

An example of the simplex algorithm

Original LP

$$\text{maximize } 3x_1 + x_2 + 2x_3 \quad (1)$$

subject to

$$x_1 + x_2 + 3x_3 \leq 30 \quad (2)$$

$$2x_1 + 2x_2 + 5x_3 \leq 24 \quad (3)$$

$$4x_1 + x_2 + 2x_3 \leq 36 \quad (4)$$

$$x_1, x_2, x_3 \geq 0 \quad (5)$$

Standard form.

$$z = 3x_1 + x_2 + 2x_3 \quad (6)$$

$$x_4 = 30 - x_1 - x_2 - 3x_3 \quad (7)$$

$$x_5 = 24 - 2x_1 - 2x_2 - 5x_3 \quad (8)$$

$$x_6 = 36 - 4x_1 - x_2 - 2x_3 \quad (9)$$

Pivot in x_1 . Remove x_6 from the basis.

$$z = 27 + \frac{x_2}{4} + \frac{x_3}{2} - \frac{3x_6}{4} \quad (10)$$

$$x_1 = 9 - \frac{x_2}{4} - \frac{x_3}{2} - \frac{x_6}{4} \quad (11)$$

$$x_4 = 21 - \frac{3x_2}{4} - \frac{5x_3}{2} + \frac{x_6}{4} \quad (12)$$

$$x_5 = 6 - \frac{3x_2}{2} - 4x_3 + \frac{x_6}{2} \quad (13)$$

Pivot in x_3 . Remove x_5 .

$$z = \frac{111}{4} + \frac{x_2}{16} - \frac{x_5}{8} - \frac{11x_6}{16} \quad (14)$$

$$x_1 = \frac{33}{4} - \frac{x_2}{16} + \frac{x_5}{8} - \frac{5x_6}{16} \quad (15)$$

$$x_3 = \frac{3}{2} - \frac{3x_2}{8} - \frac{x_5}{4} + \frac{x_6}{8} \quad (16)$$

$$x_4 = \frac{69}{4} + \frac{3x_2}{16} + \frac{5x_5}{8} - \frac{x_6}{16} \quad (17)$$

Pivot in x_2 . Remove x_3 .

$$z = 28 - \frac{x_3}{6} - \frac{x_5}{6} - \frac{2x_6}{3} \quad (18)$$

$$x_1 = 8 + \frac{x_3}{6} + \frac{x_5}{6} - \frac{x_6}{3} \quad (19)$$

$$x_2 = 4 - \frac{8x_3}{3} - \frac{2x_5}{3} + \frac{x_6}{3} \quad (20)$$

$$x_4 = 18 - \frac{x_3}{2} + \frac{x_5}{2} \quad (21)$$

