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Q.1 Let P_1 , P_2 and P_3 be three products to be manufactured. The data of the problem can be summarized as follows.

Product	Product Ingredients			Invest
	A	B	C	
P_1	5%	10%	5%	80%
P_2	5%	5%	10%	80%
P_3	20%	5%	10%	65%
Cost/kg (Rs)	80	20	50	20%

$$\begin{aligned} \text{Cost of } P_1 &= 5\% \times 80 + 10\% \times 20 + 5\% \times 50 + 80\% \times 20 \\ &= 4 + 2 + 2.50 + 16 = \text{Rs } 24.50/\text{kg} \end{aligned}$$

$$\begin{aligned} \text{Cost of } P_2 &= 5\% \times 80 + 5\% \times 20 + 10\% \times 50 + 80\% \times 20 \\ &= 4 + 1 + 5 + 16 = \text{Rs } 26/\text{kg} \end{aligned}$$

$$\begin{aligned} \text{Cost of } P_3 &= 20\% \times 80 + 5\% \times 20 + 10\% \times 50 + 65\% \times 20 \\ &= 16 + 1 + 5 + 13 = \text{Rs } 35/\text{kg} \end{aligned}$$

(2)

Let x_1, x_2 and x_3 be the quantity (in kg) of P_1, P_2 and P_3 respectively to be manufactured.

The LP problem can be formulated as

Maximize (net profit) $Z = (\text{Selling price} - \text{Cost price}) \times$
(Quantity of product)

$$= (40.50 - 24.50)x_1 + (42.26)x_2 + (45.35)x_3 \\ = 16x_1 + 17x_2 + 10x_3$$

Subject to the Constraints

$$\frac{1}{20}x_1 + \frac{1}{20}x_2 + \frac{1}{3}x_3 \leq 50 \\ \Rightarrow x_1 + x_2 + 4x_3 \leq 1000$$

$$\frac{1}{10}x_1 + \frac{1}{20}x_2 + \frac{1}{20}x_3 \leq 90 \\ \Rightarrow 2x_1 + x_2 + x_3 \leq 1800$$

$$\frac{1}{20}x_1 + \frac{1}{10}x_2 + \frac{1}{10}x_3 \leq 60 \\ \Rightarrow x_1 + 2x_2 + 2x_3 \leq 1200$$

$$x_1 \leq 30, \quad x_1, x_2, x_3 \geq 0$$

Q.2.

$$\text{Max } Z = x_1 + 2x_2 + 3x_3 - x_4$$

Sub to

$$x_1 + 2x_2 + 3x_3 = 15$$

$$2x_1 + x_2 + 5x_3 = 20$$

$$x_1 + 2x_2 + x_3 + x_4 = 10$$

S.F

$$\text{Max } Z = x_1 + 2x_2 + 3x_3 - x_4 - M A_1 - M A_2$$

Sub to

$$x_1 + 2x_2 + 3x_3 + A_1 = 15$$

$$2x_1 + x_2 + 5x_3 + A_2 = 20$$

$$x_1 + 2x_2 + x_3 + x_4 + A_3 = 10$$

		x_1	x_2	x_3	x_4	A_1	A_2	Min ratio
C_B	B	$b (= x_b)$						
	A_1	1	2	3	0	1	0	$15/3 = 5$
	A_2	2	1	(5)	0	0	1	$20/5 = 4$
	A_3	1	2	1	1	0	0	$10/1 = 10$
Z_j		$-3M-1$						
$C_j - Z_j$		$3M+2$						
		$3M-2$						
		$8M+4$						
		0						
		0						
		0						

$$R_2(\text{new}) = R_1(\text{old}) \times \frac{1}{5}, \quad R_1(\text{new}) = R_1(\text{old}) - 3R_2(\text{new})$$

$$R_3(\text{new}) = R_3(\text{old}) - R_2(\text{new})$$

(4)

		Cj				-M				Min ratio
		1	2	3	-1					
CB	B	x_1	x_2	x_3	x_4	x_1	x_2	x_3	x_4	
-M	A1	$-\frac{1}{5}$	$\frac{1}{5}$	0	0	1	$\frac{3}{15} = \frac{15}{7}$			
3	x_3	$\frac{2}{5}$	$-\frac{1}{5}$	1	0	0	$\frac{4}{15} = 20$			
-1	x_4	$\frac{3}{5}$	$\frac{9}{5}$	0	1	0	$\frac{6}{9/5} = \frac{30}{9}$			
Zj		$\frac{M}{5} + \frac{3}{5}$	$-\frac{7M}{5} - \frac{6}{5}$	3	-1	-M				
Cj - Zj		$-\frac{M}{5} - \frac{2}{5}$	$\frac{7M}{5} + \frac{16}{5}$	0	0	0				

↑

$$R_1(\text{new}) = R_1(\text{old}) \times \frac{5}{7}, \quad R_2(\text{new}) = R_2(\text{old}) - \frac{1}{5} (R_1)_{\text{new}}$$

$$R_3(\text{new}) = R_3(\text{old}) - \frac{9}{5} (R_1)_{\text{new}}$$

		Cj				Min ratio	
		x_1	x_2	x_3	x_4	x_3	
CB	B	x_1	x_2	x_3	x_4		
2	x_2	$-\frac{1}{7}$	1	0	0	—	
3	x_3	$\frac{2}{7}$	0	1	0	$\frac{25}{7} \times \frac{7}{3} = \frac{25}{3}$	
-1	x_4	$\frac{6}{7}$	0	0	1	$\frac{15}{7} \times \frac{7}{6} = \frac{15}{6} = \frac{5}{2}$	
Zj		$\frac{1}{7}$	2	3	-1		
Cj - Zj		$\frac{6}{7}$	0	0	0		

↑

$$R_3 \text{ new} = R_3(\text{old}) + \frac{7}{5}, \quad R_1(\text{new}) = R_1(\text{old}) \pm \frac{1}{7} \times R_3$$

$$R_2 \text{ new} = R_2(\text{old}) - \frac{3}{7}, \quad R_3(\text{new})$$

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		C_j				
			-1	2	3	-1
C_B	B	$k (= m_k)$	x_1	x_2	x_3	x_4
2	x_2	$\frac{15}{6}$	0	1	0	$\frac{1}{6}$
3	x_3	$\frac{15}{6}$	0	0	1	$-\frac{3}{6}$
1	x_1	$\frac{15}{6}$	1	0	0	$\frac{7}{6}$
$Z = 15$		Z_j	1	2	3	0
		$C_j - Z_j$	0	0	0	-1

∴ $C_j - Z_j \leq 0$ Optimal Solⁿ has been arrived at with value

$$x_1 = \frac{15}{6}$$

$$x_2 = \frac{15}{6}$$

$$x_3 = \frac{15}{6}$$

$$\text{Max } Z = 15$$

Q.3

Let x_1 and x_2 be the unit of model.

M_1 and M_2 ~~infinitely~~ to be manufactured

infinitely.

$$\max Z = 400x_1 + 100x_2$$

$$\text{Sub to } 4x_1 + 2x_2 \leq 1600$$

$$\frac{5}{2}x_1 + x_2 \leq 1200$$

$$\frac{9}{2}x_1 + \frac{3}{2}x_2 \leq 1600$$

$$x_1, x_2 \geq 0$$

Q.4 Dual Problem

Primal is \max we write them as
Minimize $Z_x = x_1 + 2x_2$

$$\text{Sub to } -2x_1 - 4x_2 \geq -160$$

$$x_1 - x_2 \geq 30$$

$$x_1 - x_2 \leq 30 \quad \text{or}$$

$$-x_1 + x_2 \geq -30$$

$$x_1 \geq 10$$

Let y_1, y_2, y_3 and y_4 be the dual variables.

$$\max Z_y = -160y_1 + 30y_2 - 30y_3 + 10y_4$$

Sub to

$$-2y_1 + y_2 - y_3 + y_4 \leq 1$$

$$-4y_1 - y_2 - y_3 - y_4 \leq 2$$

$$y_1, y_2, y_3, y_4 \geq 0$$

(7)

Let $y = y_2 - y_3$

$$\text{Max } Z_y = -160y_1 + 30y_2 + 10y_4$$

Sub to

$$-2y_1 + y_2 + y_4 \leq 1$$

$$-4y_1 - y_2 \leq 2$$

$$\text{and } y_1, y_4 \geq 0$$

of being unrestricted in sign.

Q.5

$$\text{Max } Z^* = -x_1 - x_2$$

$$\text{Sub to } -2x_1 - x_2 \leq -2$$

$$x_1 + x_2 \leq -1$$

S.F

$$\text{Max } Z^* = -x_1 - x_2 + 0s_1 + 0s_2$$

$$\text{Sub to } -2x_1 - x_2 + s_1 = -2$$

$$x_1 + x_2 + s_2 = -1$$

Initial basic soln (infeasible is obtained) by setting

$$x_1 = x_2 = 0, \quad s_1 = -2, \quad s_2 = -1, \quad \text{Max } Z^* = 0$$

$$C_j \rightarrow \quad \quad \quad C_j \rightarrow \quad \quad \quad -1 \quad \quad -1 \quad \quad 0 \quad \quad 0$$

C_B	B	$C_B (=x_B)$	x_1	x_2	s_1	s_2	
0	s_1	-2	$\boxed{-2}$	-1	1	0	\rightarrow
0	s_2	-1	1	1	0	1	\rightarrow
	Z_j		0	0	0	0	
	$C_j - Z_j$		-1	-1	0	0	

Since all $(C_j - Z_j) \leq 0$ and B_0 value (x_{B_0}) are ⁽⁸⁾
 not non-negative, an optimal but infeasible B_0 has been defined. Now in order to obtain a feasible B_0 , we select a basic variable to leave the basis and non-basic variable to enter the basis as follows:

$$\text{Key } \min \{x_{B_i} : x_{B_i} < 0\} = \min \{-1, -2\} = -2 \quad (x_{B_1})$$

~~is~~ the basic variable x_1 leave

Key Column (variable to be enter the basis)

$$= \min \left\{ \frac{C_j - Z_j}{y_{ij}} \mid y_{ij} < 0 \right\}$$

$$= \min \left\{ \frac{-1}{-2}, \frac{-1}{-1} \right\} = \frac{1}{2}$$

Iteration - I

C_B	B	$b (=x_B)$	x_1	x_2	x_3	s_2
-1	x_1	1	1	$\frac{1}{2}$	$-\frac{1}{2}$	0
0	s_2	-2	0	$\frac{1}{2}$	$\frac{1}{2}$	1
		Z_j	1	$-\frac{1}{2}$	$-\frac{3}{2}$	-2
		$C_j - Z_j$	-2	$-\frac{1}{2}$	$-\frac{3}{2}$	-2

Key row

The only element (-2) in B_0 value column is negative, key row x_{B_2}

9

Key Column

Since no element in the key row
then is non-negative, the 80th element is
feasible is $x_4 = 1, x_2 = 0$

$\text{Max } Z^* = -1$

$\text{Min } Z = -1$

2.2

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Q.6 Minimize total operating cost

$$Z = 3x_1 + 4x_2$$

Sub to the Constraints

$$15x_1 + 10x_2 \leq 3000$$

$$\left. \begin{array}{l} x_1 \leq 150 \\ x_2 \leq 100 \end{array} \right\} \begin{array}{l} \text{due to the} \\ \text{policy of} \end{array}$$

retaining at least one class-

truck with every two class-B

truck in page reserve.

A Ship has 10000 Cargo load = ~~forward~~
after and Centre.