

Linear problem P:

Maximize $z = -x_1 + 2x_3 + x_4$

subject to

$$3x_1 + x_2 - 2x_3 + 3x_4 = 10$$

$$x_1 + x_3 - 2x_4 \geq -2$$

$$x_1 + x_3 + x_4 \geq 10$$

$$x_1 + 2x_3 + 3x_4 \leq 25$$

$$(x_1, x_2, x_3, x_4) \geq 0 \text{ in } \mathbb{R}^4$$

Dual problem:

Minimize $z^{\vee} = 10w_1 + 2w_2 - 10w_3 + 25w_4$

subject to

$$3w_1 - w_2 - w_3 + w_4 \geq -1$$

$$w_1 \geq 0$$

$$-2w_1 - w_2 - w_3 + 2w_4 \geq 2$$

$$3w_1 + 2w_2 - w_3 + 3w_4 \geq 1$$

$$w_2, w_3, w_4 \geq 0 ; w_1 \text{ unrestrict}$$

Canonical problem:

Maximize $z = -x_1 + 2x_3 + x_4$

subject to

$$3x_1 + x_2 - 2x_3 + 3x_4 = 10$$

$$-x_1 - x_3 + 2x_4 + u_1 = 2$$

$$x_1 + x_3 + x_4 - u_2 = 10$$

$$x_1 + 2x_3 + 3x_4 + u_3 = 25$$

$(x_1, x_2, x_3, x_4, u_1, u_2, u_3) \geq 0$ in \mathbb{R}^7

Phase 1 problem:

Maximize $z' = -y_1$

subject to

$$3x_1 + x_2 - 2x_3 + 3x_4 = 10$$

$$-x_1 - x_3 + 2x_4 + u_1 = 2$$

$$x_1 + x_3 + x_4 - u_2 + y_1 = 10$$

$$x_1 + 2x_3 + 3x_4 + u_3 = 25$$

$(x_1, x_2, x_3, x_4, u_1, u_2, u_3, y_1) \geq 0$ in \mathbb{R}^8

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	3	1	-2	3	0	0	0	0	10
u_1	-1	0	-1	2	1	0	0	0	2
y_1	1	0	1	1	0	-1	0	1	10
u_3	1	0	2	3	0	0	1	0	25
	-1	0	-1	-1	0	1	0	0	-10



	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	3	1	-2	3	0	0	0	0	10
u_1	-1	0	-1	2	1	0	0	0	2
y_1	1	0	1	1	0	-1	0	1	10
u_3	1	0	2	3	0	0	1	0	25
	-1	0	-1	-1	0	1	0	0	-10



x_1 x_2 x_3 x_4 u_1 u_2 u_3 y_1

x_2	3	1	-2	3	0	0	0	0	10
u_1	-1	0	-1	2	1	0	0	0	2
$\leftarrow y_1$	1	0	1	1	0	-1	0	1	10
u_3	1	0	2	3	0	0	1	0	25
	-1	0	-1	-1	0	1	0	0	-10

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	5	1	0	5	0	-2	0	2	30
u_1	0	0	0	3	1	-1	0	1	12
x_3	1	0	1	1	0	-1	0	1	10
u_3	-1	0	0	1	0	2	1	-2	5
	1	0	-2	-1	0	0	0	0	0

Use original objective function: $z = -x_1 + 2x_3 + x_4$

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	5	1	0	5	0	-2	0	2	30
u_1	0	0	0	3	1	-1	0	1	12
x_3	1	0	1	1	0	-1	0	1	10
u_3	-1	0	0	1	0	2	1	-2	5
	1	0	-2	-1	0	0	0	0	0

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	5	1	0	5	0	-2	0	2	30
u_1	0	0	0	3	1	-1	0	1	12
x_3	1	0	1	1	0	-1	0	1	10
u_3	-1	0	0	1	0	2	1	-2	5
	3	0	0	1	0	-2	0	2	20



	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	5	1	0	5	0	-2	0	2	30
u_1	0	0	0	3	1	-1	0	1	12
x_3	1	0	1	1	0	-1	0	1	10
u_3	-1	0	0	1	0	2	1	-2	5
	3	0	0	1	0	-2	0	2	20

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	5	1	0	5	0	-2	0	2	30
u_1	0	0	0	3	1	-1	0	1	12
x_3	1	0	1	1	0	-1	0	1	10
u_3	-1	0	0	1	0	2	1	-2	5
	3	0	0	1	0	-2	0	2	20



x_1 x_2 x_3 x_4 u_1 u_2 u_3 y_1

x_2 5 1 0 5 0 -2 0 2 30

u_1 0 0 0 3 1 -1 0 1 12

x_3 1 0 1 1 0 -1 0 1 10



-1/2 0 0 1/2 0 1 1/2 -1 5/2

3 0 0 1 0 -2 0 2 20

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	4	1	0	6	0	0	1	0	35
u_1	-1/2	0	0	7/2	1	0	1/2	0	29/2
x_3	1/2	0	1	3/2	0	0	1/2	0	25/2
u_2	-1/2	0	0	1/2	0	1	1/2	-1	5/2
	2	0	0	2	0	0	1	0	25

	x_1	x_2	x_3	x_4	u_1	u_2	u_3	y_1	
x_2	4	1	0	6	0	0	1	0	35
u_1	-1/2	0	0	7/2	1	0	1/2	0	29/2
x_3	1/2	0	1	3/2	0	0	1/2	0	25/2
u_2	-1/2	0	0	1/2	0	1	1/2	-1	5/2
	2	0	0	2	0	0	1	0	25

Optimal solution to P : $(0, 35, \frac{25}{2}, 0)$

$$c^T = (-1, 0, 2, 1, 0, 0, 0, 0)$$

$$\text{final obj row} + c^T = (1, 0, 2, 3, 0, 0, 1, 0)$$

Initial basic variables:

$$\hat{w} = (0, 0, 0, 1) \quad (\text{dual of canonical})$$

x_2, u_1, y_1, u_3

$$\tilde{w} = (0, 0, -0, 1) \quad (\text{dual of P})$$