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TITLE:

Williams Memory Routine for Linear Programming by the
Simplex Method (SADOI or DOI)

TYPE:

Complete Floating Point Program

REFERENCES:

"Introduction to Linear Programming", Charnes, Cooper,
and Henderson; Wiley (1953).
"Activity Analysis of Production and Allocation", Koopmans,
T. C. editor; Cowles Commission Monograph No. 13, Wiley
(1951).
"Linear Programming Methods", Heady and Candler; Iowa
State College Press (1958).
"Linear Programming" Kurt Eissman, Quarterly of Applied
Mathematics, Vol. 13, October, 1955.

DESCRIPTION:

This program is suitable for maximization or minimization
problems.

Maximization Problem

Given a linear functional:

$$(1) Z = C_1 X_1 + C_2 X_2 + \dots + C_j X_j + \dots + C_n X_n$$

which is to be maximized subject to the restraints

$$A_{11} X_1 + A_{12} X_2 + \dots + A_{1n} X_n \leq B_1$$

$$\begin{matrix} \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{matrix}$$

$$(2) A_{21} X_1 + A_{22} X_2 + \dots + A_{2n} X_n \leq B_2$$

$$A_{m1} X_1 + A_{m2} X_2 + \dots + A_{mn} X_n \leq B_m$$

and $X_i \geq 0$.

Whenever an inequality appears a new X_i is added to
that relation making it an equality. The C_i value
for these new X_i 's are equal to zero. Relation (2)
is then written:

$$A_{11} X_1 + \dots + A_{1n} X_n + X_{n+1} + 0 + \dots + 0 = B_1$$

$$\begin{matrix} \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{matrix}$$

$$(3) A_{21} X_1 + \dots + A_{2n} X_n + 0 + X_{n+2} + \dots + 0 = B_2$$

$$A_{m1} X_1 + \dots + A_{mn} X_n + 0 + \dots + 0 + X_p = B_m$$

Relation (1) is unchanged, i.e.

$$Z = C_1 X_1 + \dots + C_n X_n + 0 X_{n+1} + 0 X_{n+2} + \dots + 0 X_p$$

Consider the columns of coefficients of the X's as matrix vectors; then (3) can be written:

$$(4) X_1 \begin{bmatrix} A_{11} \\ A_{21} \\ \cdot \\ \cdot \\ A_{m1} \end{bmatrix} + X_2 \begin{bmatrix} A_{12} \\ A_{22} \\ \cdot \\ \cdot \\ A_{m2} \end{bmatrix} + \dots + X_n \begin{bmatrix} A_{1n} \\ A_{2n} \\ \cdot \\ \cdot \\ A_{mn} \end{bmatrix} + X_{n+1} \begin{bmatrix} 1 \\ 0 \\ \cdot \\ \cdot \\ 0 \end{bmatrix} + \dots + X_p \begin{bmatrix} 0 \\ \cdot \\ \cdot \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} B_1 \\ \cdot \\ \cdot \\ \cdot \\ B_m \end{bmatrix}$$

Designating these vectors by P_k we can write relation

(4) as

$$(5) X_1 P_1 + X_2 P_2 + \dots + X_p P_p = P_0$$

where P_0 is the vector of the coefficient appearing on the right side of the equations (3). The elements of P_0 should be non-negative. Note that the left side of the equations have been rearranged so that the last m of the P_k 's are unit vectors and form the so-called "Unit Basis". They are the form.

$$(6) \begin{matrix} 1 & 0 & 0 & & 0 \\ 0 & 1 & 0 & & \cdot \\ 0 & 0 & 1 & \dots & \cdot \\ \cdot & \cdot & \cdot & & \cdot \\ \cdot & \cdot & \cdot & & 0 \\ 0 & , & 0 & , & 0 & , & 1 \end{matrix}$$

Together they can be thought of as forming an identity matrix of order m:

$$(7) \begin{bmatrix} 1 & 0 & 0 & 0 \dots 0 \\ 0 & 1 & 0 & 0 \dots 0 \\ 0 & 0 & 1 & 0 \dots 0 \\ \cdot & \cdot & \cdot & \cdot \dots \cdot \\ \cdot & \cdot & \cdot & \cdot \dots \cdot \\ \cdot & \cdot & \cdot & \cdot \dots \cdot \\ 0 & 0 & 0 & 0 \dots 1 \end{bmatrix}$$

In the simplex method it turns out that when a non-basis P_k is introduced into the basis, the new value of the functional, Z' , is given by:

$$Z' \equiv Z - X_k(Z_k - C_k)$$

Since the X_k is considered to be positive P_k must be chosen such that

$$Z_k - C_k < 0$$

to increase the value of Z in a maximization or $Z_k - C_k > 0$ to decrease the value of Z in a minimization.

When all the possible $Z_j - C_j$ are positive the maximum solution has been attained or when they are all negative the minimum solution. Thus the end tests for maximum or minimum problems are to require all positive or all negative $(Z_j - C_j)$'s respectively.

For purposes of using the same routine to compute the functional and the $Z_j - C_j$ values, the functional Z is called Z_0 with $C_0 = 0$ so that $Z = Z_0 - C_0$.

METHOD OF USING THIS PROGRAM:

(a) Scaling

To insure a minimum of roundoff error, the equations should be multiplied by a suitable power of ten, so that the elements of the matrix are of the same order of magnitude. For $C_j \neq 0$ such scaling will also change the values of the C_j 's. E.g. scaling by rows alters nothing; scaling a column K by ρ is equivalent to the following change of variable.

$$X_k = \rho X_k' \text{ so now } C_k' = \rho C_k, A_{1k}' = \rho A_{1k}, \dots A_{mk}' = \rho A_{mk}$$

Therefore; if the k th column is scaled by ρ then C_k of Z must also be scaled by ρ .

(b) Preparing the problem

Those vectors not appearing in the unit basis will be referred to as structural vectors. Number the structural

vectors in order starting with 1, 2, ... n where the P_0 vector is as described in equation (5); number the basis vectors in order starting with $n + 1, n + 2, \dots, n + m$.

(c) The coefficient tape

The routine performs its operations in a floating decimal representation so the P_k 's and C_k 's have to be punched in this form.

Each number is represented in the form $A \times 10^p$ where $1 > |A| \geq 1/10$, and $64 > p \geq -64$. In a single register of the memory the number A is placed in the 33 most significant binary digits (a_0, a_1, \dots, a_{32}) in the same way as an ordinary fraction is placed in the entire register. An accuracy of between 8 and 9 decimal digits is therefore achieved. The exponent p is stored as the integer $p + 64$ in the 7 least significant digits of the same register.

The only exception to the above rules is the number zero which cannot, of course, be represented as $A \times 10^p$ with $|A| \geq 1/10$. For this reason zero is handled in a special way. It is represented as a number $A = 0$ and $p = -64$. This representation happens to correspond exactly with the ordinary machine representation of zero.

All data are prepared by translating into signed floating decimal designation. The first signed set refers to the coefficient, A, and the second to the exponent, p.

E.g. 439.0 is punched as +439 +03
 .4390 is punched as +439 +00
 .00439 is punched as +439 -02
 -43.90 is punched as -439 +02

The coefficient tape is made by punching in order the elements of the structural vectors starting with P_0, P_1, \dots, P_n . The basis vectors are not punched.

Following the structural vectors, on the same tape, the C_j values are punched starting with $C_0 (=0)$, C_1 , C_2 , ..., C_n , C_{n+1} , ..., C_{n+m} which are all the C_j values corresponding to all the vectors, both structural and basis.

There are no end marks required on the coefficient tape because the parameters, read in previous to this, specify the number of characters the program will read.

(d) The parameter tape

The parameter tape has the following form:

```
005+
00F 00jF
00F 00iF
0019+
00F 00tF
00F 00bF
24 999N
```

where

j = number of structural vectors not including P_0 or basis vectors.

i = number of basis vector (this is also the number of restraints)

t = frequency of the intermediate printout; t can be 0, 1, 2, ... (See f below).

$b = 0$ for a minimization problem
 $= 1$ for a maximization problem.

The capacity of the routine is defined by :

$$4(i + j + 1) + ij \leq 712$$

(e) Reading in the program

The master tape is read in until the first black switch stop and then the parameter tape is read in. The rest of the master tape is then read in and will stop, after which the coefficient tape is read in.

(f) The punch-out

For intermediate results the X's and $(Z_j - C_j)$'s will

be punched out every t iterations as specified on the parameter tape. The number of the vector in sexadecimal notation will be punched followed by the X's for the current basis and by the $(Z_j - C_j)$'s for the current non-basis vectors, in floating decimal form.

If the problem converges, the final punch-out will consist first of the numbers of the final basis vectors in sexadecimal notation followed by the respective X values in floating decimal form. Then the final set of non-basis vectors and their respective $Z_j - C_j$ values.

If the problem diverges, the machine will stop on an FF order.

RUNNING TIME:

Running time is difficult to predict from i and j above. Following are some samples (all with only final printout). In general, requiring the intermediate print-out of every iteration doubles machine time.

Maximization			Minimization		
<u>i</u>	<u>j</u>	<u>time</u>	<u>i</u>	<u>j</u>	<u>time</u>
19	11	8 min	8	18	5 min
18	25	20 min	15	31	14 min
*18	25	15 min			

Problems utilizing nearly the full capacity have almost always fallen in the range of 10 to 31 minutes (with only final printout).

EXAMPLE:

Consider the following problem:

Maximize:

$$Z = -5X_1 + 38X_2 + 4X_3 + 8X_4$$

subject to the restraints:

$$X_i \geq 0$$

* Same coefficients as line above but different C_j .

$$X_2 + 2X_4 = 10$$

$$(a) \quad X_1 - 5X_2 - 7X_3 + 2X_4 = 14$$

$$X_2 + 6X_3 - 4X_4 \leq 4$$

the last inequality would be written as:

$$X_2 + 6X_3 - 4X_4 + X_5 = 4$$

but Z will remain unchanged because $C_5 = 0$.

One would then rearrange the subscripts so that the

unit vectors would appear on the right. Thus X_2

becomes X_1' or $X_2 \rightarrow X_1'$, $X_3 \rightarrow X_2'$, $X_4 \rightarrow X_3'$, $X_1 \rightarrow X_5'$
 $X_5 \rightarrow X_6'$

producing

$$Z = 38X_1' + 4X_2' + 8X_3' - 5X_5' + 0X_6'$$

and

$$X_1' + 2X_3' = 10$$

$$(b) \quad -5X_1' - 7X_2' + 2X_3' + X_5' = 14$$

$$X_1' + 6X_2' - 4X_3' + X_6' = 4$$

which can be written:

$$(c) \quad \begin{bmatrix} 1 & 0 & 2 & 0 & 0 \\ -5 & -7 & 2 & 1 & 0 \\ 1 & 6 & -4 & 0 & 1 \end{bmatrix} \begin{bmatrix} X_1' \\ X_2' \\ X_3' \\ X_5' \\ X_6' \end{bmatrix} = \begin{bmatrix} 10 \\ 14 \\ 4 \end{bmatrix}$$

However, this does not give a complete unit basis

on the right; the desired form is:

$$(d) \quad \begin{bmatrix} 1 & 0 & 2 & 1 & 0 & 0 \\ -5 & -7 & 2 & 0 & 1 & 0 \\ 1 & 6 & -4 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} X_1' \\ X_2' \\ X_3' \\ X_4' \\ X_5' \\ X_6' \end{bmatrix} = \begin{bmatrix} 10 \\ 14 \\ 4 \end{bmatrix}$$

which can be achieved by making $C_4' = -100$ (or an even larger negative number).

Then

$$Z' = 38X_1' + 4X_2' + 8X_3' - 100X_4' - 5X_5'$$

It would appear intuitively obvious that in order to make Z' maximum, $X_4 = 0$ necessarily, because $X_4 \geq 0$ (this argument does not apply to $C_5' = -5$ because it is of the same order of magnitude as C_1' , C_2' and C_3').

Then if $X_4' = 0$, relations (c) and (d) are "equivalent" in the sense that when the matrices are multiplied out, X_4' appears only in the top row, thus:

$$X_1' + 2X_3' + X_4' = 10$$

but by making $C_4' = -100$, $X_4' = 0$ is forced which is equivalent to:

$$X_1' + 2X_3' = 10$$

In order to punch the data and parameter tapes we define:

$$P_0 = \begin{bmatrix} 10 \\ 14 \\ 4 \end{bmatrix}$$

and the structural vectors are:

$$P_1 = \begin{bmatrix} 1 \\ -5 \\ 1 \end{bmatrix}, \quad P_2 = \begin{bmatrix} 0 \\ -7 \\ 6 \end{bmatrix}, \quad P_3 = \begin{bmatrix} 2 \\ 2 \\ -4 \end{bmatrix}$$

and P_4 , P_5 , and P_6 are the unit vectors

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \quad \text{and} \quad \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

respectively.

The data tape is as follows:

$$\begin{array}{l} \left. \begin{array}{l} +1 \ +02 \\ +14 \ +02 \\ + \ 4 \ +01 \end{array} \right\} P_0 \\ \\ \left. \begin{array}{l} + \ 1 \ +01 \\ - \ 5 \ +01 \\ + \ 1 \ +01 \end{array} \right\} P_1 \\ \\ \left. \begin{array}{l} + \ 0 \ +00 \\ - \ 7 \ +01 \\ + \ 6 \ +01 \end{array} \right\} P_2 \\ \\ \left. \begin{array}{l} + \ 2 \ +01 \\ + \ 2 \ +01 \\ - \ 4 \ +01 \end{array} \right\} P_3 \\ \\ + \ 0 \ +00 \quad C_0 \end{array} \quad \left. \begin{array}{l} +38 \ +02 \\ + \ 4 \ +01 \\ + \ 8 \ +01 \\ - \ 1 \ +03 \\ - \ 5 \ +01 \\ + \ 0 \ +00 \end{array} \right\} C_1' \text{ then } C_6'$$

Note that P_4 thru P_6 are not punched, as these are generated by the program.

The parameter tape is:

005+
00F 003F (3 structural vectors)
00F 003F (3 basis vectors)
0019+
00F 001F (print after each iteration)
00F 001F (Maximize Z)
24999N

The output has the form

004	+100000000	+02	X_4	}	1st iteration
005	+140000000	+02	X_5		
006	+400000000	+01	X_6		
000	-107000000	+04	Z_0		
001	-113000000	+03	$Z_1 - C_1$		
002	+310000000	+02	$Z_2 - C_2$		
003	-218000000	+03	$Z_3 - C_3$	}	2nd iteration
003	+500000000	+01	X_3		
005	+400000001	+01	X_5		
006	+240000000	+02	X_6		
000	+200000000	+02	Z_0		
001	-400000003	+01	$Z_1 - C_1$		
002	+310000000	+02	$Z_2 - C_2$	}	3rd iteration and final solution
004	+109000000	+03	$Z_4 - C_4$		
003	+100000000	+01	X_3		
005	+520000000	+02	X_5		
001	+800000000	+01	X_1		
000	+520000002	+02	Z_0		
006	+133333335	+01	$Z_6 - C_6$		
002	+390000000	+02	$Z_2 - C_2$		
004	+111666667	+03	$Z_4 - C_4$		

As can be seen the problem required 3 iterations.
The final solution contains $X_1 = 8$, $X_3 = 1$, and
 $X_5 = 52$ with the maximum $Z = 52$.

DATE	<u>May 19, 1960</u>
CODED BY	<u>L. Isaacson</u>
REVISED BY	<u>R. Hackus</u>
APPROVED BY	<u>J. Snyder</u>

nj

PARAMETERS

0	}		
1		}	Temporary storage for X 1 and A 1
2			
3	Location of floating accumulator		
4		Location of Library Routine A 1	
5		Number of j vectors, $j = 1, \dots, m$	
6		Number of i vectors, $i = m + 1, \dots, p$	
7		Number of coefficients to be input	
8		Location of temporary storage for P_k	
9		Location of C_j ($j = 0, 1, \dots, m$)	
10		Location of C_i ($i = m + 1, \dots, p$)	
11		Location of $Z_j - C_j$	
12		00 F	
		00 1S5	
13		Location of X_{kj} ($j = 0, \dots, m$)	
14		j vector designations	
15		i vector designations	
16		00 311F	
		00 311F	
17		00 S6	
		00 S6	
18		00 F	
		00 311F	
19		Print parameter	
20		Maximization of minimization parameter	

INTERLUDE TO SET PARAMETERS

	00 21K
0	50 12F
	75 6F
1	S5 F
	L4 12F
2	L4 6F
	40 7F
3	L0 12F
	L0 6F
4	L4 18F
	40 9F

5	L4 12F
	40 10F
6	L4 6F
	40 14F
7	L4 12F
	40 15F
8	L4 6F
	40 11F
9	L4 12F
	40 13F
10	L4 12F
	40 8F
11	50 12L
	26 999F
12	00 F
	00 L
13	00 F
	26 L
	26 1N

INTERLUDE TO GENERATE VECTOR INTEGERS

0	L1 6F
	L0 5F
1	40 8L
	41 SF
2	F5 SF
	40 1SF
3	F5 8L
	40 8L
4	36 9L
	L5 2L
5	L4 7L
	40 2L
6	26 2L
	00 F
7	00 1F
	00 1F

8	00 F
	00 F
9	50 10L
	26 999F
10	00 F
	00 L
11	00 F
	26 L
	26 LN

Note: See "An Introduction to Linear Programming", Charnes, Cooper and Henderson.

K' - column integer

r' - row integer

$P_{K'}$ - column vector to be moved into basis

LOCATION	ORDER	NOTES	PAGE 1	M 15
0	41 11F 15 16F			
1	42 4L 50 1L	Enter Routine A 1		
2	26 S4 OK SN			
3	1K S6 8K F			
4	8S 3F 15 F			
5	17 SK 84 3F	$Z_j = \sum x_{1j} C_j$		
6	8S 3F 12 4L			
7	85 3F 00 S9	$Z_j - C_j$		
8	0S SS 8J 69L			
9	03 3L 2K S5			
10	8K F 8S 4F			
11	21 1SS 80 4F	Test $Z_j - C_j$ (+) reject, (-) store new		
12	83 14L 21 1SS	$Z_j - C_j$		
13	8S 4F 8J 71L	Store K'		
14	8J 73L 23 11L	Step K'		

LOCATION	ORDER	NOTES	PAGE 2
15	85 4F	Is program over?	
	82 68L	(+) yes, (-) no	
16	8J 78L		
	3K S6		
17	8K F		
	3N F	Is $x_{iK} = 0$? (+) yes, (-) no	
18	83 25L		
	3I F	Is $x_{iK} < 0$? (+) yes, (-) no	
19	83 25L		
	83 25L	Waste	
20	3I 311F	$-\theta_1$	
	36 F		
21	8S 3F	Is $\theta - \theta_1 \leq 0$? (+) store new θ , (-)	
	84 120L	reject	
22	82 23L		
	81 3F		
23	83 25L		
	81 3F		
24	8S 120L		
	8J 81L	Store r'	
25	8J 73L	Step r'	
	33 17L		
26	85 120L		
	80 121L	Has problem diverged? (+) yes, (-) no	
27	82 65L		
	82 65L	Waste	
28	4K S6		
	45 F	Store $P_{K'}$	
29	4S S8		
	42 28L		
30	8J 85L		
	5K S6		
31	8K F	Clear column K' to zeros	
	5S F		
32	53 31L		
	8K 1F		

LOCATION	ORDER	NOTES
33	82 33L	Waste
	8S F	Store 1 at (r', K')
34	6K SN	
	85 F	
35	86 20F	x'_{Kj}
	6S SJ	
36	8J 93L	
	62 34L	
37	3K SN	
	4K S6	
38	41 S8	$x'_{ij} = x_{ij} - \left(\frac{x_{rj}}{x_{rK}}\right) x_{iK}$
	37 SJ	
39	44 F	
	4S F	
40	43 38L	
	8J 95L	
41	32 37L	
	5K SN	
42	55 SJ	Restore x'_{Kj}
	8S F	
43	8J 97L	
	53 42L	
44	8J 99L	
	2K S6	
45	8F 1F	Print X 's
	8J 56L	
46	23 311F	
	89 9F	
47	22 45L	Waste
	22 45L	
48	8F 1F	
	7K SN	
49	8J 60L	Print $Z_j - C_j$
	75 SS	
50	89 9F	
	73 49L	

LOCATION	ORDER		NOTES	PAGE 4	M 15
51	73 49L 8J 64L		Waste		
52	OF F 50 52L				
53	26 S4 4K S7				
54	88 F 4S 311F		Input		
55	43 54L 8J L				
56	92 131F L5 SL				
57	00 28F 82 12F		Print λ designation		
58	92 963F F5 56L				
59	40 56L 26 29S4				
60	92 131F L5 SF				
61	00 28F 82 12F		Print $Z_j - C_j$ designations		
62	92 963F F5 60L				
63	40 60L 26 29S4				
64	L1 19F 40 12F		Reset print counter		
65	26 83L 8J 66L				
66	FF F 00 52L				
67	L5 66L 42 51L		Prepare to stop program		
68	26 116L 8J 67L				

LOCATION	ORDER	NOTES	PAGE 5	M 15
69	L5 4L L4 6F	From 8L		
70	40 4L 26 29S4			
71	F5 11F 40 13F	Store K'		
72	26 29S4 00 F			
73	F5 11F 40 11F	Step K' of r'		
74	26 29S4 00 F			
75	50 13F 75 6F			
76	L5 16F S4 F			
77	42 17L 42 18L	From 16L		
78	42 20L 42 28L			
79	42 31L 41 11F			
80	26 114L 00 F			
81	L5 11F 40 18F	Store r'		
82	26 29S4 00 F			
83	41 S3 50 83L			
84	26 S4 82 16L			
85	L5 28L L4 18L			
86	42 33L 42 89L			

LOCATION	ORDER	NOTES	PAGE 6
87	L5 16F		
	L4 18F		
88	42 34L		From 30L
	42 42L		
89	22 89L		
	L5 F	Store X_{rK}	
90	40 20F		
	L5 16F		
91	42 39L		
	46 39L		
92	26 29S4		
	00 F		
93	L5 34L		
	L4 6F		
94	40 34L	From 36L	
	26 29S4		
95	L5 39L		
	L4 17F	From 40L	
96	40 39L		
	26 29S4		
97	L5 42L		
	L4 6F	From 43L	
98	40 42L		
	26 29S4		
99	L5 9F		
	L4 13F		
100	42 103L		
	42 105L		
101	L5 10F		
	L4 18F		
102	42 104L		
	42 106L		
103	22 103L		
	50 F	Interchange i and j designation; also	
104	22 104L	c_i and c_j	
	L5 F		

LOCATION	ORDER	NOTES	PAGE 7
105	22 105L 40 F		
106	S5 F 40 F		
107	L1 53L 40 53L	Binary switch	
108	36 L L5 14F		
109	L4 13F 42 103L		
110	42 105L L5 15F		
111	L4 18F 42 104L		
112	42 106L L5 121L		
113	40 120L 22 103L		
114	26 29S4 00 F	For non-zero print is modified	
115	36 116L 26 29S4		
116	L5 14F 42 60L		
117	L5 15F 42 56L		
118	41 S3 50 118L		
119	26 S4 82 44L		
120	40 F 00 127F		
121	40 F 00 127F		

The following interlude sets the print and also maximization or minimization.

LOCATION	ORDER	NOTES	PAGE 8
0	00 143K L1 19F 32 2L		
1	40 12F L5 8L		
2	40 135F L1 20F		
3	36 6L L5 9L		
4	40 32F L5 10L		
5	40 33F 26 6L		
6	50 7L 26 999F		
7	00 F 00 L		
8	F5 12F 40 12F		
9	25 188 .80 4F		
10	83 35F 25 188		
11	00 F 26 L		
12	26 1N Routine A 1		
	20 73N		