

THE PRIMAL AFFINE SCALING ALGORITHM

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Interior point algorithms are in general used to solve linear programming problems. In this research project we discuss such an interior point algorithm known as Primal Affine Scaling Algorithm (PASA). Unlike the well known simplex algorithm, this particular algorithm search thorough the feasible region to find the optimal solution to the linear programming problem (LPP).

The PASA is coded using JAVA object oriented programming language and the algorithm is tested on linear programming problems, where the solution is feasible, infeasible or unbounded.

Finally, we analyze the optimal paths taken by the PASA and the simplex algorithm and discuss the advantages and disadvantages of these two algorithms.