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The simplex method is a solution to the problem of linear programming by finding a feasible solution, and using an iterative procedure, developing solutions to an optimal solution [6]. (The simplex method starts with a feasible point and tests whether the value of the objective function is optimal. If this is not the case, then this method continues at a better point.

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Simplex Method: Example 1. Maximize  $z = 3x_1 + 2x_2$ . subject to  $-x_1 + 2x_2 \leq 4$   
 $3x_1 + 2x_2 \leq 14$   $x_1 - x_2 \leq 3$ .  $x_1, x_2 \geq 0$ . Solution. First, convert every inequality constraints in the LPP into an equality constraint, so that the problem can be written in a standard form.

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The simplex method provides a systematic algorithm which consist of moving from one basic feasible solution to another in a prescribed manner such that the value of the objective function is improved. The procedure of jumping from vertex to the vertex is repeated. The simplex algorithm is an iterative procedure for solving LP problems.

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In mathematical optimization, Dantzig's simplex algorithm (or simplex method) is a popular algorithm for linear programming.. The name of the algorithm is derived from the concept of a simplex and was suggested by T. S. Motzkin. Simplices are not actually used in the method, but one interpretation of it is that it operates on simplicial cones, and these become proper simplices with an ...

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