

The Simplex Method

Step 1: Start with a given basic feasible solution.

Step 2: Compute the **simplex multiplier** λ_i for each node i .

This amounts to solving the following equations for each (i, j) corresponding to a basic arc:

$$\lambda_i - \lambda_j = c_{ij}$$

This is because arc (i, j) corresponds to a column in \mathbf{A} with a +1 row i and a -1 row j .

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Christian G. Meyer



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