Session 4

Advanced Linear Programming I Parham Alvani - 98131910

1. Section 3.8 Problem 12

 $\boldsymbol{x_i}$ demostrates the investment percentage on Stocks, Gold and T-Bills. Objective Function:

$$\max \quad 10.9x_1 + 16.9x_2 + 7.4x_3$$

s.t.

$$0.2 \le x_i \le 0.5 \quad \forall i \in [1, \dots, 3]$$

 $19.5x_1 + 27.35x_2 + 1.75x_3 = 15$
 $x_1 + x_2 + x_3 \le 1$