

$$\max (x_1 + x_2)$$

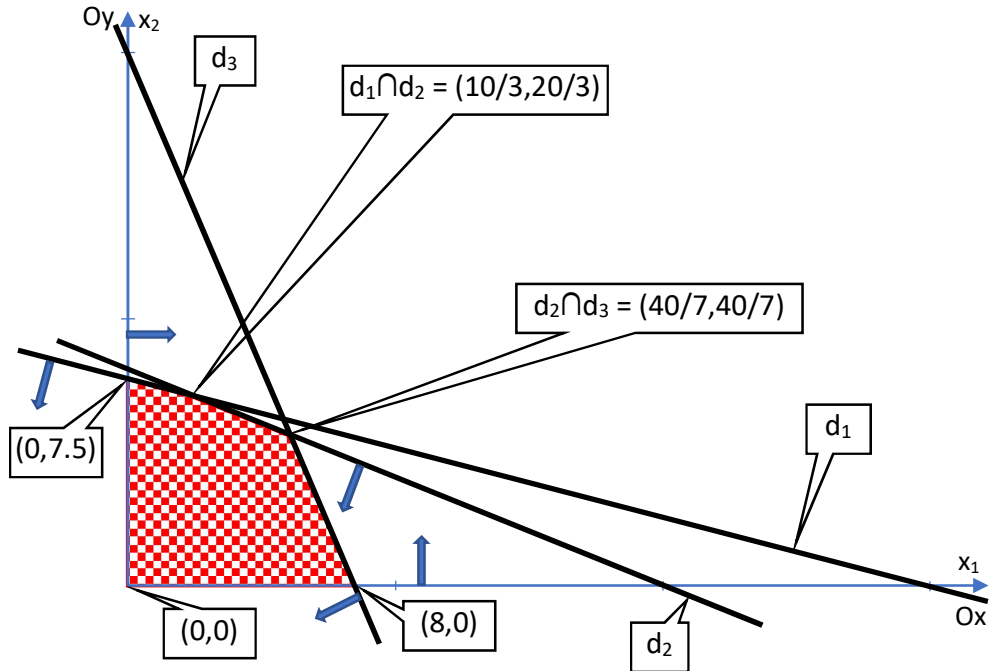
$x_1, x_2$

$$x_1 + 4x_2 \leq 30$$

$$2x_1 + 5x_2 \leq 40$$

$$5x_1 + 2x_2 \leq 40$$

$$x_1 \geq 0, x_2 \geq 0$$



Forma Standard

$$\max (x_1 + x_2)$$

$x_1, x_2$

$$x_1 + 4x_2 + x_3 = 30$$

$$2x_1 + 5x_2 + x_4 = 40$$

$$5x_1 + 2x_2 + x_5 = 40$$

$$x_1 \geq 0, x_2 \geq 0, x_3 \geq 0, x_4 \geq 0, x_5 \geq 0$$

Scrierea vectoriala

$$x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} \in \mathbb{R}^5, c = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \in \mathbb{R}^5, b = \begin{pmatrix} 30 \\ 40 \\ 40 \end{pmatrix} \in \mathbb{R}^3, A = \begin{pmatrix} 1 & 4 & 1 & 0 & 0 \\ 2 & 5 & 0 & 1 & 0 \\ 5 & 2 & 0 & 0 & 1 \end{pmatrix} \in M_{3 \times 5}$$

$$\max(c^T x)$$

$$Ax = b$$

$$x > 0$$

Rang A = 3

Baze (minori principali matricea A):

$$B_{1,2,3} = \begin{pmatrix} 1 & 4 & 1 \\ 2 & 5 & 0 \\ 5 & 2 & 0 \end{pmatrix}, B^{-1} = \begin{pmatrix} 0 & -2/21 & 5/21 \\ 0 & 5/21 & -2/21 \\ 1 & -6/7 & 1/7 \end{pmatrix}, B^1b = \begin{pmatrix} 40/7 \\ 40/7 \\ 10/7 \end{pmatrix}, (x_1=40/7, x_2=40/7) = d_2 \cap d_3, f=80/7$$

$$B_{1,2,4} = \begin{pmatrix} 1 & 4 & 0 \\ 2 & 5 & 1 \\ 5 & 2 & 0 \end{pmatrix}, B^{-1} = \begin{pmatrix} -1/9 & 0 & 2/9 \\ 5/18 & 0 & -1/18 \\ -7/6 & 1 & -1/6 \end{pmatrix}, B^1b = \begin{pmatrix} 50/9 \\ 55/9 \\ -5/3 \end{pmatrix}, (x_1=50/9, x_2=55/9) = d_1 \cap d_3$$

$$B_{1,2,5} = \begin{pmatrix} 1 & 4 & 0 \\ 2 & 5 & 0 \\ 5 & 2 & 1 \end{pmatrix}, B^{-1} = \begin{pmatrix} -5/3 & 4/3 & 0 \\ 2/3 & -1/3 & 0 \\ 7 & -6 & 1 \end{pmatrix}, B^1b = \begin{pmatrix} 10/3 \\ 20/3 \\ 10 \end{pmatrix}, (x_1=10/3, x_2=20/3) = d_1 \cap d_2, f=10$$

$$B_{1,3,4} = \begin{pmatrix} 1 & 1 & 0 \\ 2 & 0 & 1 \\ 5 & 0 & 0 \end{pmatrix}, B^{-1} = \begin{pmatrix} 0 & 0 & 1/5 \\ 1 & 0 & -1/5 \\ 0 & 1 & -2/5 \end{pmatrix}, B^1b = \begin{pmatrix} 8 \\ 22 \\ 24 \end{pmatrix}, (x_1=8, x_2=0) = d_3 \cap O_x, f=8$$

$$B_{1,3,5} = \begin{pmatrix} 1 & 1 & 0 \\ 2 & 0 & 0 \\ 5 & 0 & 1 \end{pmatrix}, B^{-1} = \begin{pmatrix} 0 & 1/2 & 0 \\ 1 & -1/2 & 0 \\ 0 & -5/2 & 1 \end{pmatrix}, B^1b = \begin{pmatrix} 20 \\ 10 \\ -600 \end{pmatrix}, (x_1=20, x_2=0) = d_2 \cap O_x$$

$$B_{1,4,5} = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 0 & 1 \end{pmatrix}, B^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -5 & 0 & 1 \end{pmatrix}, B^1b = \begin{pmatrix} 30 \\ -20 \\ -110 \end{pmatrix}, (x_1=30, x_2=0) = d_1 \cap O_x$$

$$B_{2,3,4} = \begin{pmatrix} 4 & 1 & 0 \\ 5 & 0 & 1 \\ 2 & 0 & 0 \end{pmatrix}, B^{-1} = \begin{pmatrix} 0 & 0 & 1/2 \\ 1 & 0 & -2 \\ 0 & 1 & -5/2 \end{pmatrix}, B^1b = \begin{pmatrix} 20 \\ -50 \\ -60 \end{pmatrix}, (x_1=0, x_2=20) = d_3 \cap O_y$$

$$B_{2,3,5} = \begin{pmatrix} 4 & 1 & 0 \\ 5 & 0 & 0 \\ 2 & 0 & 1 \end{pmatrix}, B^{-1} = \begin{pmatrix} 0 & 1/5 & 0 \\ 1 & -4/5 & 0 \\ 0 & -2/5 & 1 \end{pmatrix}, B^1b = \begin{pmatrix} 8 \\ -2 \\ 24 \end{pmatrix}, (x_1=0, x_2=8) = d_2 \cap O_y$$

$$B_{2,4,5} = \begin{pmatrix} 4 & 0 & 0 \\ 5 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix}, B^{-1} = \begin{pmatrix} 1/4 & 0 & 0 \\ -5/4 & 1 & 0 \\ -1/2 & 0 & 1 \end{pmatrix}, B^1b = \begin{pmatrix} 15/2 \\ 5/2 \\ 25 \end{pmatrix}, (x_1=0, x_2=15/2) = d_1 \cap O_y, f=15/2$$

$$B_{3,4,5} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, B^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, B^1b = \begin{pmatrix} 30 \\ 40 \\ 40 \end{pmatrix}, (x_1=0, x_2=0) = O_x \cap O_y, f=0$$

Se observa ca solutiile de baza corespund intersectiilor dreptelor frontiera, solutiile pozitive sunt exact varfurile poligonului iar solutia cu f maxim e fix cea in care ultima linie de nivel atinge domeniul solutiilor.

Correspondenta solutiilor de baza cu intersectiile dreptelor frontiera e destul de usor de vazut daca facem urmatoarele observatii:

1. Solutie de baza = solutie in care 2 variabile sunt 0
2. In functie de care variabila e 0 avem:
  - a. Daca  $x_1$  este 0 atunci punctul e pe  $Ox_2$
  - b. Daca  $x_2$  este 0 atunci punctul e pe  $Ox_1$
  - c. Daca  $x_3$  este 0 atunci punctul e pe  $d_1$
  - d. Daca  $x_4$  este 0 atunci punctul e pe  $d_2$
  - e. Daca  $x_5$  este 0 atunci punctul e pe  $d_3$

In concluzie, daca doua variabile sunt 0 solutia de baza corespunde la intersectia a 2 drepte frontiera si reciproc.

Acest fapt este un mare pas inainte in rezolvare (nu mai cautam intr-o multime infinita (domeniul solutiilor) ci intr-una finita (varfurile acestuia)) dar nu e suficient pentru a avea un algoritm eficient. De exemplu, daca forma standard are 50 de ecuatii si 100 de necunoscute vor fi  $C_{100}^{50}$  baze, numar mai mare decat  $10^{29}$ , adica o suta de miliarde de miliarde de miliarde, care depaseste cu mult puterea oricarui calculator actual, iar problemele din viata reala pot avea si mii sau zeci de mii de variabile.

Din acest motiv au fost cautati si gasiti algoritmi mult mai eficienti decat enumerarea completa si cel mai cunoscut dintre ei este **algoritmul simplex**.