

We want to analyze the problem

$$(1) \quad \begin{aligned} \min \quad & 16x_1 + 17x_2 + 20x_3 \\ & 40x_1 + 30x_2 + 25x_3 \geq 100 \\ & 20x_1 + 40x_2 + 50x_3 \geq 100, \end{aligned}$$

$$x_1, x_2, x_3 \geq 0.$$

First we write it in standard form, getting

$$(P) \quad \begin{aligned} \max Z = \quad & -16x_1 - 17x_2 - 20x_3 \\ & -40x_1 - 30x_2 - 25x_3 \leq -100 \\ & -20x_1 - 40x_2 - 50x_3 \leq -100, \end{aligned}$$

$$x_1, x_2, x_3 \geq 0.$$

- Add slack variables x_4 and x_5 , and write the tableau corresponding to the basic solution with x_4 and x_5 basic.
- Is the basic solution in (a) feasible? How would you most efficiently find an optimal solution to (P) starting from this tableau?

The final tableau is

Basic Variable	Eqn.	Z	x_1	x_2	x_3	x_4	x_5	RHS
Z	0	1			$\frac{5}{2}$	$\frac{3}{10}$	$\frac{2}{10}$	-50
x_1	1		1		$-\frac{1}{2}$	$-\frac{4}{100}$	$\frac{3}{100}$	1
x_2	2			1	$\frac{3}{2}$	$\frac{2}{100}$	$-\frac{4}{100}$	2

- By inspection, write down the optimal basis B and its inverse.
- By inspection, write down the optimal solution to the dual of (P).

- e) For what range of values for b_1 is the current basis still optimal (the values of the basic variables might change)? What are the optimal solution and optimal value if b_1 changes to -150 .
- f) For what range of values for c_1 , currently -16 , is the current basic solution optimal? If c_1 changes to -10 , how does the final tableau change? How would you re-optimize (don't perform any pivots)?
- g) The original problem (1) represented a diet problem: you want to decide how much of each of three cereals to eat each day to satisfy nutritional requirements at minimum cost. Suppose a new cereal, Coco Fistula, becomes available, providing 50% of the daily requirement of the first vitamin and 20% of the daily requirement of the second vitamin. At what level of its cost would you consider changing your diet by adding the new cereal?