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Improvement Test

Sub: Operations Research Code: 10CS661
 Date: 31/05/2017 Duration: 90 mins Max Marks: 50 Sem: VI Branch: CSE

Answer any five full questions

	Marks	OBE																															
		CO	RB T																														
1. Use Big M method to solve the LPP, Max $Z = 6x + 4y$ subject to the constraints $2x + 3y \leq 30; 3x + 2y \leq 24, x + y \geq 3; x, y \geq 0$	[10]	CO2	L3																														
2. Use two phase method to solve the LPP Max $P = 2x + 3y + 4z$ subject to the constraints $3x + y + 6z \leq 600; 2x + 4y + 2z \geq 480; 2x + 3y + 3z = 540, x, y, z \geq 0$	[10]	CO2	L3																														
3. Solve the transportation problem in which the cell entries represent the unit costs (in lakhs of rupees) of transportation.																																	
<table border="1" style="margin-left: 20px; border-collapse: collapse;"> <thead> <tr> <th></th> <th>D1</th> <th>D2</th> <th>D3</th> <th>demand</th> </tr> </thead> <tbody> <tr> <td>O1</td> <td>2</td> <td>7</td> <td>4</td> <td>5</td> </tr> <tr> <td>O2</td> <td>3</td> <td>3</td> <td>1</td> <td>8</td> </tr> <tr> <td>O3</td> <td>5</td> <td>4</td> <td>7</td> <td>7</td> </tr> <tr> <td>O4</td> <td>1</td> <td>6</td> <td>2</td> <td>14</td> </tr> <tr> <td>supply</td> <td>7</td> <td>9</td> <td>18</td> <td></td> </tr> </tbody> </table>		D1	D2	D3	demand	O1	2	7	4	5	O2	3	3	1	8	O3	5	4	7	7	O4	1	6	2	14	supply	7	9	18				
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supply	7	9	18																														
4. (a) Four professors are each capable of teaching any one of the four different subjects. Class preparation time in hours for different topics varies from professor to professor and is given in the table. Each professor should be assigned only one subject. Find the schedule so as to minimize the total subject preparation time for all subjects/professors.	[5]	CO4	L3																														
<table border="1" style="margin-left: 20px; border-collapse: collapse;"> <thead> <tr> <th rowspan="2"></th> <th colspan="4">Subjects</th> </tr> <tr> <th>S₁</th> <th>S₂</th> <th>S₃</th> <th>S₄</th> </tr> </thead> <tbody> <tr> <td>Professor P₁</td> <td>2</td> <td>10</td> <td>9</td> <td>7</td> </tr> <tr> <td>Professor P₂</td> <td>15</td> <td>4</td> <td>14</td> <td>8</td> </tr> <tr> <td>Professor P₃</td> <td>13</td> <td>14</td> <td>16</td> <td>11</td> </tr> <tr> <td>Professor P₄</td> <td>3</td> <td>15</td> <td>13</td> <td>8</td> </tr> </tbody> </table>		Subjects				S ₁	S ₂	S ₃	S ₄	Professor P ₁	2	10	9	7	Professor P ₂	15	4	14	8	Professor P ₃	13	14	16	11	Professor P ₄	3	15	13	8				
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(b) Solve the travelling salesman problem given by the following data $C_{12} = 20, C_{13} = 4, C_{14} = 10, C_{23} = 5, C_{34} = 6, C_{25} = 10, C_{35} = 6, C_{45} = 20$, where $C_{ij} = C_{ji}$ and there is no route between the cities i and j if the value of C_{ij} is not shown.	[5]	CO3	L3																														
5. (a) What is a saddle point? Solve the following game using dominance concept.	[5]	CO3	L1																														
<table border="1" style="margin-left: 20px; border-collapse: collapse;"> <thead> <tr> <th rowspan="2">Strategies</th> <th colspan="3">Player B</th> </tr> <tr> <th>B1</th> <th>B2</th> <th>B3</th> </tr> </thead> <tbody> <tr> <td>Player A - A₁</td> <td>4</td> <td>5</td> <td>8</td> </tr> <tr> <td>Player A - A₂</td> <td>6</td> <td>4</td> <td>6</td> </tr> <tr> <td>Player A - A₃</td> <td>4</td> <td>2</td> <td>4</td> </tr> </tbody> </table>	Strategies	Player B			B1	B2	B3	Player A - A ₁	4	5	8	Player A - A ₂	6	4	6	Player A - A ₃	4	2	4														
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(b) What is Mini max or Maxi min Principle. Solve the given 3 x 2 game by graphical method.	[5]	CO3	L2																														
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III	2	2																															
6. Use the dual simplex method to solve the LPP Minimize $Z = 2x + y + 3z$ Subject to the constraints $x - 2y + z \geq 4, 2x + y + z \leq 8, x - z \geq 0$ with $x, y, z \geq 0$	[10]	CO2	L1																														
7. Use Revised Simplex method to solve the following LPP Maximize $Z = x + 2y$ subject to the constraints $x + y \leq 3, x + 2y \leq 5, 3x + y \leq 6, x, y \geq 0$	[10]	CO2	L2																														

Improvement test - Jun 2017

Solution Manual (CSE)

①

$$\text{Max } Z = 6x + 4y$$

$$\text{s.t. } 2x + 3y + S_1 = 30$$

$$3x + 2y + S_2 = 24$$

$$x + y - S_3 + a_1 = 3$$

$$Z = 6x + 4y + 0S_1 + 0S_2 + 0S_3 - M a_1$$

$$n = 6, m = 3, n - m = 3$$

$$\therefore \text{put } x, y, S_3 = 0$$

$S_1 = 30, S_2 = 24, a_1 = 3$ is the basic
(2m)

sol.

EV
↓

Basis	C_B	x_B	x	y	S_1	S_2	S_3	θ	MR
S_1	0	30	2	3	1	0	0	0	15
S_2	0	24	3	2	0	1	0	0	8
a_1	-M	3	1	1	0	0	-1	1	3
	$Z = \sum C_B x_B = 3M$		-M-6	-M-4	0	0	+M	0	
S_1	0	24	0	1	1	0	+2	-2	$R_1 \rightarrow R_1 - 2R_4$
S_2	0	15	0	-1	0	1	+3	-3	$R_2 \rightarrow R_2 + R_4$
Z	6	3	1	1	0	0	1	1	$R_3 \rightarrow R_3 + R_4$
	$Z = \sum C_B x_B = 18$		0	2	0	0	-6	M+6	(3M)

Basic	CB	x_B	x	y	s_1	s_2	E.V s_3	a_1	M.R
s_1	0	24	0	1	1	0	2	-2	12
s_2	0	15	0	-1	0	1	<u>3</u>	-3	5
x	6	3	1	1	0	0	-1	1	x
$Z = \sum C_B x_B = 18$			0	2	0	0	-6	M+6	
s_1	0	24	0	1	1	0	2	-2	$R_1 \rightarrow$
s_3	0	5	0	$-\frac{1}{3}$	0	$\frac{1}{3}$	<u>1</u>	-1	$R_1 - 2R_2$
x	6	3	1	1	0	0	-1	1	$R_3 \rightarrow R_3 + R_2$ $R_4 \rightarrow R_4 + 6R_2$
$Z = \sum C_B x_B$			0	2	0	0	-6	M+6	
s_1	0	14	0	$\frac{5}{3}$	1	$-\frac{2}{3}$	0	0	
s_3	0	5	0	$-\frac{1}{3}$	0	$\frac{1}{3}$	1	-1	
x	6	8	1	$\frac{2}{3}$	0	$\frac{1}{3}$	0	0	
$Z = \sum C_B x_B = 48$			0	0	0	2	0	M+6	(3M)

as all $\Delta \geq 0$. The solution is optimal

$Z_{max} = 48, x = 8, y = 0. (2M)$

②

Max $P = 2x + 3y + 4z$

s.t $3x + y + 6z + s_1 = 600$
 $2x + 4y + 2z - s_2 + a_1 = 480$
 $2x + 3y + 3z + a_2 = 540$

Phase 1:

Sol. $P_2 = 0x + 0y + 0z + 0s_1 + 0s_2 - a_1 - a_2$

$n = 7, m = 3, n - m = 4$

put $x, y, z, S_2 = 0$

$S_1 = 600, a_1 = 480, a_2 = 570$ is the

basic sol.

(2M)

		E.V									
Basis	C_B	x_B	x	y	z	S_1	S_2	a_1	a_2	M.R.	
S_1	0	600	3	1	6	1	0	0	0	600	
L.V a_1	-1	480	2	4	2	0	-1	1	0	120	
a_2	-1	570	2	3	3	0	0	0	1	180	
$Z = \sum C_B x_B$			-4	-7	-5	0	1	0	0	$R_2 \rightarrow R_2 / 4$	
S_1	0	600	3	1	6	1	0	0	0		
y	0	120	$\frac{1}{2}$	1	$\frac{1}{2}$	0	$-\frac{1}{4}$	$\frac{1}{4}$	0	$R_1 \rightarrow R_1 - R_2$ $R_3 \rightarrow R_3 - 3R_2$ $R_4 \rightarrow R_4 + 7R_2$	
a_2	-1	570	2	3	3	0	0	0	1		
$Z = \sum C_B x_B$			-4	-7	-5	0	1	0	0		
		E.V									
L.V S_1	0	480	$\frac{7}{2}$	0	$\frac{11}{2}$	1	$\frac{1}{4}$	$-\frac{1}{4}$	0	M.R 87.27	
y	0	120	$\frac{1}{2}$	1	$\frac{1}{2}$	0	$-\frac{1}{4}$	$\frac{1}{4}$	0	240	
a_2	-1	180	$\frac{1}{2}$	0	$\frac{3}{2}$	0	$\frac{3}{4}$	$-\frac{3}{4}$	1	120	
$Z = \sum C_B x_B$ $= -180$			$-\frac{1}{2}$	0	$-\frac{3}{2}$	0	$-\frac{3}{4}$	$\frac{1}{4}$	0	$R_1 \rightarrow R_1 / \frac{11}{2}$	
Z	0	$\frac{960}{11}$	$\frac{7}{11}$	0	1	$\frac{1}{2}$	$-\frac{1}{22}$	0	0		
y	0	120	$\frac{1}{2}$	1	$\frac{1}{2}$	0	$-\frac{1}{4}$	$\frac{1}{4}$	0		
a_2	-1	180	$\frac{1}{2}$	0	$\frac{3}{2}$	0	$\frac{3}{4}$	$-\frac{3}{4}$	1		
$Z = \sum C_B x_B$			$-\frac{1}{2}$	0	$-\frac{3}{2}$	0	$-\frac{3}{4}$	$\frac{1}{4}$	0		

Basis	CB	x_B	x	y	z	s_1	s_2	a_2	M.R
z	0	960/11	5/11	0	1	2/11	1/22	0	
y	0	120	1/2	1	1/2	0	-1/4	0	$R_2 \rightarrow R_2 - \frac{1}{2}R_1$
a_2	-1	180	1/2	0	3/2	0	3/4	1	$R_3 \rightarrow R_3 + \frac{3}{2}R_1$ $R_4 \rightarrow R_4 + \frac{3}{2}R_1$
		$Z = 807B$	-1/2	0	-3/2	0	-3/4	0	

z	0	960/11	5/11	0	1	2/11	1/22	0	1920.24
y	0	840/11	3/11	1	0	-1/11	-3/11	0	116
a_2	-1	540/11	-2/11	0	0	-3/11	15/22	1	72.00
		$Z = 540/11$	2/11	0	0	3/11	-15/22	0	

z	0	960/11	5/11	0	1	2/11	1/22	0	
y	0	840/11	3/11	1	0	-1/11	-3/11	0	$R_3 \rightarrow R_3 \cdot \frac{11}{15}$
s_2	0	1080/15	-44/165	0	0	-66/165	1	22/15	$R_1 \rightarrow R_1 - \frac{1}{22}R_3$ $R_2 \rightarrow R_2 + \frac{3}{11}R_3$
		$Z = 540/11$	2/11	0	0	3/11	-19/22	0	$R_4 \rightarrow R_4 + \frac{15}{22}R_3$

z	0	924/11	847/1815	0	1	363/1815	0		
y	0	1056/11	115/1815	1	0	-363/1815	0		
s_2	0	1080/15	-44/165	0	0	-66/165	1	22/15	
		$Z = 0$	0	0	0	0	0		

(5M)

as all $\Delta \geq 0$. optimal condition is reached.

Phase II:-

$$Z = 2x + 3y + 4z + 0s_1 + 0s_2 + 0s_3$$

Basis	CB	x_B	x	y	z	s_1	s_2	M.R
Z	4	$\frac{924}{11}$	$\frac{847}{1815}$	0	1	$\frac{363}{1815}$	0	
y	3	$\frac{1056}{11}$	$\frac{115}{583}$	1	0	$\frac{-363}{1815}$	0	
s_2	0	$\frac{1080}{15}$	$\frac{-44}{165}$	0	0	$\frac{-66}{165}$	1	
$Z = \sum C_B x_B$			36.93	$\frac{1056}{11}$	$\frac{924}{11}$	-31.2	$\frac{1080}{15}$	
Z	4	84	0.4666	0	1	0.2	0	
y	3	96	0.1972	1	0	-0.2	0	
s_2	0	72	-0.2666	0	0	-0.4	1	
$Z = \sum C_B x_B$ $= 624$			36.93	$\frac{1056}{11}$	$\frac{924}{11}$	-31.2	$\frac{1080}{15}$	

s_1 will be the entering variable & z will be the leaving variable as it is not possible as it is already entered the basis.

\therefore optimal sol $\Rightarrow Z_{max} = 624$

at $x=0, y=96, z=84$. (1M)

③ The given problem is balanced transportation problem.

5	7	4	5
3	3	8	8
5	4	7	7
2	2	10	14
7	9	18	ES=ED =34

I	II	III	IV
2	2		
2			
1	1	1	1
1	1	1	5

I	1	1	1
II	1	2	2
III	4	2	5
IV	4	2	

$$Z_{BFS} = 5 \times 2 + 8 \times 1 + 7 \times 4 + 2 \times 1 + 2 \times 6 + 10 \times 2 = 80 \text{ lakhs. (3M)}$$

optimality check.

$m+n-1 = 2$ no of allocations = 6.

	v_1	v_2	v_3	
u_1	5	7	4	5
u_2	3	3	8	8
u_3	5	4	7	7
u_4	2	2	10	14
	7	9	18	

$u_4 = 0$

For occupied cells: $C_{ij} = (u_i + v_j)$

$$u_1 + v_1 = 2, \quad u_2 + v_3 = 1, \quad u_3 + v_2 = 4, \quad u_4 + v_1 = 2$$

$$u_4 + v_2 = 6, \quad u_4 + v_3 = 2$$

$$\Rightarrow u_1 = 1, \quad u_2 = -1, \quad u_3 = -2, \quad u_4 = 1, \quad v_2 = 6, \quad v_3 = 2$$

For unoccupied cells:

$$C_{ij} - (u_i + v_j) \Rightarrow 7 - (1+6) = 0$$

$$4 - (1+2) = 1, \quad 3 - (-1+1) = 3, \quad 3 - (-1+6) = -2$$

$$5 - (-2+1) = 6, \quad 7 - (-2+2) = 0$$

as all $C_{ij} - (u_i + v_j) \neq 0$. The sol is not optimum. Form a closed loop starting & ending at -ve cell evaluation, i.e. from C_{22} .

5	2	7	4	5
3	0	3	8-0	8
5	2	4	7	7
2	2	0	10-0	14
1	6	2		

7 9 18

(4M)

$$8 - 0 = 8, \quad 2 - 0 = 2 \Rightarrow \theta = 2 \text{ is the min}$$

rewrite the table.

5	2	7	4	5
3	2	3	6	8
5	2	4	7	7
2	1	6	12	14

7 9 18

(1M)

Again check for optimality

$$u_2 = 0$$

$$v_2 = 3, v_3 = 1, u_4 = 1, u_1 = 2, u_5 = 1, u_2 = 0$$

$$u_1 = 2$$

for unoccupied cells:

$$7 - (2+3) = 2, 4 - (2+1) = 1, 3 - (0+0) = 3$$

$$5 - (1+0) = 5, 7 - (1+1) = 5, 6 - (1+5) = 4$$

$c_{ij} \geq 0$. \therefore The opt cost is

$$5 \times 2 + 2 \times 3 + 6 \times 1 + 7 \times 4 + 2 \times 1 + 12 \times 2 = 76 \text{ lakhs}$$

(2M)

(4)

a.

	S_1	S_2	S_3	S_4
P_1	2	10	9	7
P_2	15	4	14	8
P_3	13	14	16	11
P_4	3	15	13	8

Sol:

It is a balanced assignment - Problem

1) Row reduction

0	8	7	5
11	0	10	4
2	3	5	0
0	12	10	5

2) Column reduction

0	8	2	5
11	0	5	4
2	3	0	0
0	12	5	5

Step 3:

0	8	2	5
11	0	5	4
2	3	0	0
0	12	5	5

No of allocation
= 3 = n

Order of matrix
= 4 = N

n ≠ N
(3M)

Modification

0	8	0	2
11	0	3	2
4	5	0	0
0	12	3	3

$$n = 4$$

$$N = 4$$

$$n = N$$

$$P_1 \rightarrow S_3, P_2 \rightarrow S_2$$

$$P_3 \rightarrow S_4, P_4 \rightarrow S_1$$

Total duration = 9 + 4 + 11 + 3 = 27 hrs
(2M)

If the Maximin value is equal to Minimax value, then the game is said to have

a saddle pt. (1M)

	B_1	B_2	B_3
A_1	4	5	8
A_2	6	4	6
A_3	4	2	4

Maximin = 4

Minimax = 5

Maximin \neq Minimax

$A_2 \succ A_3$ (A_2 dominates A_3).

delete A_3

	B_1	B_2	B_3
A_1	4	5	8
A_2	6	4	6

($B_1 \leq B_3$)

B_1 dominates B_3

delete B_3

	B_1	B_2
A_1	4	5
A_2	6	4

Maximin

6

Minimax

Maximin \neq Minimax

No saddle pt.

(2M)

$$x_1 = \frac{a_{22} - a_{21}}{(a_{11} + a_{22}) - (a_{21} + a_{12})} = \frac{4 - 6}{8 - 11} = \frac{-2}{-3} = \frac{2}{3}$$

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

$$y_1 = \frac{a_{22} - a_{12}}{(a_{11} + a_{22}) - (a_{21} + a_{12})} = \frac{1}{3}, y_2 = \frac{2}{3}$$

$$V = \frac{a_{11}a_{22} - a_{21}a_{12}}{(a_{11} + a_{22}) - (a_{21} + a_{12})} = \frac{2}{3}$$

$$S_A = (2/3, 1/3, 0), S_B = (1/3, 2/3, 0) \quad (2M)$$

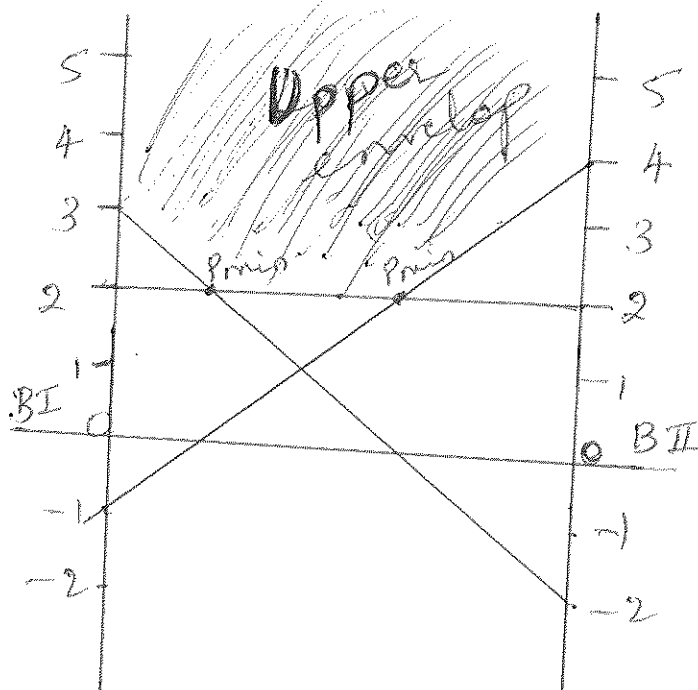
b. Minimax principle: Here the player tries to minimize his maximum loss
(or)

Maximin Principle: Here the player tries to maximize his min gains.

	B I	B II	
A I	[3	-2
A II		-1	4
A III		2	2
		3x2	

(1M)

It is a 3x2 game. Here we are interested in column player. Column player tries to minimize his max loss. P_{min} is the lowest



point in the upper envelop
Case 1:-

P_{min} is obtained from

	B I	B II	
A I	[3	-2
A II		2	2
		3	2

Maximin = Minimax

(2M) Saddle pt exists

opt strategy for player A is A II, opt strategy for player B is B II. value of the game = 2

Case II:

P_{min} is obtained from.

	BI	BII	
A II	4	2	-1
A II	2	4	
			maximin

minimax $\boxed{2}$

Maximin = Minimax
Saddle pt. exists. $V = 2$ (2M)

$P_1 = \frac{a_{22} - a_{21}}{(a_{11} + a_{22}) - (a_{12} + a_{21})}$

$S_A = A II, S_B = B I$
 $= \frac{2 - (-2)}{4 - (-2)} = \frac{4}{6} = \frac{2}{3}$

$Q_1 = \frac{a_{22} - a_{12}}{(a_{11} + a_{22}) - (a_{12} + a_{21})}$

$= \frac{6 - 2}{10 - 8} = \frac{4}{2} = 2$

$Q_2 = 1 - Q_1 = 1 - 2 = -1$, $P_2 = 1 - P_1 = 1 - \frac{2}{3} = \frac{1}{3}$

$V = \frac{a_{11}a_{22} - a_{21}a_{12}}{(a_{11} + a_{22}) - (a_{21} + a_{12})} = 2$

$S_A = (\frac{1}{2}, \frac{1}{2}, 0)$, $S_B = (\frac{3}{5}, \frac{2}{5})$

-	20	4	10	-
20	-	5	-	10
4	5	-	6	6
10	-	6	-	20
-	10	6	20	-

A
b.

It is a balanced ass Problem

row reduction:

-	16	0	6	-
15	-	0	-	5
0	1	-	2	2
4	-	0	-	14
-	4	0	14	-

Column reduction:

-	15	0	4	-
15	-	0	-	3
0	0	-	0	0
4	-	0	-	12
-	3	0	12	-

Allocations:

-	15	0	4	-
15	-	0	-	3
0	0	-	0	0
4	-	0	-	12
-	3	0	12	-

$$n = 2$$

$$N = 5$$

$$n \neq N$$

Select the least element which is not covered by lines

or subtract it from other elements & add to intersection nodes

-	12	0	1	-
12	-	0	-	0
0	0	-	0	0
1	-	0	-	9
-	0	0	9	-

Again repeat the process
1 is the least uncovered element.

$$n = 4$$

$$N = 5$$

$$n \neq N$$

	1	2	3	4	5
1	-	12	0	0	-
2	11	-	0	-	0
3	0	1	-	0	1
4	0	-	0	-	9
5	-	0	0	8	-

Schedule is

1 → 4

2 → 5

3 → 1

4 → 3

5 → 2

$$n = N + 5$$

(3M)

TSP:

1 → 4 → 3 → 1. In this path 2 & 5 is not covered.

least element is 1 which is not covered

Case ①

	1	2	3	4	5
1	-	12	0	0	-
2	11	-	0	-	0
3	0	1	-	0	1
4	0	-	0	-	9
5	-	0	0	8	-

schedule

1 → 4, 2 → 1, 3 → 5

4 → 3, 5 → 2

3

path is

1 → 4 → 3 → 5 →

2 → 1

$$\text{opt cost} = 10 + 6 + 6 + 10 + 20$$

$$= 52$$

Case ②:

	1	2	3	4	5
1	-	12	0	0	-
2	11	-	0	-	0
3	0	1	-	0	1
4	0	-	0	-	9
5	-	0	0	8	-

Here the route is not possible

(2M)

6. $\min Z = 2x + y + 3z$ s.t

$x - 2y + z \geq -4 \Rightarrow -x + 2y - z + S_1 = -4$

$n=6, m=3, n-m=3 \quad 2x + y + z + S_2 = 8$

$-x + z + S_3 = 0$

$Z_{\max} = -2x - y - 3z$

$S_1 = -4, S_2 = 8, S_3 = 0$

Basis	C_B	x_B	x	y	z	S_1	S_2	S_3	Min Ratio
S_1	0	-4	-1	+2	-1	1	0	0	Max
S_2	0	8	2	1	1	0	1	0	$\begin{cases} 2 \\ -1 \end{cases}$
S_3	0	0	-1	0	1	0	0	1	$-(2, -3)$
	$Z = C_B \cdot x_B$		+2	1	3	0	0	0	
x	-2	4	1	-2	1	-1	0	0	$R_1 \rightarrow R_1 / (-1)$
S_2	0	8	2	1	1	0	1	0	$R_2 \rightarrow R_2 - 2R_1$
S_3	0	0	-1	0	1	0	0	1	$R_3 \rightarrow R_3 + R_1$
	$Z = C_B \cdot x_B$		2	1	3	0	0	0	$R_4 \rightarrow R_4 + 2R_1$
x	-2	4	1	-2	1	-1	0	0	
S_2	0	0	0	5	-1	2	1	0	
S_3	0	4	0	-2	2	-1	0	1	
	$Z = C_B \cdot x_B$		0	5	1	2	0	0	

$Z = -8, x=4, y=0, z=0$

$\therefore Z_{\min} = 8 \quad (2M)$

7. Max $Z = x + 2y$, s.t $x + y \leq 3$, $x + 2y \leq 5$, $3x + y \leq 6$

Sol. $Z_{max} = x + 2y + 0u_1 + 0u_2 + 0u_3$

s.t to the constraints

$x + y + u_1 = 3$

$x + 2y + u_2 = 5$

$3x + y + u_3 = 6$

$u_1 = 3, u_2 = 5, u_3 = 6$

is the starting sol.

Max $Z = C^T x$ s.t

$Ax = B \quad (2M)$

$A = \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 \\ 3 & 1 & 0 & 0 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 3 \\ 5 \\ 6 \end{bmatrix}$

$C^T = [1 \ 2 \ 0 \ 0 \ 0]$

$\hat{A} = \begin{bmatrix} A \\ C^T \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 \\ 3 & 1 & 0 & 0 & 1 \\ -1 & -2 & 0 & 0 & 0 \end{bmatrix}$

$\hat{B} = \begin{bmatrix} B \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ 6 \\ 0 \end{bmatrix}$

$B_{inv}^{-1} = \begin{bmatrix} B^{-1} & 0 \\ C_B^T B^{-1} & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$

$C_j - Z_j = [C_B^T \ B^{-1}] \hat{A}$
 $= (0 \ 0 \ 0 \ 1) \begin{pmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 \\ 3 & 1 & 0 & 0 & 1 \\ 1 & 2 & 0 & 0 & 0 \end{pmatrix}$
 $= [1 \ 2 \ 0 \ 0 \ 0]$

$Z_2 - C_2$ is most +ve, y_2 enters the basis (3M)

$\hat{A}^{-1} = B_{inv}^{-1} \hat{A} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ -1 & -2 & 0 & 0 \end{bmatrix}$

$\hat{A}^{-1} B = \hat{b} =$ Max of $(3, 2.5, 6) = 2.5$

y_2 leaves the basis

\hat{A} \hat{B}		\hat{A}^{-1} B		\hat{A}^{-1} \hat{b}	\hat{A}^{-1} \hat{B}	M.R.
u_1	1	0	0	0	1	3
y_2	0	1	0	0	2	5
u_3	0	0	1	0	1	6
Z	0	0	0	1	-2	-

Converting the leading element into one & remaining elements as zero

$B_{inv}^{-1} = \begin{bmatrix} 0 & -1/2 & 0 & 0 \\ 0 & 1/2 & 0 & 0 \\ 0 & -1/2 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$

$C_j - Z_j = [C_B^T \ B^{-1}] \hat{A}$

$= [0 \ 1 \ 0 \ 1] \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 \\ 3 & 1 & 0 & 0 & 1 \\ 1 & 2 & 0 & 0 & 0 \end{bmatrix}$

$= (0, 0, 0, -1, 0)$

all $C_j - Z_j \leq 0$ so it is opt (3M)

$\hat{A}^{-1} = B_{inv}^{-1} \hat{A} = \begin{bmatrix} 0 & -1/2 & 0 & 0 \\ 0 & 1/2 & 0 & 0 \\ 0 & -1/2 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$

$\begin{bmatrix} 3 \\ 5 \\ 6 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/2 \\ 3/2 \\ 7/2 \\ 5 \end{bmatrix} \quad (2M)$

$Z = 5$