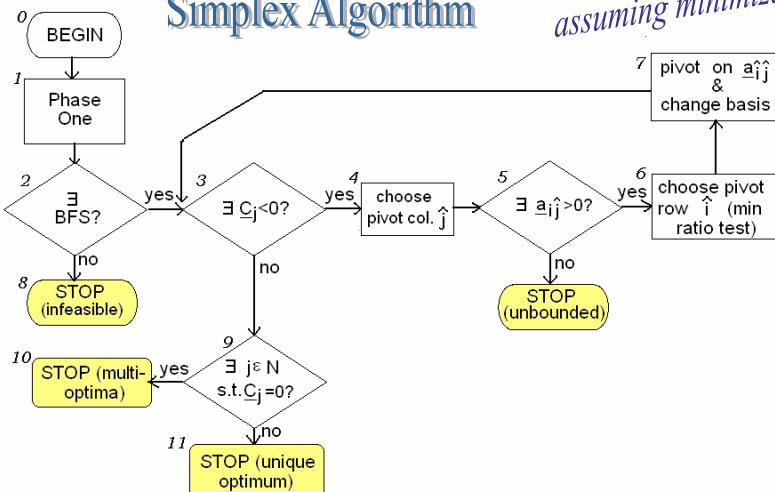


Simplex Algorithm

assuming minimization



Notes:

This flowchart assumes **minimization** in the optimality test (box 3).

1	Phase One refers to a procedure to identify an initial basic feasible solution (<i>BFS</i>), a problem which is itself an <i>LP</i> .
2	There exists a <i>BFS</i> if no artificial variable remains in the basis after Phase One.
3	Optimality test: if we were maximizing, we would check whether there is a <i>positive</i> \underline{C}_j .
4	Any column \hat{j} such that $\underline{C}_j < 0$ may be selected as pivot column (when minimizing).
5	Since the simplex pivot must be performed on a positive element of the tableau, we test whether such a positive element in column \hat{j} exists.

6	If more than one \underline{a}_{ij} is positive in column \hat{j} , the minimum ratio test
	$\min \left\{ \frac{b_i}{\underline{a}_{i\hat{j}}} : \underline{a}_{i\hat{j}} > 0 \right\}$
	is used to choose the pivot row \hat{i} . (Ties may be broken arbitrarily, but will result in degeneracy at next tableau.)
7	Pivot , so that \underline{a}_{ij} is replaced by 1.000 and the remainder of the column \hat{j} is zero.
8	If Phase One cannot find a feasible solution, the simplex algorithm terminates.
9	The current basis is optimal. If one of the variables not in the basis has a zero reduced cost, then entering that variable into the basis will not cause the objective to change.

10	The simplex algorithm stops with a single optimal solution .
11	The simplex algorithm stops; the current basic solution is optimal , and at least one additional basis is also optimal.