5/18/2021 LP Problem

Homework 1 (Question 1)

```
In [1]:
         import sys
         !{sys.executable} -m pip install pulp
        Requirement already satisfied: pulp in c:\users\muntakim\appdata\local\programs\python\p
        ython38-32\lib\site-packages (2.4)
        Requirement already satisfied: amply>=0.1.2 in c:\users\muntakim\appdata\local\programs
        \python\python38-32\lib\site-packages (from pulp) (0.1.4)
        Requirement already satisfied: docutils>=0.3 in c:\users\muntakim\appdata\local\programs
        \python\python38-32\lib\site-packages (from amply>=0.1.2->pulp) (0.17.1)
        Requirement already satisfied: pyparsing in c:\users\muntakim\appdata\local\programs\pyt
        hon\python38-32\lib\site-packages (from amply>=0.1.2->pulp) (2.4.7)
In [2]:
         import pulp
         from pulp import *
In [3]:
         Linear Programming Problem 1.0
         Author: Muntakim Rahman 2021
Out[3]: '\nLinear Programming Problem 1.0\n\nAuthor : Muntakim Rahman 2021\n'
```

Linear Programming Problem 1.0

```
egin{array}{ll} 	ext{Minimize} & x_1-3x_2-x_3 \ 	ext{Subject to} & x_1+x_2+x_3=3 \ & -x_1+x_2 \leq 1 \ & x_1 \geq 0 \ & x_2 \ unconstrained \ & x_3 > 0 \end{array}
```

```
In [4]: decision_variables = {}
for i in range(3) :
    decision_variables['x_' + str(i + 1)] = LpVariable(name = 'x_' + str(i + 1), cat =
    ## Print Decision Variables -> Mainly for Debugging Purposes.
    print(decision_variables)

{'x_1': x_1, 'x_2': x_2, 'x_3': x_3}

In [5]: LP_Prob = LpProblem(name = 'LP_Problem_1.0', sense = LpMinimize)
    # The Objective Function is Added to 'LP_Prob' First.
    LP_Prob += decision_variables['x_1'] - 3 * decision_variables['x_2'] - decision_variable

In [6]: # The Constraints are Added to 'LP_Prob'
```

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LP_Prob += decision_variables['x_1'] + decision_variables['x_2'] + decision_variables['
          LP_Prob += - decision_variables['x_1'] + decision_variables['x_2'] <= 1</pre>
          LP_Prob += decision_variables['x_1'] >= 0
          LP Prob += decision variables['x 3'] >= 0
 In [7]:
          print(LP Prob)
         LP Problem 1.0:
         MINIMIZE
         1*x_1 + -3*x_2 + -1*x_3 + 0
         SUBJECT TO
         _C1: x_1 + x_2 + x_3 = 3
         C2: - \times 1 + \times 2 <= 1
         _C3: x_1 >= 0
         C4: x \ 3 >= 0
         VARIABLES
         x 1 free Continuous
         x 2 free Continuous
         x 3 free Continuous
 In [8]:
          LP_Prob.writeLP('LP_Problem.lp')
 Out[8]: [x_1, x_2, x_3]
 In [9]:
          # The Problem is Solved Using PuLP's Choice of Solver.
          LP Prob.solve()
Out[9]: 1
In [10]:
          print(f'Status: {LpStatus[LP Prob.status]} \n')
          for variable in LP_Prob.variables() :
              print(f'{variable.name} = {variable.varValue}')
          print('\n')
          if (LpStatus[LP Prob.status] == 'Optimal') :
              print(f'Optimal Value : Z = {value(LP Prob.objective)}')
          else:
              print(f'No Optimal Value. Status Code : {value(LP Prob.objective)}')
         Status: Optimal
         x 1 = 1.0
         x 2 = 2.0
         x 3 = 0.0
         Optimal Value : Z = -5.0
```