

## Summary of Simplex Algorithm (MAX)

1. *Convert to a form with all positive right-hand sides, non-negativity constraints and a max objective:*
  - (a) If the objective is min, negate the objective
  - (b) If a variable  $x_i$  is unrestricted, replace it with  $x'_i - x''_i$
  - (c) If the right hand side of a constraint is negative, multiply the constraint by  $-1$ .
2. *Add variables to convert to equality constraints*
  - (a) In each  $\leq$  constraint, add a slack variable.
  - (b) In each  $\geq$  constraint, add an excess and an artificial variable.
  - (c) In each  $=$  constraint, add an artificial variable.
  - (d) For each artificial variable  $a_i$ , add  $-Ma_i$  to the objective, where  $M$  is a large number.
3. *Set up initial tableaux*
  - (a) Place, on the left hand side of each equation, either a slack or artificial variable.
  - (b) Use the equations for the artificial variables to remove the artificial variables in the objective function.
4. *We now have a tableaux and a basic feasible solution in which all the right-hand-side variables are zero.*
5. Repeatedly pivot, choosing a variable with positive objective function coefficient as the entering variable and the most limiting (ratio test) variable as the leaving variable.
6. *Stopping conditions*
  - (a) If at some point, no constraint limits the increase in the entering variable, return **unbounded**
  - (b) Stop when no non-basic variable has positive coefficient in the objective function.
7. *Obtaining a solution*
  - (a) If an artificial variable is non-zero, return **infeasible**.
  - (b) Else, return the basic feasible solution and optimal objective function value.