$Session \ 3$

Advanced Linear Programming I Parham Alvani - 98131910

1. Section 3.8 Problem 9

 x_i demostrates the investment percentage on ith bond. Objective Function:

$$\max \quad 13x_1 + 8x_2 + 12x_3 + 14x_4$$

s.t.

$$0 \le x_i \le 0.4 \quad \forall i \in [1, \dots, 4]$$
$$6x_1 + 8x_2 + 10x_3 + 9x_4 \ge 8$$
$$3x_1 + 4x_2 + 7x_3 + 9x_4 \le 6$$
$$x_1 + x_2 + x_3 + x_4 \le 1$$