The Primal-Dual Simplex Method

A Parametric Method

Math 354, Spring 2016

With the simplex method and the dual simplex method, we can solve any LPP as long as we can find a starting point—a basic solution which is feasible for either the primal or the dual problem. In the two-phase method, the goal of the first phase is to obtain such a starting point for the second phase.

A more unified method is the parametric self-dual simplex method or “primal-dual” method. The idea is to begin by altering the LPP to one with an obvious initial tableau which is feasible and dual-feasible, so is optimal. (We continue to use the term “dual-feasible” for a tableau satisfying the optimality criterion.) The altered problem is initially obtained from the original problem by increasing or decreasing certain coefficients by a large but unspecified number \( \mu \). The focus then shifts to getting rid of the parameter \( \mu \) without losing optimality. Getting rid of it means making \( \mu = 0 \). We keep \( \mu \) in the tableau symbolically, i.e., as a variable, and we imagine it taking on various values at various points in the algorithm. At the beginning, we imagine \( \mu \) to be very large, and the goal is to reduce \( \mu \) to \( \mu = 0 \), which brings us back to the original LPP.

We shall give an example, taken from a great book, Robert J. Vanderbei, Linear Programming, Foundations and Extensions, 2nd Edition, Springer, 2001. We discuss the example below in some detail. But first, here is the plan. The LPP translates to Tableau 0, which is neither feasible nor dual-feasible. The parametrized problem begins with Tableau 1, which is feasible and dual-feasible if \( \mu \) is large enough.

So imagine that \( \mu \) starts out very large, and then shrinks toward 0, slowly. As \( \mu \) shrinks, the tableau may suddenly stop being feasible or dual-feasible when \( \mu \) crosses certain “threshold” values. When this happens, we immediately pause to “fix” the tableau. If we lost dual-feasibility (resp. feasibility) we restore it by the simplex method (resp. the dual simplex method). Having done that, we have a tableau which is feasible and dual-feasible for smaller values of \( \mu \) than before, it will not be feasible and dual-feasible for very large \( \mu \) any more, but we don’t care because our goal is \( \mu = 0 \). See Tableau 2 below.

Now let \( \mu \) resume shrinking toward 0, and whenever the tableau loses feasibility or dual-feasibility, pause to “repair” the tableau. As there are only finitely many possible sets of basic variables, there are only finitely many possible “threshold” values that \( \mu \) can cross. Therefore, after finitely many repairs, this procedure finally reaches a tableau that is feasible and dual-feasible for \( \mu = 0 \), i.e., for the original problem, as in Tableaux 3, 4, 5.

THE EXAMPLE.

Maximize \( z = -2x + 3y \)
subject to
\[
\begin{align*}
x + & \quad y \leq -1 \\
-x + & \quad 2y \leq -2 \\
y & \leq 1 \\
x, y & \geq 0
\end{align*}
\]

\[
\begin{array}{c|ccccc|c}
& x & y & u & v & w & \\
\hline
u & -1 & 1 & 1 & 0 & 0 & -1 \\
v & -1 & -2 & 0 & 1 & 0 & -2 \\
w & 0 & 1 & 0 & 1 & 1 & 1 \\
\hline
2 & -3 & 0 & 0 & 0 & 0 & 0 \\
\end{array}
\]

TABLEAU 0: original LPP

By adding slack variables we get Tableau 0. By duality theory, we want a tableau that is both feasible and dual-feasible. Our Tableau 0 is neither. We “perturb” the original problem, adding \( \mu \) to each right side, and subtracting \( \mu \) from each non-slack coefficient of the objective function. Thus \( \mu \) is added to the objective row entries in Tableau 1. Each value of \( \mu \) corresponds to a different LPP. (Our original problem corresponds to \( \mu = 0 \).)

\[
\begin{array}{c|ccccc|c}
& x & y & u & v & w & \\
\hline
u & -1 & 1 & 1 & 0 & 0 & -1 + \mu \\
v & -1 & -2 & 0 & 1 & 0 & -2 + \mu \\
w & 0 & 1 & 0 & 1 & 1 & 1 + \mu \\
\hline
(2 + \mu) & (-3 + \mu) & 0 & 0 & 0 & 0 & 0 \\
\end{array}
\]

TABLEAU 1: feasible and dual-feas. for \( \mu \geq 3 \)

Tableau 1 is the beginning of our analysis of these problems. Keep in mind
that we really only care about $\mu = 0$. If $\mu$ is very large, Tableau 1 is clearly feasible and dual-feasible. Instead of specifying a value for $\mu$, we observe that as long as $\mu \geq 3$, this tableau is feasible and dual-feasible. We will reduce the perturbation factor $\mu$ to 0, gradually, repairing any loss of feasibility or dual-feasibility as soon as it happens.

You should try to spot the threshold values of $\mu$ from the tableaux, and use the text to check yourself. What is the threshold for Tableau 1? We just watch for values of $\mu$ where one of $2 + \mu$, $-3 + \mu$, $-1 + \mu$, $-2 + \mu$, or $1 + \mu$ changes sign. As $\mu$ descends, the first such threshold is $\mu = 3$. For values of $\mu$ slightly less than $\mu = 3$, we no longer have dual-feasibility: the $-3 + \mu$ in the objective row becomes negative. However, the tableau is still feasible for such values of $\mu$. Therefore, thinking of $\mu$ as slightly less than 3, we perform primal simplex iterations. The only choice for entering variable is $y$. The ratios $(-1 + \mu)/1$ and $(1 + \mu)/1$ compete to determine the departing variable. The first of these is the smaller, and so $w$ departs. Pivoting on the 1 in the $w$-row, $y$-column brings us to Tableau 2.

For Tableau 2 to be feasible and dual-feas., the conditions are that $-1 + 2\mu$, $3 - \mu$, $-1 + \mu$, and $-4 + 3\mu$ must all be nonnegative. These conditions all hold only for $\mu$ between $\frac{3}{4}$ and 3. Next threshold: $\mu = \frac{3}{4}$.

Incidentally, we can ignore the lower right corner until the final tableau.

Just below $\mu = 4/3$, Tableau 2 is infeasible in the $v$-row, but remains dual-feasible.

The dual simplex method tells us to let $v$ depart and $x$ enter. After pivoting on the $-3$, we have reached Tableau 3.

As $\mu$ drops below $4/3$, feasibility holds all the way to $\mu = 0$ in Tableau 3, but dual-feasibility fails if $2\mu - 1 < 0$. The next threshold is $\mu = 1/2$.

\begin{table}[h]
\centering
\begin{tabular}{cccccc}
\hline
$x$ & $y$ & $u$ & $v$ & $w$ \\
\hline
$y$ & 0 & 1 & 0 & 0 & 1 \\
$v$ & 1 & 0 & 1 & 0 & 1 \\
$w$ & 0 & 0 & 1 & 1 & 1 \\
\hline
\end{tabular}
\caption{Tableau 5: optimal for the original LPP
if $0 \leq \mu \leq 1/2$}
\end{table}
2. Suppose that we start with a problem in standard form. Show that in the primal-dual method, if the perturbed problem is infeasible for a particular value of $\mu$, then it is infeasible for any smaller value of $\mu$. State a companion property for dual-infeasibility. Finally, how do infeasibility and unboundedness reveal themselves in the primal-dual method?

3. A conceivable difficulty is that both feasibility and dual-feasibility might be lost at the same threshold value of $\mu$. Once both are lost, we can’t restore either one, at least by the simplex or dual-simplex methods. Can you think of a slightly different way to deform the original LPP that prevents this unpleasant possibility from ever occurring?

4. In The Example, as we crossed each threshold value of $\mu$, it took just one iteration of simplex or dual-simplex to restore feasibility and dual-feasibility. Do you think that this always necessarily true? If so, why? If several iterations might be needed, how do you tell when to freeze the basis and start reducing $\mu$ again?