

Bounded Variable method.

Procedure

Step 1: Convert the minimization problem L.P.P into that of maximization. If any b_i 's (R.H.S constant in the constraints) is negative, multiply the corresponding constraint by -1 .

Step 2: Convert the inequations of the constraints into equations and obtain an initial basic feasible solution

Step 3: If any one of the variable is at a positive lower bound, substitute it out at its lower bound (or) convert its lower bound as zero by assuming $x_j' = x_j - l_j$

Step 4: construct 1st iteration table by usual simplex method.

Step 5: select least value (-ve) corresponding variable entering variable let it be x_r its corresponding upper bound U_r (say)

Step 6: To find leaves variable compute θ where $\theta = \min \{ \theta_1, \theta_2, U_r \}$ where U_r is upper bound of the entering variable

$$\theta_1 = \min \left\{ \frac{\text{solution}}{+\text{coefft of pivot column}} \right\} = \min \left\{ \frac{x_{B_i}}{a_{ir}} \right\}$$

$$\theta_2 = \min \left\{ \frac{\text{soln } U_r - x_{B_i}}{-\text{ve coefft of Pivot column}} \right\} = \min \left\{ \frac{U_r - x_{B_i}}{-a_{ir}}, a_{ir} < 0 \right\}$$

$$\theta = \min \{ \theta_1, \theta_2, U_r \}$$

Note: If all the pivot column coeffs are > 0 then $\theta_2 = \infty$.

Step 7:

Case (i) If $\theta = \theta_1$ corresponding variable is leaves variable, apply usual simplex method procedure

Construct new table

Case (ii) If $\theta = \theta_2$ apply usual simplex method (2)
Procedure Construct new table.

Case (iii) If $\theta = U_r$ [here entering and leaving variable same]

in that case replace ~~it~~ in the pivot column x_r by x_r' where $x_r' = U_r - x_r$

and multiply pivot column by (-1)

and new solution

$$X_B^{\text{new}} = X_B^{\text{old}} - (\text{elt in the pivot column} \cdot U_r)$$

~~rest~~ remaining row are same. (unaltered)

steps Go to step 5 and repeat the procedure until we get optimum solution.