

Please state all your assumptions and show all your work. Define your decision variables clearly. Briefly explain your constraints and objective functions. Define all units of measure (e.g., hours, \$, \$/hour, etc.) Explain what software package you used (e.g., LINDO, LINGO, EXCEL solver, etc.) For EXCEL solver, be sure to give a separate statement of the formulation /input. Use an equation editor for the equations. If you cannot get one, then use subscripts to indicate indexing. Graphs should be detailed and easy to read.

Question : (To be solved using simplex method)

Consider the following linear programming problem:

$$\text{Min } 4x_1 + 3x_2 + 6x_3$$

s.t.

$$x_1 + 0.5x_2 + x_3 \geq 15$$

$$2x_2 + x_3 \geq 30$$

$$x_1 + x_2 + 2x_3 \geq 20$$

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

- a) Write the dual problem.
- a) Solve the dual.
- b) Use the dual solution to identify the optimal solution to the original primal problem.
- c) Verify that the optimal values for the primal and dual problems are equal.