <sub>1</sub>	S <sub>2</sub>	Solution
Z	0	0	2	1	140
X <sub>2</sub>	0	1	2	-1	20
X <sub>1</sub>	1	0	-1	1	20

$$\text{Max } Z = 4x_1 + 3x_2$$

$$(140) = 4(20) + 3(20)$$

∴ The optimal solution is (140) in the point ( 20 , 20 )