37242 Introduction to Optimisation

Tutorial 6

1. Consider the LP

$$\min z = x_1 + x_2$$

$$s.t. 2x_1 - x_2 \ge 6$$

$$x_1 + 3x_2 \le 10$$

$$x_1 - x_2 \ge \frac{3}{2}$$

$$x_1$$
, $x_2 \ge 0$

Solve the dual problem and, with the Complementary slackness Theorem, obtain the solution for the primal problem.

2. Use dual Simplex method to solve:

$$\min z = 5x_1 + 2x_2 + 8x_3$$

s.t.
$$2x_1 - 3x_2 + 2x_3 \ge 3$$

$$-x_1 + x_2 + x_3 \ge 5$$

$$x_1, x_2, x_3 \ge 0$$

^{*} from Linear and Non-Linear Programming by S.G.Nash and A.Sofer