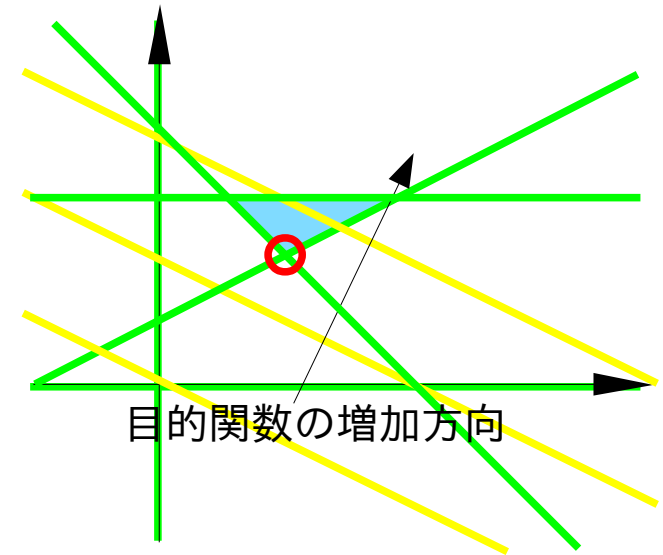


練習問題6

課題: 次の線形計画問題を罰則付単体法を用いて解く

$$\begin{aligned} & \text{maximize } x_1 + 2x_2 \\ & \text{subject to} \\ & x_1 + x_2 \geq 4, \quad x_1 - 2x_2 + 2 \leq 0 \\ & x_2 \leq 3, \quad x_1, x_2 \geq 0 \end{aligned}$$



注意: 原点は実行可能領域ではありません
ヒント:

$$\begin{aligned} \min. \quad & z = -x_1 - 2x_2 \\ \text{s. t.} \quad & x_1 + x_2 \geq 4 \\ & -x_1 + 2x_2 \geq 2 \\ & x_2 \leq 3 \\ & x_1, x_2 \geq 0 \end{aligned}$$

$$\begin{aligned} \min. \quad & z = -x_1 - 2x_2 \\ \text{s. t.} \quad & x_1 + x_2 - x_3 = 4 \\ & -x_1 + 2x_2 - x_4 = 2 \\ & x_2 + x_5 = 3 \\ & x_1, x_2, x_3, x_4, x_5 \geq 0 \end{aligned}$$