

2/12 Week 11 Dynamic Programming 1

Knapsack problem

Stage 1.

weight available	no. of A	weight	Profit
6	3	6	195
5	2	4	130
4	2	4	130
3	1	2	65
2	1	2	65
1	0	0	0
0	0	0	0

Stage 2

weight available	no. of B	weight B	Profit	Avail. weight	Best Sol. Stage	Rel. prof.
6	2	3	160	0	0	160
	0	0	0	6	195	195
5	1	3	80	2	65	145
	0	0	0	5	130	130
4	1	3	80	1	0	80
	0	0	0	4	130	130
3	1	3	80	0	0	80
	0	0	0	3	65	65
2	0	0	0	2	65	65
	0	0	0	2	65	65
1	0	0	0	1	0	0
0	0	0	0	0	0	0

2.

Stage?

weight	Asset B	weight B	profit	Asset A	profit A	Total P
6	2	6	160	0	0	160
	1	3	80	3	65	145
	0	0	0	6	145	145
5	1	3	80	2	65	145
	0	0	0	5	130	130
4	1	3	80	1	0	80
	0	0	0	4	130	130
3	1	3	80	1	0	80
	0	0	0	3	65	65
2	0	0	0	0	65	65
1	0	0	0	0	0	0
0	0	0	0	0	0	0

Stage 3

weight	possible number C	weight C	Profit	Asset A	Best Profit 2	Profit
6	6	6	180	0	0	180
5	5	5	150	1	0	150
4	4	4	120	2	65	185
3	3	3	90	3	80	170
2	2	2	60	4	130	190
1	1	1	30	5	145	175
0	0	0	0	6	195	195

Best profit is

0 C's
0 B's
3 A's
195

4/12/12

Dynamic Programming (1)

(1) repl per region: polar, temperate, equatorial

Stage 1 - Polar

number of repl available	no. alloted to region	profit
4	4	40
3	3	33
2	2	22
1	1	10
0	0	0

STAGE 2 Polar and Temperate:

Number of repl available	no. alloted Stage 1 Temp	profit	Available for Stage 1	profit	Total profit
4	4	46	0	0	46
	3	36	1	10	46
	2	24	2	22	46
	1	9	3	33	42
	0	0	4	40	40
3	3	36	0	0	36
	2	24	1	10	34
	1	9	2	22	31
	0	0	3	33	33
2	2	24	0	0	24
	1	9	1	10	19
	0	0	2	22	22
1	1	9	0	0	9
	0	0	1	10	10
0	0	0	0	0	0

Stage 3 Equaland

Sold rep available	number rep to Equ	profit	rep available 2	profit stage 2	total profit
4	4	38	0	0	38
	3	30	1	10	40
	2	20	2	24	44
	1	13	3	36	49
	0	0	4	46	46

max profit 49

1 Equaland

3 temper

0 polar

10/12/20. Management Science Dynamic Programming 2

Resource Allocation Problem.

Decision Variables: Region \in North, South, West

D_i - number of sales rep to allocate to each region $i \in \text{regions}$

Objective Function:

$$\text{profit: } F(D_{\text{North}}, D_{\text{South}}, D_{\text{West}})$$

Number rep	North	South	West
0	0	0	2
1	7	9	6
2	12	15	10
3	20	18	15

Profit table \rightarrow $N \times \text{region} \rightarrow N$
 \uparrow from natural number \rightarrow natural number

N = set of all natural number

\downarrow multiplication of set

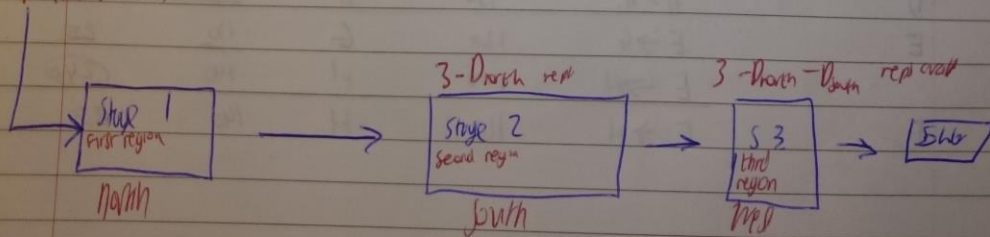
$|A \times B|$

$|A| \times |B|$ multiplication of numbers

CONSTRAINTS $D_{\text{North}} + D_{\text{South}} + D_{\text{West}} \leq 3$

$D_i \in N$

3 reps (Number available)



Shortest Path Problem:

Stages: Number of steps away from Frankfurt

Stage 1 $\{G, H\}$ Stage 2 $\{D, E, F\}$ Stage 3 $\{A, B, C\}$ Stage 4 London

State: a location in the stage eg if we are at stage 3 a state will be A, B, C

Decision at each stage: Route to take from current stage (i.e. location) to previous stage.

Objective function: Distance of chosen route from current state to previous stage.

Stage 1 - 1 step from Frankfurt

State	Decision	Objective Function
Location of coach	route to take	distance
G	G \rightarrow Frankfurt	130
H	H \rightarrow Frankfurt	140

Stage 2 - 2 steps from Frankfurt

State	Decision	Objective Function	State of Bell	Total
Location of coach	route to take	Distance	Stage 1	Distance
D	D \rightarrow G	150	G	280
E	E \rightarrow G	120	G	250
	E \rightarrow H	100	H	240
F	F \rightarrow H	110	H	250

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Available Coach	Number of Route A	Profit
4	4	525
3	3	500
2	2	450
1	1	350
0	0	0

Available coaches	Number Route B	Total	Profit	Available	Number Stage 1	profit	Total profit
4	4	4	825	650	0	0	850
	3	3	450	1	300	350	800
	2	2	250	2	2	450	700
	1	1	100	3	3	500	600
	0	0	0	4	4	650	650
3	3	3	450	0	0	0	450
	2	2	250	1	1	350	600
	1	1	100	2	2	450	550
	0	0	0	3	3	500	500
2	2	2	250	0	0	0	250
	1	1	100	1	1	350	450
	0	0	0	2	2	450	450
1	1	1	100	0	0	0	100
	0	0	0	1	1	350	350
0	0	0	0	0	0	0	0

Available coaches	Number C	Total C	Profit	Available	Stage 2	profit	Total profit
4	4	4	600	0	0	0	600
	3	3	475	1	1	350	825
	2	2	300	2	2	450	750
	1	1	225	3	3	600	825
	0	0	0	4	4	800	800

3 route C + 1 route B or 1 route C + 2 route B + 1 route A

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Stage 3 3 Steps from Frankfurt

State	Decision	Objective function	State of	Best Action	Total
Location from	Route to take	Distance to S2	Stage 2	Stage 2	Distance
A	A → D	100	D	280	380
B	B → D	70	D	280	350
B	B → E	150	E	240	390
B	B → F	100	F	280	380
C	C → E	160	E	240	400
C	C → F	140	F	250	390

Stage 4 : 4 Steps from Frankfurt (Paris)

State	Decision	Objective function	State of	Best Action	Total
Location	Route to take	Distance from S3	S3	Stage 3	Distance
Paris	P → A	100	A	380	480
	P → B	110	B	350	460
	P → C	80	C	390	470

G → E → B → Paris

G → D → B → Paris

Dynamic Programming Tutorial

12/30/2014

2	Availb weigh	number Samson	weight	profit
	7	1	4	10
	6	1	4	10
	5	1	4	10
	4	1	4	10
	3	0	0	0
	2	0	0	0
	1	0	0	0
	0	0	0	0

Stage 2	Available weight	number of items	weight	profit	Available weight	profit	Stage 1	Total Prof.
7	3	6	13.5	1	0			13.5
	2	4	9	3	0			9
	1	2	4.5	5	10			14.5
	0	0	0	7	10			10
6	3	6	13.5	0	0			13.5
	2	4	9	2	0			9
	1	2	4.5	4	10			14.5
	0	0	0	6	10			10
5	2	4	9	1	0			9
	1	2	4.5	3	0			4.5
	0	0	0	5	10			10
4	2	4	9	0	0			9
	1	2	4.5	2	0			4.5
	0	0	0	2	0			0
3	1	2	4.5	1	0			4.5
	0	0	0	3	0			0
2	1	2	4.5	0	0			4.5
	0	0	0	2	0			0
1	0	0	0	1	0			0
0	0	0	0	0	0			0

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Stage 3	Available Weight	Number of Items	Weight	Profit	Available Weight	Profit (2)	Total Profit
7	2	6	14	1	0	14	14
	1	3	7	4	9	16	16
	0	0	0	7	14.5	14.5	14.5
6	2	6	14	0	0	14	14
	1	3	7	3	4.5	11.5	11.5
	0	0	0	6	14.5	14.5	14.5
5	1	3	7	2	4.5	11.5	11.5
	0	0	0	5	10	10	10
4	1	3	7	1	0	7	7
	0	0	0	4	9	9	9
3	1	3	7	1	0	7	7
	0	0	0	3	4.5	4.5	4.5
2	0	0	0	2	4.5	4.5	4.5
1	0	0	0	1	0	0	0
0	0	0	0	0	0	0	0

Stage 6	Available Weight	Number of Items	Weight	Profit	Available Weight	Profit (3)	Total Profit
7	7	7	14	0	0	14	14
	6	6	12	1	0	12	12
	5	5	10	2	4.5	14.5	14.5
	4	4	8	3	7	15	15
	3	3	6	4	9	15	15
	2	2	4	5	11.5	15.5	15.5
	1	1	2	6	14.5	16.5	16.5
	0	0	0	7	16	16	16

Optimal Decision
 1 Ted, 1 Ted shirt, 1 butterfly, 1 Jonson
 1 0 2 4