Optimizing Methods Sixth List of Problems

1. For LP_{\star}

$$f(x_1, x_2, x_3) = 3x_1 + x_2 + 2x_3 \rightarrow max$$

subject to:

$$\begin{array}{l} x_1 + 2x_2 + x_3 \leqslant 4 \\ 2x_1 + x_2 + x_3 \leqslant 3 \\ x_1 - x_2 + 4x_3 \leqslant 2 \end{array}$$

with $x_j \ge 0$, for j = 1, 2, 3:

- (a) define base variables;
- (b) define $LP_{\star\star}$ by using non-base and base variables;
- (c) define *initialization variable* \overline{x}_o ;
- (d) compute entering variable and outgoing variable;
- (e) compute variable \overline{x}_1 ;
- (f) indicate the current form of $LP_{\star\star}$.
- 2. In the task 1 performed the first iteration of the simplex algorithm without tableau. Do you need a second iteration to solve the LP_{\star} problem?