

Problem 8–2

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Scenario	a_1^s	a_2^s	Probability
Good	1.25	1.14	0.5
Bad	1.06	1.12	0.5

$$\max \sum_{s=1}^2 \frac{1}{2} (y^s - 4w^s)$$

$$x_1 + x_2 = 55000$$

$$x_1 a_1^s + x_2 a_2^s = 62000 + y^s - w^s \quad \forall s \in [1, 2]$$