

## 巡回が起こる例

$$\begin{aligned} \text{maximize} \quad & x_1 - 2x_2 + x_3 \\ \text{subject to} \quad & 2x_1 - x_2 + x_3 \leq 0, \\ & 3x_1 + x_2 + x_3 \leq 0, \\ & -5x_1 + 3x_2 - 2x_3 \leq 0, \\ & x_1, x_2, x_3 \geq 0. \end{aligned}$$

初期実行可能辞書：

$$\begin{aligned} \text{maximize} \quad & z = 0 + x_1 - 2x_2 + x_3 \\ \text{subject to} \quad & x_4 = 0 - 2x_1 + x_2 - x_3, \\ & x_5 = 0 - 3x_1 - x_2 - x_3, \\ & x_6 = 0 + 5x_1 - 3x_2 + 2x_3, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

(5, 1) に関してピボット操作：

$$\begin{aligned} \text{maximize} \quad & z = 0 - \frac{1}{3}x_5 - \frac{7}{3}x_2 + \frac{2}{3}x_3 \\ \text{subject to} \quad & x_4 = 0 + \frac{2}{3}x_5 + \frac{5}{3}x_2 - \frac{1}{3}x_3, \\ & x_1 = 0 - \frac{1}{3}x_5 - \frac{1}{3}x_2 - \frac{1}{3}x_3, \\ & x_6 = 0 - \frac{5}{3}x_5 - \frac{14}{3}x_2 + \frac{1}{3}x_3, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

(4, 3) に関してピボット操作：

$$\begin{aligned} \text{maximize} \quad & z = 0 + x_5 + x_2 - 2x_4 \\ \text{subject to} \quad & x_3 = 0 + 2x_5 + 5x_2 - 3x_4, \\ & x_1 = 0 - x_5 - 2x_2 - x_4, \\ & x_6 = 0 - x_5 - 3x_2 - 4x_4, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

(6, 2) に関してピボット操作：

$$\begin{aligned} \text{maximize} \quad & z = 0 + \frac{2}{3}x_5 - \frac{1}{3}x_6 - \frac{7}{3}x_4, \\ \text{subject to} \quad & x_3 = 0 + \frac{1}{3}x_5 - \frac{5}{3}x_6 - \frac{14}{3}x_4, \\ & x_1 = 0 - \frac{1}{3}x_5 + \frac{2}{3}x_6 + \frac{5}{3}x_4, \\ & x_2 = 0 - \frac{1}{3}x_5 - \frac{1}{3}x_6 - \frac{1}{3}x_4, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

(1, 5) に関してピボット操作：

$$\begin{aligned} \text{maximize} \quad & z = 0 - 2x_1 + x_6 + x_4, \\ \text{subject to} \quad & x_3 = 0 - x_1 - x_6 - 3x_4, \\ & x_5 = 0 - 3x_1 + 2x_6 + 5x_4, \\ & x_2 = 0 + x_1 - x_6 - 2x_4, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

(3, 4) に関してピボット操作：

$$\begin{aligned} \text{maximize} \quad & z = 0 - \frac{7}{3}x_1 + \frac{2}{3}x_6 - \frac{1}{3}x_3, \\ \text{subject to} \quad & x_4 = 0 - \frac{1}{3}x_1 - \frac{1}{3}x_6 - \frac{1}{3}x_3, \\ & x_5 = 0 - \frac{14}{3}x_1 + \frac{1}{3}x_6 - \frac{5}{3}x_3, \\ & x_2 = 0 + \frac{5}{3}x_1 - \frac{1}{3}x_6 + \frac{2}{3}x_3, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

(2, 6) に関してピボット操作：

$$\begin{aligned} \text{maximize} \quad & z = 0 + x_1 - 2x_2 + x_3 \\ \text{subject to} \quad & x_4 = 0 - 2x_1 + x_2 - x_3, \\ & x_5 = 0 - 3x_1 - x_2 - x_3, \\ & x_6 = 0 + 5x_1 - 3x_2 + 2x_3, \\ & x_1, x_2, x_3, x_4, x_5, x_6 \geq 0. \end{aligned}$$

これは初期実行可能辞書と同じ。