

1. 2013 MANG SI PAPER3 Q1 DAVID WEITBRECHT.

A. Give a brief outline of the differences between linear and goal programming

Linear.

- Optimisation of a linear objective function
- Linear constraints
- One objective function to find max/min of a function
- No priority levels each constraint equally important

Obj 1st the constraints

Objective first then constraints adjust.

Goal

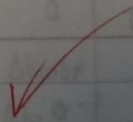
- A branch of multiobjective Optimisation
- Optimisation program
- Extension of linear program to handle multiple, normally conflicting objectives. priority
- Each measure has a priority level. **Hard Constraints**
- Priority level 1 is most important. **Multiple Constraints**
- PI rules precedence and next constraints must not upset solution for PI
- Each measure has its own goal or target value
- Try to minimise deviation above/below target value
- Includes deviation variable

Constraints 1st the Obj 2nd

Constraints first then objective function

B. Formulate a linear program and set up initial Simplex tableau

$$\begin{aligned}\text{Max } Z &= 500x_1 + 7000x_2 \\ \text{ST: } 3000x_1 + 4000x_2 &\leq 6000 \\ 5x_1 + 4x_2 &\leq 100 \\ x_2 &\leq 7 \\ x_1, x_2 &\geq 0\end{aligned}$$



2

Basis	use	x_1 5000	x_2 7000	s_1 0	s_2 0	s_3 0	ratio
s_1	0	3000	4000	1	0	0	$\frac{60000}{4000} = 15$
s_2	0	5	4	0	1	0	$\frac{100}{4} = 25$
s_3	0	0	(1)	0	0	1	$\frac{7}{1} = 7$
Z_j		0	0	0	0	0	0
$C_j - Z_j$		5000	(7000)	0	0	0	

i. The Optimum

Solution

$x_1 = 10.67$

$\text{value} = 5000(10.67) + 7(7000) = 102333.33$

$x_2 = 7$

$s_2 = 18.67$

$s_1 = 0$

$s_3 = 0$

ii. Binding Constraint

 s_1 with value of zero $\Rightarrow s_1 = \text{constraint 1} = \text{binding}$ $s_3 = \text{constraint 3} = \text{binding}$

Non Binding

 s_2 with value $> 0 \Rightarrow s_2 = \text{constraint 2} = \text{non binding}$

iii. Final table

Basis	Q.F. use	x_1 5000	x_2 7000	s_1 0	s_2 0	s_3 0	ratio
x_1	5000	1	0	$\frac{1}{3000}$	0	$-\frac{4}{3}$	10.67
s_2	0	0	0	$-\frac{1}{6000}$	1	2.67	18.67
x_2	7000	0	1	0	0	1	7
Z_j		5000	7000	$\frac{5}{3}$	0	$\frac{10000}{3}$	102333.33
$C_j - Z_j$		0	0	$-\frac{5}{3}$	0	$-\frac{10000}{3}$	

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iii Shadow Price

Constraint 1 $= 5/3$

Constraint 3 $= 1000/3$

iv. Right hand Side Ranges:

Constraint 1	old	+	new	
$32/3$	Δb_1	$\frac{1}{3000}$	$\frac{32}{3} + \Delta b_1 \frac{1}{3000} \geq 0$	$\Delta b_1 \geq -32000$
$56/3$	Δb_1	$-\frac{1}{600}$	$\frac{56}{3} - \Delta b_1 \frac{1}{600} \geq 0$	$\Delta b_1 \leq 11200$
7	Δb_1	0	$7 - 0 \geq 0$	
102333.33	Δb_1	$\frac{5}{3}$	$102333.33 + \Delta b_1 (\frac{5}{3}) \geq 0$	$\Delta b_1 \geq -61399.6$

$-32000 \leq \Delta b_1 \leq 11200 \quad b_1 = 60000$

$60000 - 32000 \leq b_1 \leq 60000 + 11200$

$28000 \leq b_1 \leq 71200$

Constraint 2

old	+	new	
$32/3$	Δb_2	0	$\frac{32}{3} + \Delta b_2 \cdot 0 \geq 0$
$56/3$	Δb_2	1	$\frac{56}{3} + \Delta b_2 \geq 0$
7	Δb_2	0	$7 + \Delta b_2 \cdot 0 \geq 0$
102333.33	Δb_2	0	$102333.33 + \Delta b_2 \cdot 0 \geq 0$

$-56/3 \leq \Delta b_2 \leq \infty$

$b_2 = 100$

$100 - 56/3 \leq b_2 \leq \infty$

$244/3 \leq b_2 \leq \infty$

Constraint 3

old	+	new	
$32/3$	Δb_3	$-4/3$	$\frac{32}{3} - \frac{4}{3} \Delta b_3 \geq 0$
$56/3$	Δb_3	$8/3$	$\frac{56}{3} + \frac{8}{3} \Delta b_3 \geq 0$
7	Δb_3	1	$7 + \Delta b_3 \geq 0$
102333.33	Δb_3	$\frac{1000}{3}$	$102333.33 + \frac{1000}{3} \Delta b_3 \geq 0$

$\Delta b_3 \leq 8$

$\Delta b_3 \geq -7$

$\Delta b_3 \geq -7$

$\Delta b_3 \geq -307$

$b_3 = 7$

$7 - 7 \leq \Delta b_3 \leq 7 + 8$

$0 \leq b_3 \leq 15$

4

V. Range for the coefficient in the objective function

For X_1 :

$$\begin{aligned} \frac{+4}{3} C_1 - 7000 &\leq 0 & -\frac{1}{3000} C_1 &\leq 0 \\ \frac{4}{3} C_1 &\leq 7000 & C_1 &\geq \frac{1}{3000} \\ C_1 &\leq 5250 & 0 &\leq C_1 \leq 5250 \end{aligned}$$

For X_2 : $-\left(\frac{-4(5000)}{3} + C_2\right) \geq 0$

$$\frac{20000}{3} - C_2 \geq 0$$

$$C_2 \leq \frac{20000}{3}$$

No upper limit

State let $x_1 \leq$ No. of feet
 $x_2 \leq$ " " " "

C. Goal

Programmes

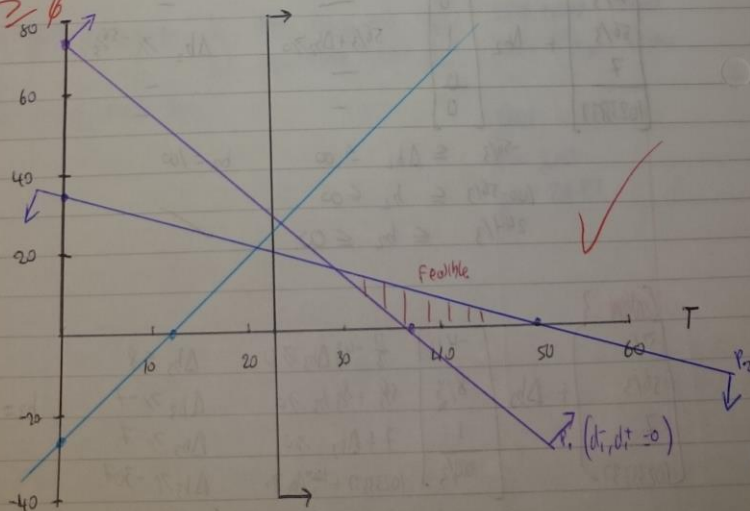
$$\text{Min } P_1(d_1^-) + P_2(d_2^+) + P_3(d_3^-)$$

$$P_1: 80t + 40p - d_1^+ + d_1^- = 3000$$

$$P_2: 50t + 70p - d_2^+ + d_2^- = 2800$$

$$P_3: 80t + 40p - d_3^+ + d_3^- = 1000$$

AM \rightarrow \geq $\frac{1}{2}$
(ii)



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Priority 1: $80t + 40p = 3000$ $t=0, p=75, p=0, t=37.5$

$d_1^+, d_1^- = 0$

Priority 2: $d_2^+, d_2^- = 0$

$50t + 70p = 2500$ ($d_2^+, d_2^- = 0$) $\Rightarrow t=0, p=35.7, p=0, t=50$

Priority 1 and 2 Satisfied ✓

Priority 3: $80t - 40p = 1000 \Rightarrow t=0, p=-25, p=0$

$\min (d_3^+, d_3^-) = 0$ $t=0, p=-25, p=0, 12.5$

Objective

$80t \geq 1000$

$t \geq 12.5$

All three priority levels Satisfied ✓
Points are $(37.5, 0)$ $(50, 0)$ or

$80 \left(\frac{2500-70}{50} \right) + 40p = 3000$ (1) $80t + 40p = 3000$ (7) $50t + 280p = 21000$
(2) $50t + 80p = 2500$ (14) $700t + 280p = 10000$

$4000 - 1120p + 40p = 3000$

$360t = 11000$

$t = 30.55$

$p = 22.22$

$(37.5, 0) \Rightarrow 1875$

$(50, 0) \Rightarrow 2500$

$(30.55, 22.22) \Rightarrow 3055, 2222 = 2500$

Choose 37.5 telephone interviews, minimal cost
and satisfied all constraints given and each
priority level

$t = 30.5586, p = 13.8889$

2010/2011 [3] Q3

3 a. Formulate problem by:

- Minimizing objective function by multiplying by -1 if it is a max problem

- All coeffs of min O.F. must be positive.

If require replace variable x_j with $(1-x_j)$ and drop the resulting constraint.

- If $x_j = (1-x_j)$ was used, substitute it into the constraint.

- Constraints must be all in form of (\leq)

If not; multiply both sides by -1 and swap equations

- Start with solution where all variables = 0.
check for feasibility

- Pick x_j in O.F. with smallest coeff and assign value of 1 to it leaving other x_j at 0.

- If feasible you have found solution

- If not, pick second lowest x_j and set remaining to 0.
check for feasibility, if not repeat step until you find feasibility

- Keep iterating until solution is found

- Remember that if you substituted $x_j = 1-x_j$
you must enter value in constraint to get proper solution

$$h \text{ max } 90x_1 + 40x_2 + 10x_3 + 37x_4$$

st:

$$\begin{array}{l} 15x_1 + 10x_2 + 10x_3 + 15x_4 \leq 40 \\ 20x_1 + 15x_2 + 0 + 10x_4 \leq 50 \\ 20x_1 + 20x_2 + 0 + 10x_4 \leq 40 \\ 15x_1 + 5x_2 + 4x_3 + 10x_4 \leq 35 \end{array}$$

$$C_1: 15x_1 + 10x_2 + 10x_3 + 15x_4 \leq 40$$

$$C_2: 20x_1 + 15x_2 + 0 + 10x_4 \leq 50$$

$$C_3: 20x_1 + 20x_2 + 0 + 10x_4 \leq 40$$

$$C_4: 15x_1 + 5x_2 + 4x_3 + 10x_4 \leq 35$$

1. Change OF to minimization by multiplying by (-1)

$$-90x_1 - 40x_2 - 10x_3 - 37x_4$$

coeffs must be positive, $x_5 = (1-x_5)$

$$-90(1-x_1) - 40(1-x_2) - 10(1-x_3) - 37(1-x_4)$$

$$90x_1 + 40x_2 + 10x_3 + 37x_4 - 177$$

drop the constant

2. Substitute $x_5 = 1-x_5$ into 4 constraints, no need to change eq. values

$$C_1: 15(1-x_1) + 10(1-x_2) + 10(1-x_3) + 15(1-x_4) \leq 40$$

$$\textcircled{1} -15x_1 - 10x_2 - 10x_3 - 15x_4 \leq -10$$

$$C_2: 20(1-x_1) + 15(1-x_2) + 0 + 10(1-x_4) \leq 50$$

$$\textcircled{2} -20x_1 - 15x_2 - 10x_4 \leq 5$$

$$C_3: 20(1-x_1) + 20(1-x_2) + 0 + 10(1-x_4) \leq 40$$

$$\textcircled{3} -20x_1 - 20x_2 - 10x_4 \leq -10$$

$$C_4: 15(1-x_1) + 5(1-x_2) + 4(1-x_3) + 10(1-x_4) \leq 35$$

$$\textcircled{4} -15x_1 - 5x_2 - 4x_3 - 10x_4 \leq 1$$

4

Max $10x + 8y$ ST: $x + y + s_1 = 10$ $5x + y + s_2 = 20$

Obj	CB	x	y	s_1	s_2	
s_1	0	1	1	1	0	10 $\frac{10}{1} = 10$
s_2	0	5	1	0	1	20 $\frac{20}{5} = 4$
Z_j		0	0	0	0	0
$C_j - Z_j$		10	8	0	0	

Ent: 1 row 2 ÷ 5

row 1 - row 2

Obj	CB	x	y	s_1	s_2	
s_1	0	0	$\frac{4}{5}$	1	$-\frac{1}{5}$	6 $\frac{6}{\frac{4}{5}} = 7.5$
x	10	1	$\frac{1}{5}$	0	$\frac{1}{5}$	4 $\frac{4}{\frac{1}{5}} = 20$
Z_j		10	2	0	2	40
$C_j - Z_j$		0	6	0	-2	

Ent: 1

row 1 $\times \frac{5}{4}$ row 2 - $\frac{1}{5}$ row 1

Obj	CB	x	y	s_1	s_2	
y	8	0	1	$\frac{5}{4}$	$-\frac{1}{4}$	$\frac{15}{2}$
x	10	1	0	$-\frac{1}{4}$	$\frac{1}{4}$	$\frac{17}{2}$
Z_j		10	8	$-\frac{5}{4}$	$\frac{1}{4}$	$10 \frac{1}{2}$
$C_j - Z_j$		0	0	$-\frac{7}{4}$	$-\frac{3}{4}$	

Optimal Soln

 $C_j - Z_j$ row are all 0 or neg

5. 3 2010/2011 Q3 Maysu

i. Optimal solution = $x = 2.5$
 $y = 7.5$

ii. shadow price $x = 10$
 $y = 8$

iii. X coefficient $-10 + c_1 \leq 0$ and $2 - c_1 \leq 0$
 $c_1 \leq 10$ $c_1 \geq 2$
 $2 \leq c_1 \leq 10$

y coef. $-c_2 - 2.5 \leq 0$ and $4 - c_2 \leq 0$
 $c_2 \geq -2.5$ $c_2 \leq 2.5$
 $-2.5 \leq c_2 \leq 2.5$

iv. RHS old

$$\begin{bmatrix} 7.5 \\ 2.5 \\ 85 \end{bmatrix} + \Delta b_1 \begin{bmatrix} 5/4 \\ -1/4 \\ 7.5 \end{bmatrix}$$

$$\begin{aligned} 7.5 + \frac{5}{4}\Delta b_1 &\geq 0 & \Delta b_1 &\geq -6 \\ 2.5 + \frac{-1}{4}\Delta b_1 &\geq 0 & \Delta b_1 &\leq 10 \\ 85 + \Delta b_1 \cdot 7.5 &\geq 0 & \Delta b_1 &\geq -\frac{34}{3} \end{aligned}$$

$$-6 \leq \Delta b_1 \leq 10$$

$$10 - 6 \leq \Delta b_1 \leq 10 + 0$$

$$4 \leq \Delta b_1 \leq 20 \quad \boxed{C_1}$$

RHS (2)

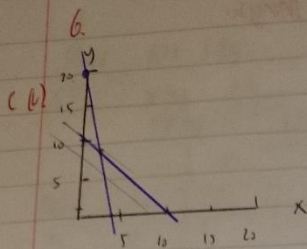
$$\begin{bmatrix} 7.5 \\ 2.5 \\ 85 \end{bmatrix} + \Delta b_2 \begin{bmatrix} -1/4 \\ 1/4 \\ 0 \end{bmatrix}$$

$$\begin{aligned} 7.5 - \frac{1}{4}\Delta b_2 &\geq 0 & \Delta b_2 &\leq 30 \\ 2.5 + \frac{1}{4}\Delta b_2 &\geq 0 & \Delta b_2 &\geq -10 \\ 85 + 0\Delta b_2 &\geq 0 & & \end{aligned}$$

$$-10 \leq \Delta b_2 \leq 30$$

$$20 - 10 \leq \Delta b_2 \leq 20 + 30$$

$$10 \leq \Delta b_2 \leq 50 \quad \boxed{C_2}$$



(2, 5, 75)

11

$$10x + 10y = 200$$

$$x \geq 0 \quad y \geq 0$$

$$y \leq 20 - x$$

(4, 8)

(4, 6)

(3, 5)

(3, 6)

(3, 7)

30 + 40 = 70

(2, 6)

(2, 7)

(2, 8)

1, 9, 9, 10

82

80

(2, 8) max Eww

$$0 \geq 15 - 5 + 0$$

$$(5 \geq 5)$$

$$0 \geq 25 - 5 - 70$$

$$75 - 5 = 70$$

$$75 \geq 5 \geq 75 -$$

1. 100

1. 100

$$2 - 5 = 0 \quad 05 \text{ d} 100 + 75$$

$$01 \geq 0 \quad 05 \text{ d} 100 + 75$$

$$0 - 5 = 0 \quad 05 \text{ d} 100 + 75$$

$$\begin{bmatrix} 100 \\ 100 \\ 75 \end{bmatrix} + \begin{bmatrix} 75 \\ 75 \\ 75 \end{bmatrix}$$

$$01 \geq 01 \geq 0 -$$

$$-100 \geq 100 \geq 2 - 01$$

(2)

$$05 \geq 100 \geq 11$$

$$01 \geq 01$$

$$05 \text{ d} 100 + 75$$

$$\begin{bmatrix} 100 \\ 100 \\ 75 \end{bmatrix}$$

$$+ \begin{bmatrix} 75 \\ 75 \\ 75 \end{bmatrix}$$

$$01 \geq 01$$

$$05 \text{ d} 100 + 75$$

$$\begin{bmatrix} 100 \\ 100 \\ 75 \end{bmatrix}$$

$$+ \begin{bmatrix} 75 \\ 75 \\ 75 \end{bmatrix}$$

$$01 \geq 01 \geq 0 -$$

$$-100 \geq 100 \geq 2 - 01$$

(2)

$$05 \geq 100 \geq 11$$

3 2013 Q1 Many Scores

A. linear is good programming

linear

- Optimisation of a linear objective function
- linear constraints
- One objective function to find a maximum of a linear expression

Goal programming

- A branch of multi-objective optimization.
- Optimisation programme
- Extension of linear programming to handle multiple, normally conflicting objectives
- each measure has its own goal or target value
- Unwanted deviation from these targets are then minimised
- There are different priority levels for each goal (ie. one is more important than the other).
- Includes deviation variables

$$\begin{aligned}
 \text{b } Z_{\max} &= 5000x_1 + 7000x_2 \\
 3000x_1 + 4000x_2 &\leq 60000 \\
 5x_1 + 4x_2 &\leq 100 \\
 x_2 &\leq 7 \\
 x_1, x_2 &\geq 0
 \end{aligned}$$

		x_1	x_2	s_1	s_2	s_3	
Obj	6	5000	7000	0	0	0	
s_1	0	3000	4000	1	0	0	60000
s_2	0	5	4	0	1	0	100
s_3	0	0	7	0	0	1	7

bi. optimum solution:

$$x_1 = 10.67 \quad x_2 = 7$$

$$5000(10.67) + 7000(7) = 102350$$

$$\text{optimum value } z = 102333.33 \text{ from tableau}$$

ii. binding constraints

binding when $S_i = 0$.

$$\text{and } x_2 \leq 7.$$

$$3000x_1 + 4000x_2 = 60000$$

non-binding

$$S_2 = 18.67 = \text{non binding} \quad 5x_1 + 4x_2 = 100 \quad \text{is binding}$$

iii. Shadow prices for each constraint

$$\text{for constraint 1 } = S_1 = z_{\text{row}} = +5/3 = +1.66$$

$$\text{constraint 2 } = S_2 = 0$$

$$\text{constraint 3 } = S_3 = 1350$$

iv. RHS value

$$S_1 = 1.67$$

will increase profit

$$S_3 = 333.33$$

will have greater positive impact

$$S_2 = 0$$

will have no impact

iv. Objective function coefficient RHS

$$= \begin{bmatrix} 10.67 \\ 18.167 \\ 7 \\ 102333.33 \end{bmatrix}$$

$$+ \Delta b_1 \begin{bmatrix} 1.67 \\ 1/3000 \\ -1/6000 \\ 0 \end{bmatrix}$$

$$10.67 + \Delta b_1 / 3 \geq 0$$

$$18.16 + \Delta b_1 / 3000 \geq 0$$

$$7 + \frac{1}{6000} \Delta b_1 \geq 0$$

$$0$$

$$b_1 \geq -6389$$

$$b_1 \geq -56010$$

$$b \leq 42000$$

$$-$$

$$-6389 \leq b \leq 42000$$

$$60000 - 6389 \leq b \leq 60000 + 42000$$

$$53611 \leq b \leq 102000$$

constraint (1)

		x_1	x_2	s_1	s_2	s_3	
		7000	7000	0	0	0	
i. Basis	C_B						
x_1	7000	1	0	$\frac{1}{3000}$	$-\frac{1}{13}$	0	$\frac{32}{13}$
s_2	0	0	0	$-\frac{1}{600}$	$\frac{8}{13}$	1	$\frac{56}{13}$
x_2	7000	0	1	0	0	1	7
Z		7000	7000	$\frac{5}{13}$	0	$\frac{1004}{13}$	10233.33
$C_j - Z_j$		0	0	$-\frac{5}{13}$	0	$-\frac{1000}{13}$	

i. Optimal $x_1 = \frac{32}{13}$ $x_2 = \frac{56}{13}$
 $\frac{32}{13} (7000) + \frac{56}{13} (5000) = 10233.33$

ii. s_1, s_3 binding s_2 nonbinding

iii. shadow price constraint
 1. $s_3 = 1.667$
 2. 0
 3. 333.33

iv. constraint on

$$\begin{bmatrix} \text{old} \\ 32/13 \\ 56/13 \\ 7 \\ 10233.33 \end{bmatrix} + \Delta b_1 \begin{bmatrix} \text{new} \\ 1/3000 \\ -1/600 \\ 0 \\ 5/13 \end{bmatrix} \begin{array}{l} 32/13 + \Delta b_1 (1/3000) \geq 0 \quad \Delta b_1 \geq -32000 \\ 56/13 + \Delta b_1 (-1/600) \leq 11200 \quad \Delta b_1 \leq 11200 \\ 7 + \Delta b_1 (0) = \text{---} \\ 10233.33 + \Delta b_1 (5/13) \geq 0 \quad \Delta b_1 \geq -6139.98 \end{array}$$

$$\begin{aligned} -32000 &\leq \Delta b_1 \leq 11200 \\ 6000 - 32000 &< b_1 \leq 6000 + 11200 \\ 28000 &\leq b_1 \leq 71200 \end{aligned}$$

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biv. constraint 2

$$\begin{array}{c} \text{old} \\ \begin{bmatrix} 10.67 \\ 18.67 \\ 7 \\ 102333.33 \end{bmatrix} \end{array} + \Delta b_2 \begin{array}{c} \text{+ change row} \\ \begin{bmatrix} 0 \\ 1 \\ 0.6 \\ 0 \end{bmatrix} \end{array}$$

$$\begin{array}{l} 10.67 + \Delta b_2 \cdot 0 \quad b_2 \geq -18.67 \\ 18.67 + \Delta b_2 \cdot 1 \quad b_2 \leq 18.67 \\ 7 + \Delta b_2 \cdot 0.6 \quad b_2 \geq -11.67 \\ 102333.33 + \Delta b_2 \cdot 0 \end{array}$$

$$\begin{array}{l} 100 - 7 \leq b_2 \leq 100 \\ 93 \leq b_2 \leq 100 \end{array} \quad \begin{array}{l} 100 - 18.67 \leq B_2 \\ 81.23 \leq B_2 \leq \infty \end{array}$$

constraint 3

$$\begin{array}{c} \text{old} \\ \begin{bmatrix} 10.67 \\ 18.67 \\ 7 \\ 102333.33 \end{bmatrix} \end{array} + \Delta b_3 \begin{array}{c} \text{+ change row} \\ \begin{bmatrix} -1.67 \\ 2.67 \\ 1 \\ 333.33 \end{bmatrix} \end{array}$$

$$\begin{array}{l} 10.67 - \Delta b_3 \cdot 1.67 \geq 0 \quad \Delta b_3 \leq 6.38 \\ 18.67 + \Delta b_3 \cdot 2.67 \geq 0 \quad \Delta b_3 \geq -6.99 \\ 7 + \Delta b_3 \cdot 1 \geq 0 \quad \Delta b_3 \geq -7 \\ 102333.33 + \Delta b_3 \cdot 333.33 \geq 0 \quad \Delta b_3 \geq -307.0 \end{array}$$

$$\begin{array}{l} -7 \leq b_3 \leq 6.38 \\ 7 - 7 \leq b_3 \leq 7.64 \\ 0 \leq \Delta b_3 \leq 13.4 \end{array}$$

constraint 1.

$$\begin{array}{c} \begin{bmatrix} 10.67 \\ 18.67 \\ 7 \\ 102333.33 \end{bmatrix} \end{array} + \Delta b_1 \begin{array}{c} \begin{bmatrix} 1/3000 \\ -1/600 \\ 0 \\ 1.67 \end{bmatrix} \end{array}$$

$$\begin{array}{l} 10.67 + \Delta b_1 \cdot 1/3000 \geq 0 \quad \Delta b_1 \geq -32010 \\ 18.67 + \Delta b_1 \cdot (-1/600) \geq 0 \quad \Delta b_1 \leq 11202 \\ 7 + \Delta b_1 \cdot 0 \geq 0 \\ 102333.33 + \Delta b_1 \cdot 1.67 \geq 0 \quad \Delta b_1 \leq -61277 \end{array}$$

$$\begin{array}{l} -32010 \leq \Delta b_1 \leq 11201 \\ 60000 - 32010 \leq \Delta b_1 \leq 60000 + 11201 \\ 27990 \leq \Delta b_1 \leq 71201 \end{array}$$

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biv. constraint 2

$$\begin{array}{c} \text{old} \\ \begin{bmatrix} 10.67 \\ 18.67 \\ 7 \\ 102333.33 \end{bmatrix} \end{array} + \Delta b_2 \begin{array}{c} \text{+ change row} \\ \begin{bmatrix} 0 \\ 1 \\ 0.6 \\ 0 \end{bmatrix} \end{array}$$

$$\begin{array}{l} 10.67 + \Delta b_2 \cdot 0 \quad b_2 \geq -18.67 \\ 18.67 + \Delta b_2 \cdot 1 \quad b_2 \leq 18.67 \\ 7 + \Delta b_2 \cdot 0.6 \quad b_2 \geq -11.67 \\ 102333.33 + \Delta b_2 \cdot 0 \end{array}$$

$$\begin{array}{l} 100 - 7 \leq b_2 \leq 100 \\ 93 \leq b_2 \leq 100 \end{array} \quad \begin{array}{l} 100 - 18.67 \leq B_2 \\ 81.23 \leq B_2 \leq \infty \end{array}$$

constraint 3

$$\begin{array}{c} \text{old} \\ \begin{bmatrix} 10.67 \\ 18.67 \\ 7 \\ 102333.33 \end{bmatrix} \end{array} + \Delta b_3 \begin{array}{c} \text{+ change row} \\ \begin{bmatrix} -1.67 \\ 2.67 \\ 1 \\ 333.33 \end{bmatrix} \end{array}$$

$$\begin{array}{l} 10.67 - \Delta b_3 \cdot 1.67 \geq 0 \quad \Delta b_3 \leq 6.38 \\ 18.67 + \Delta b_3 \cdot 2.67 \geq 0 \quad \Delta b_3 \geq -6.99 \\ 7 + \Delta b_3 \cdot 1 \geq 0 \quad \Delta b_3 \geq -7 \\ 102333.33 + \Delta b_3 \cdot 333.33 \geq 0 \quad \Delta b_3 \geq -307.0 \end{array}$$

$$\begin{array}{l} -7 \leq b_3 \leq 6.38 \\ 7 - 7 \leq b_3 \leq 7.64 \\ 0 \leq \Delta b_3 \leq 13.4 \end{array}$$

constraint 1.

$$\begin{array}{c} \begin{bmatrix} 10.67 \\ 18.67 \\ 7 \\ 102333.33 \end{bmatrix} \end{array} + \Delta b_1 \begin{array}{c} \begin{bmatrix} 1/3000 \\ -1/600 \\ 0 \\ 1.67 \end{bmatrix} \end{array}$$

$$\begin{array}{l} 10.67 + \Delta b_1 \cdot 1/3000 \geq 0 \quad \Delta b_1 \geq -32010 \\ 18.67 + \Delta b_1 \cdot (-1/600) \geq 0 \quad \Delta b_1 \leq 11202 \\ 7 + \Delta b_1 \cdot 0 \geq 0 \\ 102333.33 + \Delta b_1 \cdot 1.67 \geq 0 \quad \Delta b_1 \leq -61277 \end{array}$$

$$\begin{array}{l} -32010 \leq \Delta b_1 \leq 11201 \\ 60000 - 32010 \leq \Delta b_1 \leq 60000 + 11201 \\ 27990 \leq \Delta b_1 \leq 71201 \end{array}$$

④ Range for coefficient of objective function

b.v

		x_1	x_2	s_1	s_2	s_3	
obj	C_B	5000 C_1	7000 C_2	0	0	0	
x_1	5000 C_1	1	0	$1/3000$	0	-1/67	10.67
s_2	0	0	0	$-1/600$	1	2/67	18.67
x_2	7000	0	1	0	0	1	7
ZJ.		5000	7000	5/3	0	+1330	10233333
$C_J - ZJ$		0	0	-5/3	0	$-\frac{1000}{3}$	

$$-\frac{1}{3000}C_1 + \frac{1}{600}$$

$$-\frac{4}{3}C_1 + 7000$$

$$\frac{1}{3000}C_1 + \frac{1}{600} \leq 0$$

$$-\frac{4}{3}C_1 + 7000 \leq 0$$

$$C_1 \geq 5$$

$$C_1 \geq -5250$$

$$C_1 \geq 5$$

$$5 \leq C_1 \leq \infty$$

Let of x_2

$$-\frac{5}{3} + \frac{1}{600}C_2 \leq 0 \quad +4/3(5000) - \frac{1}{3}C_2 \leq 0$$

$$-\frac{4}{3}(5000) - C_2 \leq 0$$

$$C_2 \geq -\frac{20000}{3}$$

$$\infty \geq C_2 \geq 6666.66$$

3 Q 1c 2013 MANGSCI.

P = person meter

T = trip meter

$$80t + 40p \geq 3000$$

$$50t + 70p \leq 2500$$

$$t \geq 1000$$

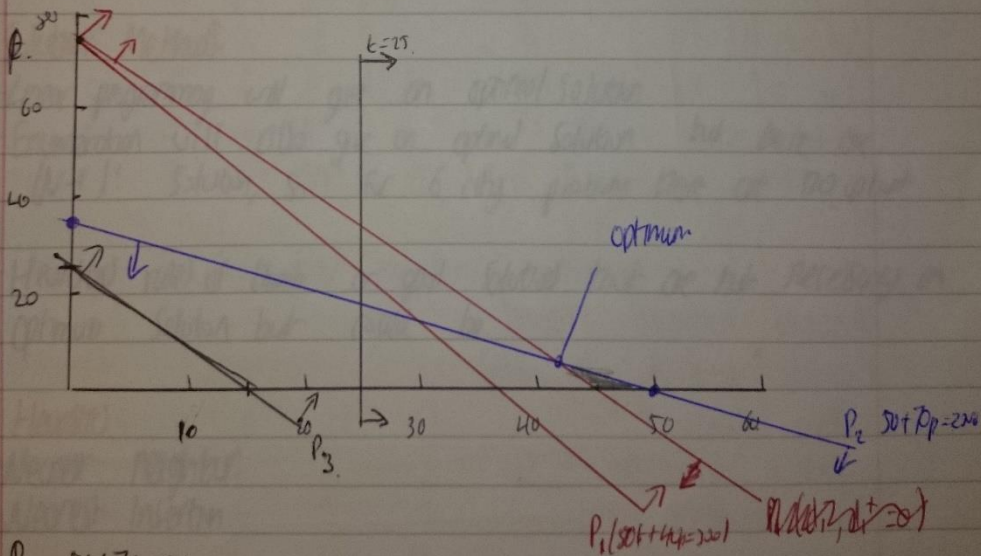
$$\min P_1(d_1^-) + P_2(d_2^+) + P_3(d_3^-)$$

$$ST: 80t + 40p - d_1^+ + d_1^- = 3000$$

$$50t + 70p - d_2^+ + d_2^- = 2500$$

$$80t - 40p - d_3^+ + d_3^- = 1000$$

$$P_1 \quad 80t + 40p = 3000 \quad t=0 \quad p=75 \quad p=0 \quad t=45$$



$$P_2 \quad 50t + 70p = 2500$$

$$\min (d_2^+) \quad t=0 \quad p=35.7 \quad p=0 \quad t=50$$

$$P_3 \quad t = 1000 \quad 80t - 40p = 1000 \quad p=0 \quad t=12.5$$

$$t=25 \quad t=0 \quad p=27$$

Optimum is 11000

at P_1 and P_2 is

$$80t + 40p = 3000 \times 7 \quad 560t + 280p = 21000$$

$$50t + 70p = 2500 \times 4 \quad 200t + 280p = 10000$$

$$360t = 11000$$

$$t = 30.55$$

↓

$$p = 22.22$$

Satisfy P_1 and P_2 and also Satisfy
 P_3 as t is > 25 or value of 30.55.

All goals have been satisfied

