Session 4

${\bf Advanced\ Linear\ Programming\ I}$ Parham Alvani - 98131910

1. Section 3.8 Problem 12

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

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

s.t.

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

 $0.17x_1 + 0.27x_2 + 0.07x_3 = 0.15$
 $x_1 + x_2 + x_3 \le 1$