## Contents

1. Some Mathematical Preliminaries and Convex Sets ..... 1-38
1.1 Introduction ..... 1
1.2 Matrix ..... 1
1.3 Type of Matrices ..... 1
1.4 Operation on Matrices ..... 3
1.5 Properties of Matrix Addition ..... 5
1.6 Properties of Multiplication of Matrix by a scalar ..... 6
1.7 Multiplication of Matrices ..... 7
1.8 Determinant of a Square Matrix ..... 8
1.9 Properties of Determinants ..... 8
1.10 Evolution of a Determinant by Sarrus diagram ..... 9
1.11 Minors and Cofactors ..... 9
1.12 Singular and Non-Singular Matrix ..... 10
1.13 Transpose of a Matrix ..... 10
1.14 Properties of Transpose of a Matrix ..... 11
1.15 Symmetric Matrix ..... 12
1.16 Skew-symmetric Matrix ..... 12
1.17 Rank of a Matrix ..... 12
1.18 Echelon form of a Matrix ..... 13
1.19 Inverse of a Matrix ..... 14
1.20 Convex Set ..... 17
1.21 Some Related Definitions ..... 17
1.22 Convex Hull ..... 19
1.23 Convex Function and Convex Polyhedron ..... 19
1.24 Feasible and Basic Feasible Solutions ..... 30
2. Linear Programming Problems: Formulation and Graphical solutions ..... 39-94
2.1 Introduction ..... 39
2.2 Basic Terminology of Linear Programming ..... 39
2.3 Basic Requirements of LPP ..... 40
2.4 Basic Assumptions of LP model ..... 40
2.5 Advantage of Linear Programming ..... 40
2.6 Limitations of Linear Programming ..... 41
2.7 Application areas of Linear Programming ..... 41
2.8 Standard form of Linear Programming Problems ..... 42
2.9 Matrix form of LPP ..... 43
2.10 Mathematical Formulation of Linear Programming Problem ..... 43
2.11 Extra Variable needed ..... 44
2.12 Solution of Linear Programming Problem ..... 53
2.13 Graphical solution methods of an LPP ..... 54
3. Simplex Method ..... 95-160
3.1 Introduction ..... 95
3.2 Terminology and Notations ..... 95

| 3.3 Fundamental Theorem of Linear Programming | 96 |
| :---: | :---: |
| 3.4 Reduction of Feasible Solution to Basic Feasible Solution | 98 |
| 3.5 To find the Improved Basic Feasible Solution (BFS) from a given BFS | 110 |
| 3.6 Conditions for the Existence of Unbounded Solutions | 112 |
| 3.7 Condition for Improved Basic Feasible Solution to become Optimal | 113 |
| 3.8 Alternative optimal solutions | 114 |
| 3.9 Inconsistency and Redundancy | 114 |
| 3.10 Procedure to obtain Initial Basic Feasible Solution | 114 |
| 3.11 Simplex Algorithm | 116 |
| 3.12 Simplex Method: Case of minimization | 130 |
| 3.13 Artificial Variable Technique | 130 |
| 3.14 Two Phase Method | 139 |
| 3.15 Some special Linear Programming Problems | 144 |
| 3.16 Solution of Simultaneous Linear Equations by Simplex Method | 153 |
| 3.17 Inverse of a Matrix by Simplex Method | 155 |
| 4. Degeneracy in Linear Programming | 161-174 |
| 4.1 Introduction | 161 |
| 4.2 Degeneracy in Linear Programming | 161 |
| 4.3 The necessary and Sufficient Condition for the | 161 |
| Existence of Non-Degeneracy |  |
| 4.4 Occurance of Degeneracy in Linear Programming | 161 |
| 4.5 Resolution of Degeneracy | 161 |
| 5. Revised Simplex Method | 175-216 |
| 5.1 Introduction | 175 |
| 5.2 Standard Form of Revised Simplex Method | 175 |
| 5.3 Revised Simplex method for Standard form-I | 175 |
| 5.4 Revised Simplex method for Standard form-II | 193 |
| 5.5 Comparison of Simplex Method and Revised Simplex Method | 213 |
| 6. Duality in Linear Programming | 271-252 |
| 6.1 Introduction | 217 |
| 6.2 Relationship Between Prime and Dual | 217 |
| 6.3 Symmetric Primal-Dual Problems | 218 |
| 6.4 Dual of an LPP with Mixed Restrictions | 220 |
| 6.5 Some Results on Duality | 231 |
| 7. Dual Simplex Method and Primal-Dual Algorithm | 253-272 |
| 7.1 Introduction | 253 |
| 7.2 Dual-Simplex Algorithm | 253 |
| 7.3 Primal-Dual Algorithm | 262 |
| 7.4 Steps of Primal-Dual Algorithm | 266 |
| 8. Sensitivity Analysis | 273-304 |
| 8.1 Introduction | 273 |
| 8.2 Change in the Objective Function Coefficients (price vectors), $\mathrm{c}_{\mathrm{j}}$ | 273 |
| 8.3 Variation in the Requirement Vector, $\mathrm{b}_{\mathrm{i}}$ | 282 |

8.4 Variation in the Elements $\mathrm{a}_{\mathrm{ij}}$ of the Coefficient Matrix A ..... 289
8.5 Addition of a New Variable ..... 292
8.6 Addition of a New Constraint ..... 292
9. Parametric Linear Programming ..... 305-332
9.1 Introduction ..... 305
9.2 Parametric Programming ..... 305
9.3 Systematic Variation in the Objective function Coefficients, $c_{j}$ ..... 305
9.4 Systematic Linear variation in $b_{i}$ ..... 323
10. Integer Programming ..... 333-364
10.1 Introduction ..... 333
10.2 Need of Integer Linear Programming ..... 333
10.3 Types of Integer Linear Programming Problems ..... 333
10.4 Methods to solve an Integer Linear Programming Problem ..... 334
10.5 Problem on Mixed Integer Linear Programming ..... 348
10.6 The Branch and Bound technique ..... 354
11. The Transportation Problem ..... 365-424
11.1 Introduction ..... 365
11.2 Mathematical Formulation of Transportation Problem ..... 365
11.3 Solution of the Transportation Problem ..... 369
11.4 Test for Optimality ..... 385
11.5 Degeneracy in Transportation Problems ..... 398
11.6 Unbalanced Transportation Problem ..... 405
11.7 Some Miscellaneous Solved Problems ..... 408
12. Assignment Problems ..... 425-466
12.1 Introduction ..... 425
12.2 Mathematical Representation of Assignment Problem ..... 425
12.3 Difference between Transportation and Assignment Problem ..... 426
12.4 Theorems on Assignment Problem ..... 426
12.5 Solution of Assignment Problem : Hungarian Method ..... 427
12.6 The Maximal Assignment Problem ..... 438
12.7 Unbalanced Assignment Problem ..... 439
12.8 Some Miscellaneous Solved Examples ..... 442
12.9 Travelling Salesman Problem ..... 455
13. Goal Programming ..... 467-506
13.1 Introduction ..... 467
13.2 Concepts of Goal Programming ..... 467
13.3 Goal Programming Model Formulation ..... 467
13.4 General form of Goal Programming Problem ..... 473
13.5 Method of Solution of a GP Problem ..... 474
Bibliography ..... 507

