

① Choose  $x_1, x_2$   
 $\max 4x_1 + 5x_2$   
 s.t.  $2x_1 + 3x_2 \leq 60$

$$x_1 \geq 0$$

$$x_2 \geq 0$$

$$A = \begin{bmatrix} 2 & 3 \\ 0 & -1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \begin{bmatrix} 60 \\ 0 \\ 0 \end{bmatrix}$$

$\hookrightarrow x_1 = 30, x_2 = 0 \Rightarrow 120$  points

b) new restriction:

$$x_2 \geq x_1 \Rightarrow 0 \geq x_1 - x_2$$

$$A \quad x \quad b$$

$$\begin{bmatrix} 2 & 3 \\ 0 & -1 \\ -1 & 0 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \begin{bmatrix} 60 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$\hookrightarrow x_1 = 12, x_2 = 12 \Rightarrow 108$  points

$$120 - 108 = 12 \text{ fewer points}$$

②  $x_1 + x_2 \leq 450$

$$3x_1 + 2x_2 \leq 1000$$

$$2x_1 + 4x_2 \leq 1200$$

Choose  $x_1, x_2$

$$\max 2000x_1 + 3000x_2$$

$$x_1, x_2 \geq 0$$

$$\frac{1000 - 3x_1}{2} = \frac{1200 - 2x_1}{4}$$

$$500 - \frac{3}{2}x_1 = 300 - \frac{1}{2}x_1$$

$$200 - x_1 = 0$$

$$\boxed{200 = x_1}$$

$$\frac{1000 - 3(200)}{2} = \frac{1000 - 600}{2} = 200$$

$$\boxed{x_2 = 200}$$

$x_2$  Corn  
2000

1000

500

300

200

100

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

c) - duals. from

0  $-\infty$

250 600

625 667

to

$\infty$  (from R)

1200

1600

$\rightarrow$  He should discontinue wheat when there are less than 667 tons of fertilizer available (700)

$\rightarrow$  He should discontinue Corn when there are more than 1600 tons available.

$\rightarrow$  Profit increases by \$6250 for every 10-unit increment.

b) Solved with R  $\checkmark$

Profit

200000 800000

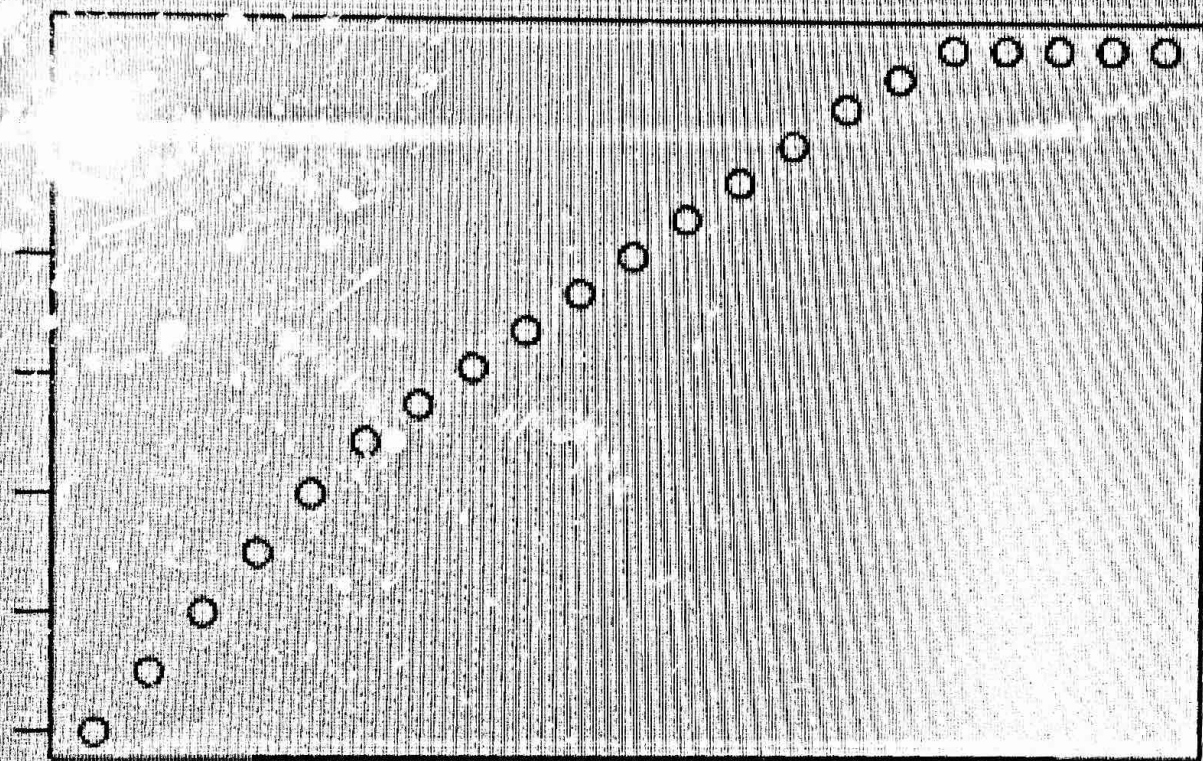
500

1000

1500

2000

Fertilizer (tons)



③ Choose  $x_1, x_2, x_3, x_4, x_5$

$$\max 13x_1 + 16x_2 + 16x_3 + 14x_4 + 39x_5$$

s.t.  $0 \leq x_i \leq 1$ ,  $x_i$  represents fractions of investments

$$11x_1 + 53x_2 + 5x_3 + 5x_4 + 29x_5 \leq 40$$

$$3x_1 + 6x_2 + 5x_3 + x_4 + 34x_5 \leq 20$$

$$x_1 = 1, x_2 = 0.2, x_3 = 1, x_4 = 1, x_5 = 0.288$$

$$\Rightarrow 57.432M$$

④ Choose  $C, M, B$

$$\text{obj: } \min 0.18C + 0.23M + 0.05B$$

Constraints:

$$C, M, B \leq 10$$

$$2000 \leq 72C + 121M + 65B \leq 2250$$

$$3000 \leq 107C + 50M \leq 50000$$

$$C = 1.94, M = 10, B = 10$$

$$\text{Cost} = \$3.15$$

⑤ Choose  $x_1, x_2, x_3, y_1, y_2, y_3$

$$\max \sum x_i + \sum y_i$$

$$\text{s.t. } x_i, y_i \leq 1$$

$$x_2 \leq 1.3, y_2 \leq 1.2$$

$$x_3 \leq 1.4, y_3 \leq 1.6$$

$$1.2 \leq x_1 + y_1 \leq 2$$

$$1.5 \leq x_2 + y_2 \leq 2$$

$$2 \leq x_3 + y_3 \leq 3$$

$$x_1 = 1, x_2 = 1.3, x_3 = 1.4, y_1 = 1, y_2 = 0.7, y_3 = 1.6$$

$$\Rightarrow 7 \text{ tons}$$