

Linear and Integer Programming

File Format Results Utilities Window Help

0.00

Combined Report for Ejemplo practica 5 (cervezas)

	18:12:11		Wednesday	March	17	2010		
	Decision Variable	Solution Value	Unit Cost or Profit c(j)	Total Contribution	Reduced Cost	Basis Status	Allowable Min. c(j)	Allowable Max. c(j)
1	X1	5,0000	4,0000	20,0000	0	basic	3,5000	14,0000
2	X2	20,0000	7,0000	140,0000	0	basic	2,0000	8,0000
3	X3	0	3,0000	0	-4,3333	at bound	-M	7,3333
	Objective	Function	(Max.) =	160,0000				
	Constraint	Left Hand Side	Direction	Right Hand Side	Slack or Surplus	Shadow Price	Allowable Min. RHS	Allowable Max. RHS
1	C1	30,0000	<=	30,0000	0	0,3333	22,5000	90,0000
2	C2	45,0000	<=	45,0000	0	3,3333	15,0000	60,0000

Results Combined Report for Ejemplo practica 5 (cervezas)

Linear and Integer Programming

File Format Results Utilities Window Help

Parametric Analysis for Ejemplo practica 5 (cervezas) -- Objective Function

Range	From Coeff. of X3	To Coeff. of X3	From OBJ Value	To OBJ Value	Slope	Leaving Variable	Entering Variable
1	3,0000	7,3333	160,0000	160,0000	0	X1	X3
2	7,3333	14,0000	160,0000	210,0000	7,5000	X2	Slack_C2
3	14,0000	M	210,0000	M	15,0000		
4	3,0000	-M	160,0000	160,0000	0		

$$\text{Max } z = 4x_1 + 7x_2 + c_3x_3$$

$$\text{s.t. } R1$$

$$R2$$

Si $c_3 \in (-\infty, 7\frac{1}{3}]$, $\vec{x}^* = (5, 20, 0)$ sol. óptima

Si $c_3 \in [7\frac{1}{3}, 14]$, $\vec{x}^* = (0, 15, 7\frac{1}{5})$ sol. óptima

Si $c_3 \in [14, +\infty)$, $\vec{x}^* = (0, 0, 15)$ sol. óptima

Results Print

Linear and Integer Programming

File Format Results Utilities Window Help

Parametric Analysis for Ejemplo practica 5 (cervezas) -- Right-Hand-Side

Range	From RHS of C1	To RHS of C1	From OBJ Value	To OBJ Value	Slope	Leaving Variable	Entering Variable
1	30,0000	90,0000	160,0000	180,0000	0,3333	X2	Slack_C1
2	90,0000	M	180,0000	180,0000	0		
3	30,0000	22,5000	160,0000	157,5000	0,3333	X1	Slack_C2
4	22,5000	0	157,5000	0	7,0000	X2	
5	0	-Infinity	Infeasible				

Si $R_1 \in [22'5; 90]$, la base $\{x_1, x_2\}$ es la óptima
 Si $R_1 \in [90, +\infty)$, la base $\{x_1, \text{slack_C1}\}$ es la óptima
 Si $R_1 \in [0, 22'5]$, la base $\{x_2, \text{slack_C2}\}$ es la óptima
 Si $R_1 \in (-\infty, 0]$, problema infactible.

Results Print

Linear and Integer Programming

File Simplex Iteration Format Window Help

0.00

Final Simplex Tableau

		X1	X2	X3	Slack_C1	Slack_C2		
Basis	C(j)	4,0000	7,0000	3,0000	0	0	R. H. S.	Ratio
X1	4,0000	1,0000	0,0000	0,6667	0,6667	-0,3333	5,0000	
X2	7,0000	0,0000	1,0000	0,6667	-0,3333	0,6667	20,0000	
	C(j)-Z(j)	0	0	-4,3333	-0,3333	-3,3333	160,0000	

Simplex Tableau Current OBJ = 160,0000

Linear and Integer Programming

File Simplex Iteration Format Window Help

0.00

Final Simplex Tableau

		X1	X2	X3	Slack_C1	Slack_C2		
Basis	C(j)	4,0000	7,0000	3,0000	0	0	R. H. S.	Ratio
Slack_C1	0	0	-3,0000	-2,0000	1,0000	-2,0000	10,0000	
X1	4,0000	1,0000	2,0000	2,0000	0	1,0000	45,0000	
	C(j)-Z(j)	0	-1,0000	-5,0000	0	-4,0000	180,0000	

Simplex Tableau Current OBJ = 180,0000

Linear and Integer Programming

File Simplex Iteration Format Window Help

Final Simplex Tableau

		X1	X2	X3	Slack_C1	Slack_C2		
Basis	C(j)	4,0000	7,0000	3,0000	0	0	R. H. S.	Ratio
X2	7,0000	2,0000	1,0000	2,0000	1,0000	0	10,0000	
Slack_C2	0	-3,0000	0	-2,0000	-2,0000	1,0000	25,0000	
	C(j)-Z(j)	-10,0000	0	-11,0000	-7,0000	0	70,0000	

$$\vec{x}_B = \begin{pmatrix} 1 & 0 \\ -2 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 45 \end{pmatrix} = \begin{pmatrix} 1 \\ 45 - 2 \cdot 1 \end{pmatrix}$$

luego $\vec{x} = (0, 1, 0)$

Simplex Tableau Current OBJ = 70,0000

Linear and Integer Programming

File Format Results Utilities Window Help

Parametric Analysis for Ejemplo practica 5 (cervezas) -- Objective Function

Range	From μ (Vector)	To μ (Vector)	From OBJ Value	To OBJ Value	Slope	Leaving Variable	Entering Variable
1	0	3,3333	160,0000	110,0000	-15,0000	X2	Slack_C2
2	3,3333	M	110,0000	M	15,0000		
3	0	-0,3333	160,0000	165,0000	-15,0000	X1	Slack_C1
4	-0,3333	-M	165,0000	M	-22,5000		

$$\text{Max } z = (4x_1 + 7x_2 + 3x_3) + \lambda(1 \cdot x_1 - 1 \cdot x_2 + 1 \cdot x_3)$$

$$= [(4, 7, 3) + \lambda(1, -1, 1)] \cdot \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

Si $\lambda \in [-0,33, 3,33]$, $\vec{x}^* = (5, 20, 0)$ sol óptima

Si $\lambda \in [3,33, +\infty)$, $\vec{x}^* = (15, 0, 0)$ sol óptima

Si $\lambda \in (-\infty, -0,33]$, $\vec{x}^* = (0, , 0)$ sol óptima

Results Combined Report for Ejemplo practica 5 (cervezas)

Linear and Integer Programming

File Format Results Utilities Window Help

Parametric Analysis for Ejemplo practica 5 (cervezas) -- Right-Hand-Side

Range	From μ (Vector)	To μ (Vector)	From OBJ Value	To OBJ Value	Slope	Leaving Variable	Entering Variable
1	0	15,0000	160,0000	105,0000	-3,6667	X1	Slack_C2
2	15,0000	30,0000	105,0000	0	-7,0000	X2	
3	30,0000	Infinity	Infeasible				
4	0	-M	160,0000	M	-3,6667		

$\rightarrow$ Si $\lambda \in (-\infty, 15]$, la base óptima $\{x_1, x_2\}$
 Si $\lambda \in [15; 30]$, la base óptima $\{x_2, \text{slack-C2}\}$
 Si $\lambda \in (30, \infty)$ ~~la base óptima~~ Infeasible

Results Exit/Close

Linear and Integer Programming

File Simplex Iteration Format Window Help

Final Simplex Tableau

		X1	X2	X3	Slack_C1	Slack_C2	R. H. S.	Ratio
Basis	C(j)	4,0000	7,0000	3,0000	0	0		
X2	7,0000	2,0000	1,0000	2,0000	1,0000	0	10,0000	
Slack_C2	0	-3,0000	0	-2,0000	-2,0000	1,0000	5,0000	
	C(j)-Z(j)	-10,0000	0	-11,0000	-7,0000	0	70,0000	

$$\vec{X}_B = B^{-1} \vec{b} = \begin{pmatrix} 1 & 0 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} 30-1 \\ 45-1 \end{pmatrix} = \begin{pmatrix} 30-1 \\ -15+1 \end{pmatrix}$$

$$\vec{X} = (0, 30-1, 0)$$

Simplex Tableau Current OBJ = 70,0000