

Degeneracy: Consider the following linear program

$$\begin{aligned}
 \min \quad & -3x_1 - 4x_2 \\
 \text{s.t.} \quad & 2x_1 + 3x_2 \leq 30 \\
 & 3x_1 + x_2 \leq 24 \\
 & x_2 \leq 10 \\
 & x_1, x_2 \geq 0
 \end{aligned}$$

Add slack variables and use these slacks as the initial basis:

$$\begin{aligned}
 z &= 0 - 3x_1 - 4x_2 \\
 x_3 &= 30 - 2x_1 - 3x_2 \\
 x_4 &= 24 - 3x_1 - x_2 \\
 x_5 &= 10 - x_2
 \end{aligned}$$

If x_2 enters, then x_3 and x_5 are both candidates to leave. Choosing x_5 to leave gives

$$\begin{aligned}
 z &= -40 - 3x_1 + 4x_5 \\
 x_3 &= 0 - 2x_1 + 3x_5 \\
 x_4 &= 14 - 3x_1 + x_5 \\
 x_2 &= 10 - x_5
 \end{aligned}$$

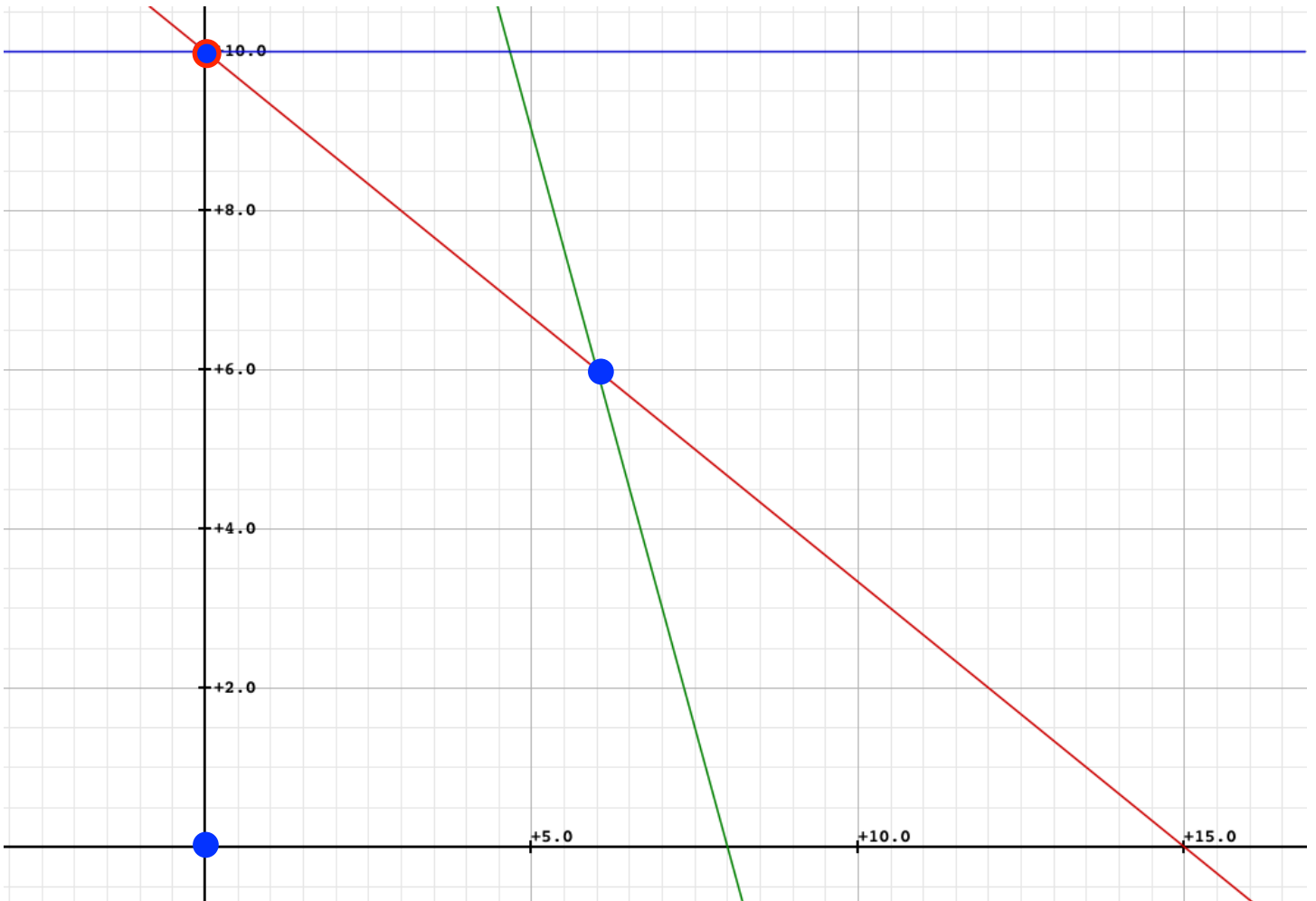
We have a **degenerate** basis $\{a_3, a_4, a_2\}$.

Now x_1 enters, and x_3 will leave:

$$\begin{aligned}
 z &= -40 + 3/2 x_3 - 1/2 x_5 \\
 x_1 &= 0 - 1/2 x_3 + 3/2 x_5 \\
 x_4 &= 14 + 3/2 x_3 - 7/2 x_5 \\
 x_2 &= 10 - x_5
 \end{aligned}$$

We still stay at the same point $x = (0, 10, 0, 14, 0)$ even though the basis changes. At the next Simplex pivot, x_5 will enter and x_4 will leave, giving $x = (6, 6, 0, 0, 4)$, which turns out to be optimal.

Geometric Interpretation



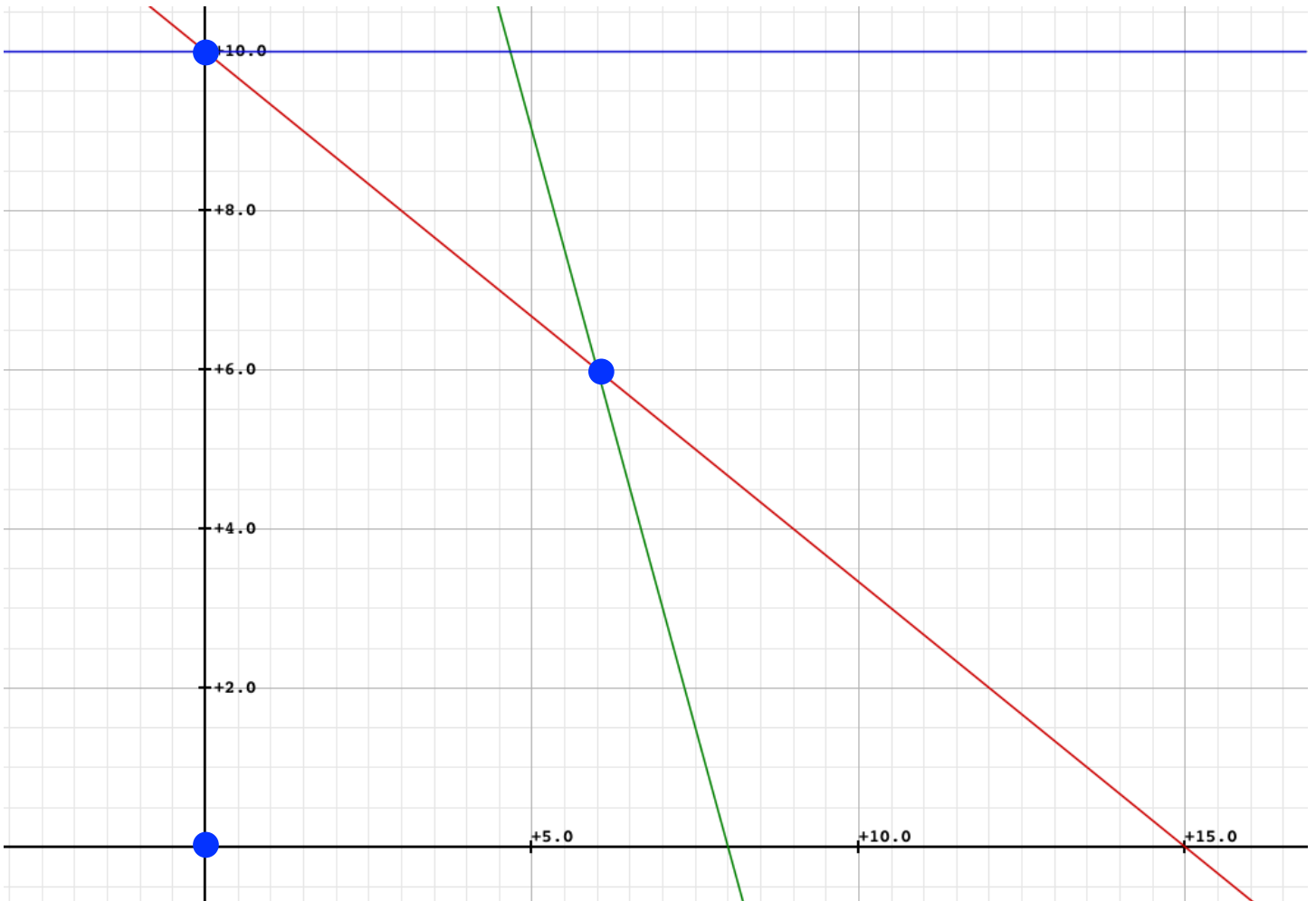
$$x = (0, 0, 30, 24, 10)$$

$$x = (0, 10, 0, 14, 0)$$

$$x = (0, 10, 0, 14, 0)$$

$$x = (6, 6, 0, 0, 4)$$

Geometric Interpretation



Suppose we have a problem in inequality form with n variables and m constraints. Degeneracy means accidental intersection of more than n hyperplanes. Thus there will be zero-valued variables in the basis. Several choices of nonbasic variables then define the same exact point.