

```
> restart;
```

```
> with(linalg);
```

```
[BlockDiagonal, GramSchmidt, JordanBlock, LUdecomp, QRdecomp, Wronskian, addcol,  
  addrow, adj, adjoint, angle, augment, backsub, band, basis, bezout, blockmatrix, charmat,  
  charpoly, cholesky, col, coldim, colspace, colspan, companion, concat, cond, copyinto,  
  crossprod, curl, definite, delcols, delrows, det, diag, diverge, dotprod, eigenvals,  
  eigenvalues, eigenvectors, eigenvects, entermatrix, equal, exponential, extend, ffgausselim,  
  fibonacci, forwardsub, frobenius, gausselim, gaussjord, geneqns, genmatrix, grad,  
  hadamard, hermite, hessian, hilbert, htranspose, ihermite, indexfunc, innerprod, intbasis,  
  inverse, ismith, issimilar, iszero, jacobian, jordan, kernel, laplacian, leastsqrs, linsolve,  
  matadd, matrix, minor, minpoly, mulcol, mulrow, multiply, norm, normalize, nullspace,  
  orthog, permanent, pivot, potential, randmatrix, randvector, rank, ratform, row, rowdim,  
  rowspace, rowspan, rref, scalarmul, singularvals, smith, stackmatrix, submatrix, subvector,  
  subbasis, swapcol, swaprow, sylvester, toeplitz, trace, transpose, vandermonde, vecpotent,  
  vectdim, vector, wronskian]
```

(1)

```
> E7:=diag(1,1,1,1,1,1,1);
```

$$E7 := \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

(2)

```
> A7:=matrix(7,7,[[0.3, 0.1, 0.15, 0.05, 0.03, 0.001, 0.2], [0.05,  
  0.4, 0.25, 0.01, 0.02, 0.04, 0.1], [0.01, 0.02, 0.2, 0.05, 0.1,  
  0.03, 0.01], [0.02, 0.01, 0.1, 0.3, 0.15, 0.25, 0.03], [0.15,  
  0.1, 0.13, 0.11, 0.3, 0.01, 0.02], [0.05, 0.04, 0.07, 0.1, 0.09,  
  0.25, 0.04], [0.02, 0.03, 0.01, 0.2, 0.25, 0.15, 0.03]]);
```

(3)

$$A7 := \begin{bmatrix} 0.3 & 0.1 & 0.15 & 0.05 & 0.03 & 0.001 & 0.2 \\ 0.05 & 0.4 & 0.25 & 0.01 & 0.02 & 0.04 & 0.1 \\ 0.01 & 0.02 & 0.2 & 0.05 & 0.1 & 0.03 & 0.01 \\ 0.02 & 0.01 & 0.1 & 0.3 & 0.15 & 0.25 & 0.03 \\ 0.15 & 0.1 & 0.13 & 0.11 & 0.3 & 0.01 & 0.02 \\ 0.05 & 0.04 & 0.07 & 0.1 & 0.09 & 0.25 & 0.04 \\ 0.02 & 0.03 & 0.01 & 0.2 & 0.25 & 0.15 & 0.03 \end{bmatrix} \quad (3)$$

```
> B7:=matadd(E7,-A7);
```

$$B7 := \begin{bmatrix} 0.7 & -0.1 & -0.15 & -0.05 & -0.03 & -0.001 & -0.2 \\ -0.05 & 0.6 & -0.25 & -0.01 & -0.02 & -0.04 & -0.1 \\ -0.01 & -0.02 & 0.8 & -0.05 & -0.1 & -0.03 & -0.01 \\ -0.02 & -0.01 & -0.1 & 0.7 & -0.15 & -0.25 & -0.03 \\ -0.15 & -0.1 & -0.13 & -0.11 & 0.7 & -0.01 & -0.02 \\ -0.05 & -0.04 & -0.07 & -0.1 & -0.09 & 0.75 & -0.04 \\ -0.02 & -0.03 & -0.01 & -0.2 & -0.25 & -0.15 & 0.97 \end{bmatrix} \quad (4)$$

```
> X7:=matrix(7,1,[.20, .35, .20, .47, .45, .21, .48]);
```

$$X7 := \begin{bmatrix} 0.20 \\ 0.35 \\ 0.20 \\ 0.47 \\ 0.45 \\ 0.21 \\ 0.48 \end{bmatrix} \quad (5)$$

```
> sum(X7[i,1],i=1..7);
```

$$2.36 \quad (6)$$

```
> Y7:=multiply(B7,X7);
```

(7)

$$Y7 := \begin{bmatrix} -0.05821 \\ 0.0799 \\ 0.0714 \\ 0.1671 \\ 0.1606 \\ 0.0128 \\ 0.2111 \end{bmatrix} \quad (7)$$

```
> sum(Y7[i,1],i=1..7);
```

$$0.64469 \quad (8)$$

```
> for j from 1 to 7 do b7[j]:=sum(B7[i,j],i=1..7) od;
```

$$\begin{aligned} b7_1 &:= 0.40 \\ b7_2 &:= 0.30 \\ b7_3 &:= 0.09 \\ b7_4 &:= 0.18 \\ b7_5 &:= 0.06 \\ b7_6 &:= 0.269 \\ b7_7 &:= 0.57 \end{aligned} \quad (9)$$

```
> for j from 1 to 7 do X7[j,1]:=11.94005004*b7[j]/sqrt(sum((b7[i])^2,i=1..7)) od;
```

$$\begin{aligned} X7_{1,1} &:= 5.743990324 \\ X7_{2,1} &:= 4.307992743 \\ X7_{3,1} &:= 1.292397823 \\ X7_{4,1} &:= 2.584795646 \\ X7_{5,1} &:= 0.8615985487 \\ X7_{6,1} &:= 3.862833493 \\ X7_{7,1} &:= 8.185186212 \end{aligned} \quad (10)$$

```
> sum(X7[i,1],i=1..7);
```

$$26.83879479 \quad (11)$$

```
> sqrt(sum((X7[i,1])^2,i=1..7));
```

$$11.94005004 \quad (12)$$

```
> YY7:=multiply(B7,X7);
```

$$YY7 := \begin{bmatrix} 1.600146467 \\ 0.9583847858 \\ 0.4771819958 \\ 0.1816536944 \\ -1.343950136 \\ 1.683707164 \\ 6.370803269 \end{bmatrix} \quad (13)$$

$$> \text{sum}(YY7[i,1],i=1..7); \quad 9.927927240 \quad (14)$$

$$> \text{sqrt}(\text{sum}(b7[i])^2,i=1..7)); \quad 0.8314812084 \quad (15)$$

$$> XX7:=\text{matrix}(7,1,[x1,x2,x3,x4,x5,x6,x7]);$$

$$XX7 := \begin{bmatrix} x1 \\ x2 \\ x3 \\ x4 \\ x5 \\ x6 \\ x7 \end{bmatrix} \quad (16)$$

$$> EST7:=\text{matrix}(1,7,[1,1,1,1,1,1,1]);$$

$$EST7 := \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 \end{bmatrix} \quad (17)$$

$$> \text{multiply}(EST7,XX7);$$

$$\begin{bmatrix} x1 + x2 + x3 + x4 + x5 + x6 + x7 \end{bmatrix} \quad (18)$$

$$> \text{multiply}(B7,XX7);$$

$$\begin{bmatrix} 0.7 x1 - 0.1 x2 - 0.15 x3 - 0.05 x4 - 0.03 x5 - 0.001 x6 - 0.2 x7 \\ -0.05 x1 + 0.6 x2 - 0.25 x3 - 0.01 x4 - 0.02 x5 - 0.04 x6 - 0.1 x7 \\ -0.01 x1 - 0.02 x2 + 0.8 x3 - 0.05 x4 - 0.1 x5 - 0.03 x6 - 0.01 x7 \\ -0.02 x1 - 0.01 x2 - 0.1 x3 + 0.7 x4 - 0.15 x5 - 0.25 x6 - 0.03 x7 \\ -0.15 x1 - 0.1 x2 - 0.13 x3 - 0.11 x4 + 0.7 x5 - 0.01 x6 - 0.02 x7 \\ -0.05 x1 - 0.04 x2 - 0.07 x3 - 0.1 x4 - 0.09 x5 + 0.75 x6 - 0.04 x7 \\ -0.02 x1 - 0.03 x2 - 0.01 x3 - 0.2 x4 - 0.25 x5 - 0.15 x6 + 0.97 x7 \end{bmatrix} \quad (19)$$

$$> \text{multiply}(EST7,\text{multiply}(B7,XX7));$$

$$\begin{bmatrix} 0.40 x1 + 0.30 x2 + 0.09 x3 + 0.18 x4 + 0.06 x5 + 0.269 x6 + 0.57 x7 \end{bmatrix} \quad (20)$$

```
> with(simplex);
[basis, convexhull, cterm, define_zero, display, dual, feasible, maximize, minimize, pivot,
  pivoteqn, pivotvar, ratio, setup, standardize] (21)
```

```
> cnsts := {.7*x1-.1*x2-.15*x3-.5e-1*x4-.3e-1*x5-.1e-2*x6-.2*x7>=0,
-.5e-1*x1+.6*x2-.25*x3-.1e-1*x4-.2e-1*x5-.4e-1*x6-.1*x7>=0,
-.1e-1*x1-.2e-1*x2+.8*x3-.5e-1*x4-.1*x5-.3e-1*x6-.1e-1*x7>=0,
-.2e-1*x1-.1e-1*x2-.1*x3+.7*x4-.15*x5-.25*x6-.3e-1*x7>=0,-.15*x1
-.1*x2-.13*x3-.11*x4+.7*x5-.1e-1*x6-.2e-1*x7>=0,-.5e-1*x1-.4e-1*
x2-.7e-1*x3-.1*x4-.9e-1*x5+.75*x6-.4e-1*x7>=0,-.2e-1*x1-.3e-1*x2
-.1e-1*x3-.2*x4-.25*x5-.15*x6+.97*x7>=0,x1+x2+x3+x4+x5+x6+x7=
22.47795838}:
obj := .9e-1*x3+.6e-1*x5+.40*x1+.30*x2+.18*x4+.57*x7+.269*x6:
maximize(obj,cnsts union {x1>=0,x2>=0,x3>=0,x4>=0,x5>=0,x6>=0,
x7>=0});
{x1=3.739313424,x2=2.536118396,x3=0.6303503814,x4=1.605619587,x5
=1.858214163,x6=1.448949195,x7=10.65939323} (22)
```

```
> subs({ x1 = 3.739313424,x2 = 2.536118395, x3 = .6303503832, x4 =
1.605619587,x5 = 1.858214163, x6 = 1.448949195, x7 = 10.65939323}
,cnsts);
{22.47795837=22.47795838, 0 ≤ -6. 10-10, 0 ≤ -4. 10-10, 0 ≤ 0., 0 ≤ 2. 10-10, 0 ≤ 7. 10-10,
0 ≤ 2. 10-9, 0 ≤ 9.179418268} (23)
```

```
> subs({ x1 = 3.739313424,x2 = 2.536118395, x3 = .6303503832, x4 =
1.605619587,x5 = 1.858214163, x6 = 1.448949195, x7 = 10.65939323}
,obj);
9.179418273 (24)
```

```
> subs({x5 = 1.858214163, x1 = 3.739313424, x3 = .6303503832, x2 =
2.536118395, x4 = 1.605619587, x6 = 1.448949195, x7 =
10.65939323},sqrt(x1^2+x2^2+x3^2+x4^2+x5^2+x6^2+x7^2));
11.94005004 (25)
```

```
> x7[1,1];x7[2,1];x7[3,1];x7[4,1];x7[5,1];x7[6,1];x7[7,1];
5.743990324
4.307992743
1.292397823
2.584795646
0.8615985487
3.862833493
8.185186212 (26)
```

```
> subs({ x1 = 5.743990324,x2 = 4.307992743, x3 = 1.292397823, x4 =  
2.584795646,x5 = .8615985487, x6 = 3.862833493, x7 = 8.185186212}  
,cnsts);  
{26.83879479 = 22.47795838, 0 ≤ -1.343950136, 0 ≤ 0.1816536944, 0 ≤ 0.4771819958, 0  
≤ 0.9583847858, 0 ≤ 1.600146467, 0 ≤ 1.683707164, 0 ≤ 6.370803269}
```

(27)