# Advance Engineering Mathematics(AEM) 

## Branch :Information Technology, Sem:IIIr ${ }^{\text {rd }}$



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## Vision of the Institute

To become a renowned centre of outcome based learning, and work towards academic, professional, cultural and social enrichment of the lives of individuals and communities

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## Mission of the Institute

- Focus on evaluation of learning outcomes and motivate students to inculcate research aptitude by project based learning.
- Identify, based on informed perception of Indian, regional and global needs, the areas of focus and provide platform to gain knowledge and solutions.
- Offer opportunities for interaction between academia and industry.
- Develop human potential to its fullest extent so that intellectually capable and imaginatively gifted leaders may emerge.


## Course Outcomes

- CO2: To learn the formulation of different mathematical problems into optimization problems.
- CO3: Apply the principles of optimization using differential calculus.
- CO4: To understand the concepts of Linear Programming
- CO1: To learn the concepts and principles of Random variables and Probability distribution.


## Simplex Method

## Problems 5.

Max $\quad Z=3 X_{1}+5 X_{2}+4 X_{3}$
Sub to

$$
\begin{gathered}
2 x_{1}+3 x_{2} \leq 8 \\
2 x_{2}+5 x_{3} \leq 10 \\
3 x_{1}+2 x_{2}+4 x_{3} \leq 15 \\
x_{1}, x_{2}, x_{3} \geq 0
\end{gathered}
$$

Simplex Method cont....

Sol : Introducing slack variables

$$
\operatorname{Max} Z=3 x_{1}+5 x_{2}+4 x_{3}+0 x_{4}+0 x_{5}+0 x_{6}
$$

s.to

$$
\begin{gathered}
2 x_{1}+3 x_{2} \quad+x_{4}=8 \\
2 x_{2}+5 x_{3} \quad+x_{5}=10 \\
3 x_{1}+2 x_{2}+4 x_{3} \quad+x_{6=} 15 \\
x_{1}, x_{2}, x_{3}, x_{4}, x_{5}, x_{6} \geq 0
\end{gathered}
$$

Table - 1

|  |  | $\mathrm{C}_{\mathrm{j}}$ | 3 | 5 | 4 | 0 | 0 | 0 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{C}_{\text {B }}$ | Basic <br> Varia <br> bles | $\mathrm{X}_{\mathrm{B}}$ | $\mathrm{X}_{1}$ | $\mathrm{X}_{2}$ | $\mathrm{X}_{3}$ | $\mathrm{S}_{1}$ | $\mathrm{S}_{2}$ | $\mathrm{S}_{3}$ | Mini <br> Ratio= $x_{B} / X_{i}$ |
| 0 | S1 | 8 | 2 | 3 | 0 | 1 | 0 | 0 | Neg- |
| 0 | S2 | 10 | 0 | 2 | 5 | 0 | 1 | 0 | $\begin{aligned} & 12 / 4= \\ & 3 \rightarrow \end{aligned}$ |
| 0 | S3 | 15 | 3 | 2 | 4 | 0 | 0 | 1 | 10/3 |
|  | $\Delta \mathrm{i}=\mathrm{C}_{\mathrm{B}} \mathrm{X}_{\mathrm{B}}-\mathrm{C}_{\mathrm{j}}$ |  | $\Delta_{1}=1$ | $\Delta_{2}=-3$ | $\Delta_{3}=2$ | $\Delta_{4}=0$ | $\Delta_{5}=0$ | $\Delta_{6}=0$ |  |
|  |  |  |  | $\uparrow$ |  |  | $\downarrow$ |  |  |
|  |  |  |  | Inco ming |  |  | Outgo <br> ing |  |  |

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## Table - 2

|  |  | $\mathrm{C}_{\mathrm{j}}$ | 1 | -1 | 3 | 0 | 0 | 0 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{C}_{\text {B }}$ | Basic <br> Varia ble | $\mathrm{X}_{\mathrm{B}}$ | $\mathrm{X}_{1}$ | $\mathrm{X}_{2}$ | $\mathrm{X}_{3}$ | $\mathrm{S}_{1}$ | $\mathrm{S}_{2}$ | $\mathrm{S}_{3}$ | Mini <br> Ratio |
| 0 | S1 | 10 | 5/2 | 0 | 3 | 1 | 1/4 | 0 | $10 * 2 /$ $5 \rightarrow$ |
| 3 | X2 | 3 | -1/2 | 1 | 0 | 0 | 1/4 | 0 | - |
| 0 | S3 | 1 | -5/2 | 0 | 8 | 0 | -3/4 | 1 | - |
|  |  |  | $\Delta_{1}=-1 / 2$ | $\begin{aligned} & \Delta_{2}= \\ & 0 \end{aligned}$ | $\Delta 3=2$ | $\Delta_{4}=0$ | $\begin{aligned} & \Delta_{5}= \\ & 3 / 4 \end{aligned}$ |  |  |
|  |  |  | $\uparrow$ |  |  | $\downarrow$ |  |  |  |
|  |  |  | Incomi ng vector |  |  | Outgoin g vector |  |  |  |

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## Table - 3

|  |  | $\mathrm{C}_{\mathrm{j}}$ | 1 | -1 | 3 | 0 | 0 | 0 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{C}_{\text {B }}$ | BasicV <br> ariabl <br> e | $\mathrm{X}_{\mathrm{B}}$ | X 1 | X | $\mathrm{X}_{3}$ | $\mathrm{S}_{1}$ | $\mathrm{S}_{2}$ | $\mathrm{S}_{3}$ | Mi <br> ni <br> Rat io |
| 1 | $\mathrm{X}_{1}$ | 4 | 1 | 0 | 6/5 | 2/5 | 1/10 | 0 | $\begin{aligned} & 10 \\ & * 2 \\ & / 5 \\ & \rightarrow \end{aligned}$ |
| 3 | $\mathrm{X}_{2}$ | 5 | 0 | 1 | 3/5 | 1/5 | 6/10 | 0 | - |
| 0 | $\mathrm{S}_{3}$ | 11 | 0 | 0 | 11 | 1 | -1/2 | 1 | - |
|  |  |  | $\Delta_{1}=0$ | $\Delta_{2}=0$ | $\Delta_{3}=13 / 5$ | $\Delta_{4}=3 / 5$ | $\Delta_{5}=16 / 20$ |  |  |
|  |  |  | $\uparrow$ |  |  | $\downarrow$ |  |  |  |
|  |  |  | Incom ing vector |  |  | Outgoin g vector |  |  |  |

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## Max. Z =11 <br> Thus, Min Z = -11 <br> $$
x_{1}=4, x_{2}=5
$$

## Problems 4.

Max $\quad Z=3 X_{1}+2 X_{2}+5 X_{3}$
Sub to

$$
\begin{gathered}
x_{1}+x_{2}+x_{3} \leq 9 \\
2 x_{1}+3 x_{2}+5 x_{3} \leq 30 \\
2 x_{1}-x_{2}-x_{3} \leq 8 \\
x_{1}, x_{2}, x_{3} \geq 0
\end{gathered}
$$

Table - 1

|  |  | $\mathrm{C}_{\mathrm{j}}$ | 3 | 2 | 5 | 0 | 0 | 0 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{C}_{\mathrm{B}}$ | Basic <br> Varia <br> bles | X | $\mathrm{X}_{1}$ | X | $\mathrm{X}_{3}$ | $\mathrm{S}_{1}$ | $\mathrm{S}_{2}$ | $\mathrm{S}_{3}$ | Mini <br> Ratio= $X_{B} / X_{i}$ |
| 0 | S1 | 9 | 1 | 1 | 1 | 1 | 0 | 0 | 9/1=9 |
| 0 | S2 | 30 | 2 | 3 | 5 | 0 | 1 | 0 | $\begin{aligned} & 30 / 5= \\ & 6 \rightarrow \\ & \hline \end{aligned}$ |
| 0 | S3 | 8 | 2 | -1 | -1 | 0 | 0 | 1 | - |
|  | $\Delta_{i}=C_{B} \mathrm{X}_{B}-\mathrm{C}_{\mathrm{j}}$ |  | $\begin{aligned} & \Delta_{1}=- \\ & 3 \end{aligned}$ | $\Delta_{2}=-2$ | $\Delta_{3}=-5$ | $\Delta_{4}=0$ | $\Delta_{5}=0$ | $\Delta_{6}=0$ |  |
|  |  |  |  |  | $\uparrow$ |  | $\downarrow$ |  |  |
|  |  |  |  |  | Inco ming |  | Outgo ing |  |  |

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## Table - 2

|  |  | $\mathrm{C}_{\mathrm{j}}$ | 1 | -1 | 3 | 0 | 0 | 0 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{C}_{\mathrm{B}}$ | BasicV <br> ariabl <br> e | $\mathrm{X}_{\mathrm{B}}$ | $\mathrm{X}_{1}$ | $\mathrm{X}_{2}$ | $\mathrm{X}_{3}$ | $\mathrm{S}_{1}$ | $\mathrm{S}_{2}$ | $\mathrm{S}_{3}$ | Mini Ratio |
| 0 | $\mathrm{S}_{1}$ | 3 | 3/5 | 2/5 | 0 | 1 | -1/5 | 0 | $\begin{aligned} & 3 * 5 / 3= \\ & 5 \rightarrow \end{aligned}$ |
| 3 | $\mathrm{X}_{3}$ | 6 | 2/5 | 3/5 | 1 | 0 | 1/5 | 0 | $\begin{aligned} & 6 * 5 / 2= \\ & 15 \end{aligned}$ |
| 0 | $\mathrm{S}_{3}$ | 14 | 12/5 | -2/5 | 0 | 0 | 1/5 | 1 | $\begin{aligned} & 14 * 5 / 1 \\ & 2=35 / 6 \end{aligned}$ |
|  |  |  | $\Delta_{1}=-1$ | $\Delta_{2}=1$ | $\Delta_{3}=0$ | $\Delta_{4}=0$ | $\Delta_{5}=1$ | $\begin{aligned} & \Delta_{6}= \\ & 0 \end{aligned}$ |  |
|  |  |  | $\uparrow$ |  |  | $\downarrow$ |  |  |  |
|  |  |  | Incom ing vector |  |  | Outgoi <br> ng <br> vector |  |  |  |

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## Table - 3

|  |  | $\mathrm{C}_{\mathrm{j}}$ | 1 | -1 | 3 | 0 | 0 | 0 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{C}_{\text {B }}$ | BasicV <br> ariabl <br> e | $\mathrm{X}_{\mathrm{B}}$ | $\mathrm{X}_{1}$ | $\mathrm{X}_{2}$ | $\mathrm{X}_{3}$ | $\mathrm{S}_{1}$ | $\mathrm{S}_{2}$ | $\mathrm{S}_{3}$ |  |
| 3 | X ${ }_{1}$ | 5 | 1 | 2/3 | 0 | 5/3 | -1/3 | 0 |  |
| 5 | $\mathrm{X}_{2}$ | 4 | 0 | 1/3 | 1 | -2/3 | 1/3 | 0 |  |
| 0 | $\mathrm{S}_{3}$ | 2 | 0 | -2 | 0 | -4 | 1 | 1 |  |
|  |  |  | $\Delta_{1}=0$ | $\begin{aligned} & \Delta_{2}=5 \\ & / 3 \end{aligned}$ | $\Delta_{3}=0$ | $\Delta_{4}=5 / 3$ | $\Delta_{5}=2 / 3$ | $\begin{aligned} & \Delta_{6} \\ & =0 \end{aligned}$ |  |

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Thus the optimal solution is $\mathbf{Z =} \mathbf{3 5}$

$$
x_{1}=5, x_{2}=0, x_{3}=4
$$

## Solve:

## Solve the Simplex method

## Max $\mathrm{z}=3 \mathrm{x}_{1}+5 \mathrm{x}_{2}+4 \mathrm{x}_{3}$

Sub to

$$
\begin{aligned}
& 2 x_{1}+3 x_{2} \leq 8 \\
& 2 x_{1}+5 x_{3} \leq 10 \\
& 3 x_{1}+2 x_{2}+4 x_{3} \leq 15 \\
& x_{1}, x_{2}, x_{3} \leq 0
\end{aligned}
$$

## Reference:

- https://www.slideshare.net/sachin.mk/simple x-method
- Engineering Mathematics III CS/IT Engineering Vardhan Publication


## Thank You

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