

16/11/2023

UNIT - IV

LINEAR PROGRAMMING

Formulation of linear programming problem:

1. Objective function \rightarrow Maximize profit (some situation minimize)
2. Decision variables \rightarrow Eg: x, y
3. Constraints
4. Feasible solution \rightarrow x, y satisfies constraint
5. Optimal solution \rightarrow out of those x, y which gives objective function

Ex:



60 (Chair + Table)

RS : 50,000

	cost	profit
(x) Chair	500	500 (1 chair)
(y) Table	2500	500 (1 table)

① Maximize $Z = 50x + 50y$
subject to (x, y)

③ $x + y \leq 60$

$500x + 2500y \leq 50000$

and

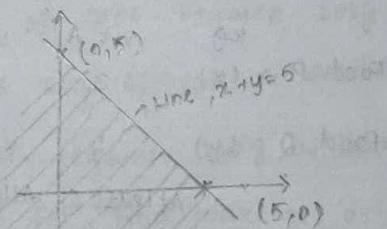
$x, y \geq 0$

(Linear: Degree = 1)

* If distinct equation \rightarrow unique soln

GRAPHICAL METHOD

$$x + y = 5$$



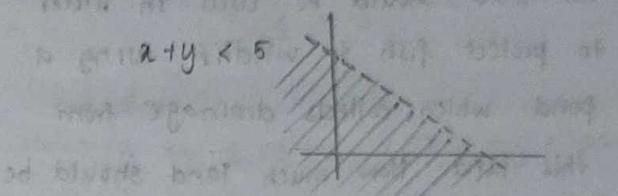
$$x + y \leq 5$$

Region

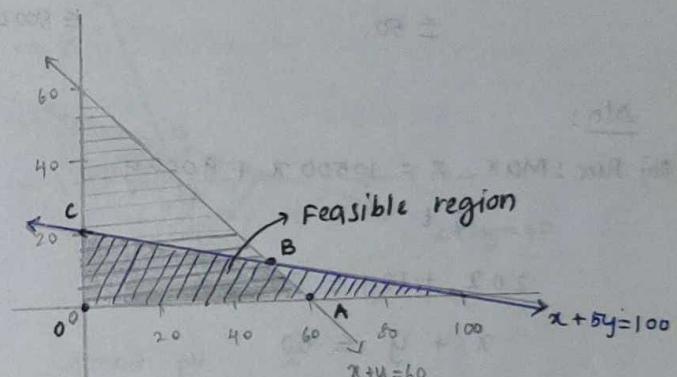
$$(0, 0) \leq 5$$

④ x, y - Non-negative constraints

1st Quadrant gives feasible solution



$$\begin{array}{|c|c|c|} \hline x & 0 & 60 \\ \hline y & 60 & 0 \\ \hline \end{array} \quad \begin{array}{|c|c|c|} \hline x & 0 & 100 \\ \hline y & 20 & 0 \\ \hline \end{array}$$



corner pt

$$O(0,0)$$

$$A(60,0)$$

$$B(50,10)$$

$$C(0,20)$$

z value

$$0$$

$$3000$$

$$7500$$

$$10000 \leftarrow \text{Max}$$

$$\begin{aligned} x + y &= 60 \\ x + 5y &= 100 \\ -4y &= -40 \\ y &= 10 \\ x &= 50 \end{aligned}$$

 $\therefore Z_{\max} = 10000 \text{ at } x = 0, y = 20$

⑤ unbounded region



convex

concave

⑥ Bounded region

↓
corner pts - gives
optimal solution

Q: A cooperative society of farmers has 50 hectares of land to grow two crops X & Y. The profit from crops X & Y per hectare are ₹10500 & ₹9000 respectively. To control weeds a liquid herbicides has to be used for crops X & Y at rates of 20L & 10L per hectare. Further no more than 800L of herbicide should be used in order to protect fish & wildlife using a pond which collects drainage from this land. How much land should be allocated to each crop so as to maximize the total profit of society.

	hectare	profit	Herbicide
Crop X (x)		10500/hectare	20L/h
Crop Y (y)		9000/hectare	10L/h ≤ 800L

Sln:

$$\text{Obj Func: Max } z = 10500x + 9000y$$

s.t

$$20x + 10y \leq 800$$

$$x + y \leq 50$$

and

$$x, y \geq 0$$

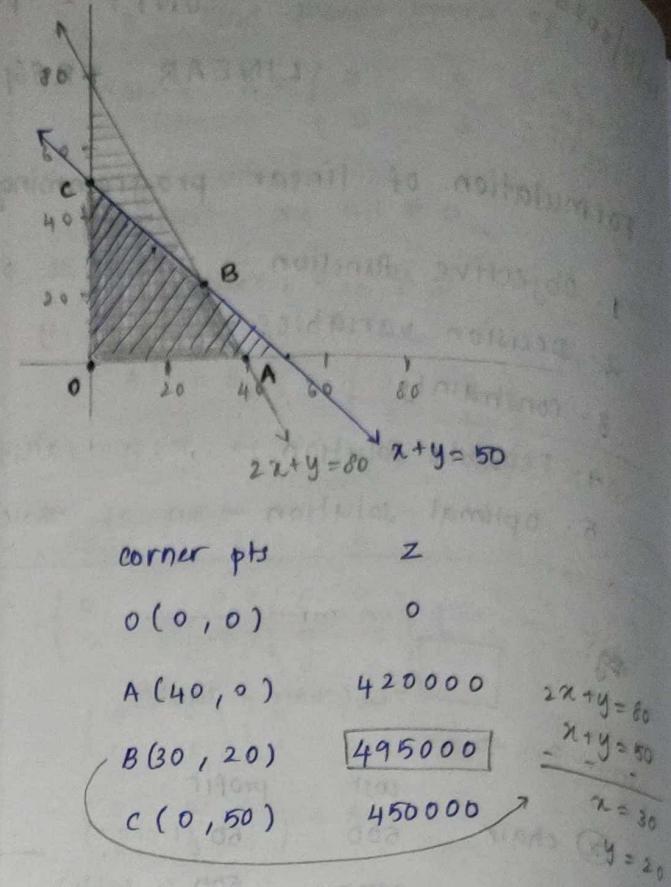
consider

$$20x + 10y = 800 \quad x + y = 50$$

$$2x + y = 80$$

$$\begin{array}{|c|c|c|} \hline x & 0 & 40 \\ \hline y & 80 & 0 \\ \hline \end{array}$$

$$\begin{array}{|c|c|c|} \hline x & 0 & 50 \\ \hline y & 50 & 0 \\ \hline \end{array}$$



$$\therefore \text{Max } Z = 495000 \text{ at } x=30, y=20$$

Q: A person wishes to mix two types of food P & Q in such a way that the vitamin A content of mixture contains atleast 8 units of vit A & 11 units of vit B. Food P costs ₹60/kg & food Q costs ₹80/kg. Food P contains 3 units/kg of vit A & 5 units/kg of vit B, while food Q contains 4 units/kg of vit A & 2 units/kg of vit B. Determine the minimize cost of mixture

	kg	vit A	vit B	cost
Food P (x)		3	5	60
Food Q (y)		4	2	80

Atleast 8 Atleast 11

$$\text{objective func } \min z = 60x + 80y$$

s.t

$$3x + 4y \geq 8$$

$$5x + 2y \geq 11$$

$$\text{and } x, y \geq 0$$

consider,

$$3x + 4y \geq 8$$

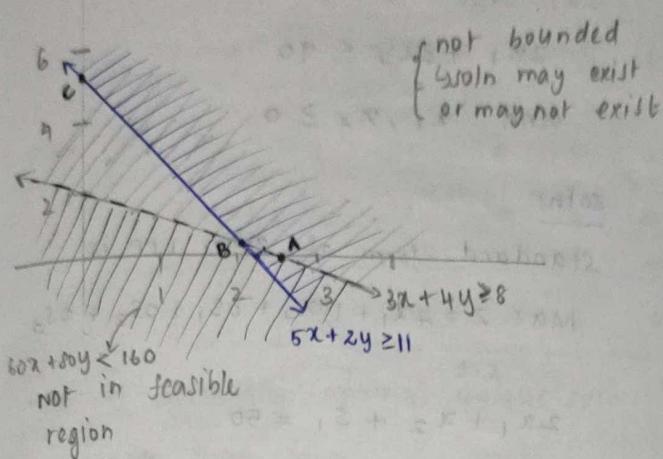
$$3x + 4y = 8$$

$$\begin{array}{c|cc|c} x & 0 & 8/3 \\ \hline y & 2 & 0 \end{array}$$

$$5x + 2y \geq 11$$

$$5x + 2y = 11$$

$$\begin{array}{c|cc|c} x & 0 & 11/5 \\ \hline y & 1\frac{1}{2} & 0 \end{array}$$



corner pts z

$$A(0, 1\frac{1}{2}) \quad 440$$

$$B(2, 1\frac{1}{2}) \quad 160$$

$$C(\frac{8}{3}, 0) \quad 160$$

$$\left. \begin{array}{l} 3x + 4y = 8 \\ 5x + 2y = 11 \end{array} \right\} \rightarrow \text{Min } z = 10x + 5y$$

$$\left. \begin{array}{l} 10x + 8y = 16 \\ -7x = -14 \end{array} \right\} \rightarrow x = 2$$

$$y = \frac{1}{2}$$

\therefore unbounded,

$$60x + 80y < 160$$

$$3x + 4y < 8$$

$$\begin{array}{c|cc|c} x & 0 & 8/3 \\ \hline y & 2 & 0 \end{array}$$

\rightarrow Not in feasible region

$$\therefore z_{\min} = 160 \text{ at } x = 2, y = 1\frac{1}{2}$$

$$\text{and } x = \frac{8}{3}, y = 0$$

Q: one kind of cake require 200g of flour and 25g of fat or another kind of cake require 100g of flour and 50g of fat. Find max no. of cake which can be made from 5kg of flour & 1kg of fat. Assuming that there is no shortage of other ingredients in making the cake

	no. of cake	flour	fat
cake 1	x	200g	25g
cake 2	y	100g	50g
Available		5kg	1 kg

objective function

$$\text{Max } z = x + y$$

s.t

$$200x + 100y \leq 5000$$

$$25x + 50y \leq 1000$$

and

$$x, y \geq 0$$

consider

$$2x + y \leq 50$$

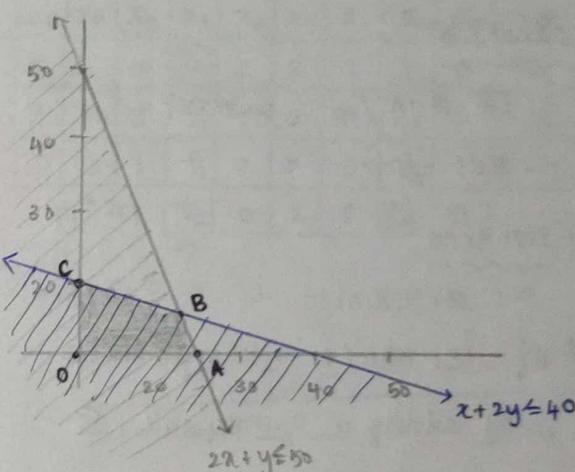
$$25x + 50y \leq 1000$$

$$2x + y = 50$$

$$x + 2y = 40$$

$$\begin{array}{c|cc|c} x & 0 & 25 \\ \hline y & 50 & 0 \end{array}$$

$$\begin{array}{c|cc|c} x & 0 & 40 \\ \hline y & 20 & 0 \end{array}$$



corner pts z

$$O(0, 0) \quad 0$$

$$A(25, 0) \quad 25$$

$$B(20, 10) \quad 30 \leftarrow \text{Max}$$

$$C(0, 20) \quad 20$$

$$2x + y = 50$$

$$2x + 4y = 80$$

$$-3y = -30$$

$$y = 10$$

$$x = 20$$

$$\therefore z_{\max} = 30 \text{ at } x = 20, y = 10$$

21/11/28

SIMPLEX METHOD

- For more than 2 parameters

$$\text{Max (or) Min } Z = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$$

subject to

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \leq b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \leq b_2$$

⋮

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \leq b_m$$

and

$$x_1, x_2, \dots, x_n \geq 0 \quad \begin{bmatrix} n - \text{variables} \\ m - \text{constraints} \\ n - m = 0 \end{bmatrix}$$

$$\textcircled{1} \quad C = (c_1, c_2, \dots, c_n)$$

$$X = (x_1, x_2, \dots, x_n)$$

* Canonical

• Less than \leq constraint

• RHS = +ve

* Standard

• = constraint

\Rightarrow If less than \leq \rightarrow change to $=$

by adding — variable, S

\Rightarrow If greater than \geq \rightarrow change to $=$

by subtracting — variables

$$\text{Max (or) Min } Z = CX$$

s.t.

$$AX \leq B$$

and $X \geq 0$

if $\text{Min}(Z)$ is given,

$$\text{Min } Z = -\text{Max}(-Z)$$

Q1: Solve the following LPP using simplex method : (HW: use graphical method)

$$\text{Maximize } Z = 4x_1 + 10x_2$$

s.t

$$2x_1 + x_2 \leq 50$$

$$2x_1 + 5x_2 \leq 100$$

$$2x_1 + 3x_2 \leq 90$$

$$\text{and } x_1, x_2 \geq 0$$

Soln:

Standard form of given LPP is

$$\text{Max } Z = 4x_1 + 10x_2 + OS_1 + OS_2 + OS_3$$

s.t

$$2x_1 + x_2 + S_1 = 50$$

$$2x_1 + 5x_2 + S_2 = 100$$

$$2x_1 + 3x_2 + S_3 = 90$$

and

$$x_1, x_2, S_1, S_2, S_3 \geq 0$$

$$\begin{cases} C_B = \text{coeff of basic variable} \\ C_j = \text{coeff of } x_B, Y_B \end{cases}$$

Table 1:

C_B	Y_B	X_B	x_1	x_2	S_1	S_2	S_3	$Z_j - C_j$	Min Ratio
0	S_1	50	2	1	1	0	0	-4	$50/1 = 50$
0	S_2	100	2	5	0	1	0	-10	$100/5 = 20$
0	S_3	90	2	3	0	0	1	0	$90/3 = 30$

(2) Pivot row
(Min Ratio)

$(Z_j = C_B \times Y_B)$
pivot element

① Most -ve

element ③

New row = old row - (pivot column element)
 $\times (\text{New pivot row})$

Table 2:

C_B	Y_B	X_B	x_1	x_2	S_1	S_2	S_3	$Z_j - C_j$	Min Ratio
0	S_1	30	$\frac{8}{5}$	0	1	$-\frac{1}{5}$	0	0	
10	x_2	20	$\frac{2}{5}$	1	0	$\frac{1}{5}$	0	-2	$20/2 = 10$
0	S_3	30	$\frac{4}{5}$	0	0	$-\frac{3}{5}$	1	2	

new pivot row

$$\text{new } S_1 \text{ row} = 50 \quad 2 \quad 1 \quad 1 \quad 0 \quad 0$$

$$-1 (20 \quad \frac{2}{5} \quad 1 \quad 0 \quad \frac{1}{5} \quad 0)$$

$$30 \quad \frac{8}{5} \quad 0 \quad 1 \quad -\frac{1}{5} \quad 0$$

s.t.

$$3x_1 - x_2 + 2x_3 + S_1 = 7$$

$$-2x_1 + 4x_2 + S_2 = 12$$

$$-4x_1 + 3x_2 + 8x_3 + S_3 = 10$$

$$\text{new } S_2 \text{ row} = 90 \quad 2 \quad 3 \quad 0 \quad 0 \quad 1$$

$$-3 (20 \quad \frac{2}{5} \quad 1 \quad 0 \quad \frac{1}{5} \quad 0)$$

$$30 \quad \frac{4}{5} \quad 0 \quad 0 \quad -\frac{3}{5} \quad 1$$

and

$$x_1, x_2, x_3, S_1, S_2, S_3 \geq 0$$

$$\text{new } z_j^* - c_j = -4 \quad -10 \quad 0 \quad 0 \quad 0$$

$$-(-10) \left(\frac{2}{5} \quad 1 \quad 0 \quad \frac{1}{5} \quad 0 \right)$$

$$0 \quad 0 \quad 0 \quad 2 \quad 0$$

\downarrow
strictly optimal, unique soln
greater than zero

since all $z_j^* - c_j \geq 0$

this soln is optimal

$$\therefore Z_{\max} = 4(0) + 10(20) = 200$$

$$\text{when } x_1 = 0, x_2 = 20$$

2. solve following LPP using simplex method:

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

s.t.

$$3x_1 - x_2 + 2x_3 \leq 7$$

$$-2x_1 + 4x_2 \leq 12$$

$$-4x_1 + 3x_2 + 8x_3 \leq 10$$

and

$$x_1, x_2, x_3 \geq 0$$

soln:

$$\text{Min } Z = -\text{Max}(-Z)$$

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

The standard form of LPP is

$$\text{Max } Z^* = -x_1 + 3x_2 - 2x_3 + 0S_1 + 0S_2 + 0S_3$$

(changed sign)

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	σ
0	S_1	7	3	-1	2	1	0	0	$\frac{7}{3} = 1 = -$
0	S_2	12	-2	4	0	0	1	0	$\frac{12}{4} = 3$
0	S_3	10	-4	3	8	0	0	1	$\frac{10}{8} = 3.33$
	$Z_j^* - c_j$		1	-3	2	0	0	0	

Table 1:

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	σ
0	S_1	10	$\frac{5}{2}$	0	2	1	$\frac{1}{4}$	0	$\frac{10}{4} = 4$
3	x_2	3	$-\frac{1}{2}$	1	0	0	$\frac{1}{4}$	0	-
0	S_3	1	$-\frac{5}{2}$	0	8	0	$-\frac{3}{4}$	1	-
	$Z_j^* - c_j$		$-\frac{1}{2}$	0	2	0	$\frac{3}{4}$	0	

Table 2:

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	σ
0	S_1	10	$\frac{5}{2}$	0	2	1	$\frac{1}{4}$	0	$\frac{10}{4} = 4$
3	x_2	3	$-\frac{1}{2}$	1	0	0	$\frac{1}{4}$	0	-
0	S_3	1	$-\frac{5}{2}$	0	8	0	$-\frac{3}{4}$	1	-
	$Z_j^* - c_j$		$-\frac{1}{2}$	0	2	0	$\frac{3}{4}$	0	

$$\text{new } S_1 = 7 \quad 3 \quad -1 \quad 2 \quad 1 \quad 0 \quad 0$$

$$-(-1) (3 \quad -\frac{1}{2} \quad 1 \quad 0 \quad 0 \quad \frac{1}{4} \quad 0)$$

$$10 \quad \frac{5}{2} \quad 0 \quad 2 \quad 1 \quad \frac{1}{4} \quad 0$$

$$\text{new } S_2 = 10 \quad -4 \quad 3 \quad 8 \quad 0 \quad 0 \quad 1$$

$$-3 (3 \quad -\frac{1}{2} \quad 1 \quad 0 \quad 0 \quad \frac{1}{4} \quad 0)$$

$$9 \quad -\frac{3}{2} \quad 3 \quad 0 \quad 0 \quad \frac{3}{4} \quad 0$$

$$1 \quad -\frac{5}{2} \quad 0 \quad 8 \quad 0 \quad -\frac{3}{4} \quad 1$$

$$\text{new } Z_j^* - c_j = 1 \quad -3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$-(-3) (-\frac{1}{2} \quad 1 \quad 0 \quad 0 \quad \frac{1}{4} \quad 0)$$

$$\frac{3}{2} \quad -3 \quad 0 \quad 0 \quad -\frac{3}{4} \quad 0$$

$$-\frac{1}{2} \quad 0 \quad 2 \quad 0 \quad +\frac{3}{4} \quad 0$$

Table 3:

CB	Y_B	X_B	x_1	x_2	x_3	s_1	s_2	s_3	
-1	x_1	4	1	0	$\frac{4}{5}$	$\frac{2}{5}$	$\frac{1}{10}$	0	
3	x_2	5	0	1	$\frac{3}{5}$	$\frac{1}{5}$	$\frac{3}{10}$	0	
0	s_3	11	0	0	10	1	$-\frac{1}{2}$	0	
	$Z_j^* - C_j$	0	0	$\frac{12}{5}$	$\frac{1}{5}$	$\frac{4}{5}$	0		

new $x_2 = \frac{5}{2} - \frac{1}{2} 1 0 0 \frac{1}{4} 0$

$$\begin{array}{l} -\left(\frac{-1}{2}\right) \left(\begin{array}{cccccc} 4 & 1 & 0 & \frac{4}{5} & \frac{2}{5} & \frac{1}{10} & 0 \\ -2 & -1/2 & 0 & -\frac{3}{5} & \frac{5}{5} & -\frac{1}{20} & 0 \end{array} \right) \\ \hline 5 & 0 & 1 & +\frac{2}{5} & \frac{1}{5} & \frac{3}{10} & 0 \end{array}$$

new $s_3 = 1 - \frac{5}{2} 0 8 0 -\frac{3}{4} 1$

$$\begin{array}{l} -\left(-\frac{5}{2}\right) \left(\begin{array}{cccccc} 4 & 1 & 0 & \frac{4}{5} & \frac{2}{5} & \frac{1}{10} & 0 \\ -10 & -\frac{5}{2} & 0 & -2 & -1 & -\frac{1}{4} & 0 \end{array} \right) \\ \hline 11 & 0 & 0 & 10 & 1 & -\frac{1}{2} & 0 \end{array}$$

new $Z_j^* - C_j = -\frac{1}{2} 0 2 0 \frac{3}{4} 0$

$$\begin{array}{l} -\left(-\frac{1}{2}\right) \left(\begin{array}{cccccc} 1 & 0 & \frac{4}{5} & \frac{2}{5} & \frac{1}{10} & 0 \\ -1/2 & 0 & -\frac{2}{5} & -\frac{1}{5} & -\frac{1}{20} & 0 \end{array} \right) \\ \hline 0 & 0 & \frac{12}{5} & \frac{1}{5} & \frac{4}{5} & 0 \end{array}$$

∴ All $Z_j^* - C_j \geq 0$

∴ The solution is optimal

$$\text{Max } Z^* = -4 + 3(5) - 2(0) = 11$$

$$x_1 = 4, x_2 = 5, x_3 = 0$$

$$\therefore \text{Min } Z = -11$$

3. Solve the following LPP using simplex method

$$\text{Max } Z = 15x_1 + 6x_2 + 9x_3 + 2x_4$$

s.t.

$$2x_1 + x_2 + 5x_3 + 6x_4 \leq 20$$

$$3x_1 + x_2 + 3x_3 + 25x_4 \leq 24$$

$$7x_1 + x_4 \leq 70$$

and

$$x_1, x_2, x_3, x_4 \geq 0$$

Soln:

The standard form of LPP is

$$\begin{aligned} \text{Max } Z &= 15x_1 + 6x_2 + 9x_3 + 2x_4 \\ &\quad + 0s_1 + 0s_2 + 0s_3 \\ \text{s.t.} \end{aligned}$$

$$2x_1 + x_2 + 5x_3 + 6x_4 + s_1 = 20$$

$$3x_1 + x_2 + 3x_3 + 25x_4 + s_2 = 24$$

$$7x_1 + x_4 + s_3 = 70$$

and

$$x_1, x_2, x_3, x_4, s_1, s_2, s_3 \geq 0$$

Table 1:

CB	Y_B	X_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3	θ
0	s_1	20	2	1	5	6	1	0	0	$\frac{20}{2} = 10$
0	s_2	24	(3)	1	3	25	0	1	0	$\frac{24}{3} = 8$
0	s_3	70	7	0	0	1	0	0	1	$\frac{70}{7} = 10$
	$Z_j - C_j$		-15	-6	-9	-2	0	0	0	

↑

Table 2:

CB	Y_B	X_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3	θ
0	s_1	4	0	(1/3)	3	$-\frac{22}{3}$	1	$-\frac{2}{3}$	0	$4/1/3 = 12$
15	x_1	8	1	(1/3)	1	$\frac{28}{3}$	0	$\frac{1}{3}$	0	$8/1/3 = 24$
0	s_3	14	0	$-\frac{7}{3}$	-7	$-\frac{172}{3}$	0	$-\frac{7}{3}$	1	-
	$Z_j - C_j$	0	-1	6	123	0	5	0		

↑

CB	Y_B	X_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3	θ
-2	(8)	1	$\frac{1}{3}$	1	$\frac{225}{3}$	0	$\frac{1}{3}$	0		
(-)	16	2	$\frac{2}{3}$	2	$\frac{50}{3}$	0	$\frac{2}{3}$	0		
		4	0	$\frac{1}{3}$	3	$-\frac{32}{3}$	1	$-\frac{2}{3}$	0	

CB	Y_B	X_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3	θ
-7	(8)	1	$\frac{1}{3}$	1	$\frac{25}{3}$	0	$\frac{1}{3}$	0		
(-)	56	7	$\frac{7}{3}$	7	$\frac{175}{3}$	0	$\frac{7}{3}$	0		
		14	0	$-\frac{7}{3}$	-7	$-\frac{172}{3}$	0	$-\frac{7}{3}$	1	

CB	Y_B	X_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3	θ
-15	(1)	$\frac{1}{3}$	1	$\frac{25}{3}$	0	$\frac{1}{3}$	0			
(-)	-15	-5	-15	-125	0	-5	0			
		0	-1	6	123	0	5	0		

Table 3:

CB	Y_B	X_B	x_1	x_2	x_3	x_4	S_1	S_2	S_3	$Z_j - C_j$
6	x_2	12	0	1	9	-32	3	-2	0	
15	x_1	4	1	0	-2	19	-1	1	0	
0	S_3	42	0	0	14	-132	7	-7	1	
			0	0	15	91	3	3	0	

new $x_1 = 8 \ 1 \ \frac{1}{3} \ 1 \ \frac{25}{3} \ 0 \ \frac{1}{3} \ 0$
 $-\frac{1}{3} (12 \ 0 \ 1 \ 9 \ -32 \ 3 \ -2 \ 0)$
 $\underline{(-) \ 4 \ 0 \ \frac{1}{3} \ 3 \ \frac{-32}{3} \ 1 \ \frac{-2}{3} \ 0}$
 $4 \ 1 \ 0 \ -2 \ 19 \ -1 \ 1 \ 0$

new $S_3 = 14 \ 0 \ \frac{-7}{3} \ -7 \ \frac{-172}{3} \ 0 \ \frac{-7}{3} \ 1$
 $-\left(\frac{-7}{3}\right) (12 \ 0 \ 1 \ 9 \ -32 \ 3 \ -2 \ 0)$
 $\underline{(-) \ -28 \ 0 \ \frac{-7}{3} \ -21 \ \frac{-224}{3} \ -7 \ \frac{-14}{3} \ 0}$
 $42 \ 0 \ 0 \ 14 \ -132 \ 7 \ -7 \ 1$

now $Z_j - C_j = 0 \ -1 \ 6 \ 123 \ 0 \ 5 \ 0$
 $-(-1)(0 \ 1 \ 9 \ -32 \ 3 \ -2 \ 0)$
 $0 \ 0 \ 15 \ 91 \ 3 \ 3 \ 0$

\therefore All $Z_j - C_j \geq 0$

\therefore The solution is optimal

Max $Z = 15(4) + 6(12) + 0 = 132$

when $x_1 = 4, x_2 = 12, x_3 = 0, x_4 = 0$

4. solve the following LPP using simplex method:

Max $Z = 20x_1 + 6x_2 + 8x_3$

s.t

$8x_1 + 2x_2 + 3x_3 \leq 250$

$4x_1 + 3x_2 \leq 150$

$2x_1 + x_3 \leq 50$

and

$x_1, x_2, x_3 \geq 0$

Soln:

The standard form of LPP is

Max $Z = 20x_1 + 6x_2 + 8x_3 + 0S_1 + 0S_2 + 0S_3$

s.t

$8x_1 + 2x_2 + 3x_3 + S_1 = 250$

$4x_1 + 3x_2 + S_2 = 150$

$2x_1 + x_3 + S_3 = 50$

and

$x_1, x_2, x_3, x_4, S_1, S_2, S_3 \geq 0$

Table 1:

CB	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	O
0	S_1	250	8	2	3	1	0	0	$\frac{250}{8} = 31.2$
0	S_2	150	4	3	0	0	1	0	$\frac{150}{4} = 37.5$
0	S_3	50	(2)	0	1	0	0	1	$\frac{50}{2} = 25$
			$Z_j - C_j$	-20	-6	-8	0	0	0

↑

Table 2:

CB	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	O
0	S_1	50	0	2	-1	1	0	-4	$\frac{50}{2} = 25$
0	S_2	50	0	(3)	-2	0	1	-2	$\frac{50}{3} = 16.6$
20	x_1	25	1	0	$\frac{1}{2}$	0	0	$\frac{1}{2}$	-
			$Z_j - C_j$	0	-6	2	0	0	10

↑

new $S_1 = 250 \ 8 \ 2 \ 3 \ 1 \ 0 \ 0$

$-8 (25 \ 1 \ 0 \ \frac{1}{2} \ 0 \ 0 \ \frac{1}{2})$
 $\underline{(-) \ 200 \ 8 \ 0 \ 4 \ 0 \ 0 \ 4}$

$50 \ 0 \ 2 \ -1 \ 1 \ 0 \ -4$

new $S_2 = 150 \ 4 \ 3 \ 0 \ 0 \ 1 \ 0$

$-4 (25 \ 1 \ 0 \ \frac{1}{2} \ 0 \ 0 \ \frac{1}{2})$
 $\underline{(-) \ 100 \ 4 \ 0 \ 2 \ 0 \ 0 \ 2}$

$50 \ 0 \ 3 \ -2 \ 0 \ 1 \ -2$

new $Z_j - C_j = -20 \ -6 \ -8 \ 0 \ 0 \ 0$

$-(-20) (1 \ 0 \ \frac{1}{2} \ 0 \ 0 \ \frac{1}{2})$
 $\underline{(-) \ -20 \ 0 \ -10 \ 0 \ 0 \ -10}$

$0 \ -6 \ 2 \ 0 \ 0 \ 0 + 10$

Table 3:

CB	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	θ
0	S_1	$\frac{50}{3}$	0	0	$\frac{1}{3}$	1	$-\frac{2}{3}$	$-\frac{8}{3}$	$\frac{50}{3}/\frac{1}{3} = 50$
6	x_2	$\frac{50}{3}$	0	1	$-\frac{2}{3}$	0	$\frac{1}{3}$	$-\frac{2}{3}$	-
20	x_1	25	1	0	$\frac{1}{2}$	0	0	$\frac{1}{2}$	$25/\frac{1}{2} = 50$
									$Z_j - C_j$
			0	0	-2	0	2	6	

$$\text{new } S_1 = 50 \quad 0 \quad 2 \quad -1 \quad 1 \quad 0 \quad -4$$

$$-2 \left(\frac{50}{3} \quad 0 \quad 1 \quad -\frac{2}{3} \quad 0 \quad \frac{1}{3} \quad -\frac{2}{3} \right)$$

$$(-) \frac{100}{3} \quad 0 \quad 2 \quad -\frac{4}{3} \quad 0 \quad \frac{2}{3} \quad -\frac{4}{3}$$

$$\underline{\underline{\frac{50}{3} \quad 0 \quad 0 \quad \frac{1}{3} \quad 1 \quad -\frac{2}{3} \quad -\frac{8}{3}}}$$

$$\text{new } x_1 = 25 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad \frac{1}{2}$$

$$-0 \left(\frac{50}{3} \quad 0 \quad 1 \quad -\frac{2}{3} \quad 0 \quad \frac{1}{3} \quad -\frac{2}{3} \right)$$

$$\underline{\underline{25 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad \frac{1}{2}}}$$

$$\text{new } Z_j - C_j = 0 \quad -6 \quad 2 \quad 0 \quad 0 \quad 10$$

$$-(-6) \left(0 \quad 1 \quad -\frac{2}{3} \quad 0 \quad \frac{1}{3} \quad -\frac{2}{3} \right)$$

$$(-) \underline{\underline{0 \quad -6 \quad 4 \quad 0 \quad -2 \quad 4}}$$

$$\underline{\underline{0 \quad 0 \quad -2 \quad 0 \quad 2 \quad 6}}$$

Table 4: X

CB	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	θ
8	x_3	50	0	0	1	3	-2	-8	-
6	x_2	50	0	1	0	2	-1	-6	-
20	x_1	0	1	0	0	$-\frac{3}{2}$	1	$\frac{9}{2}$	$0/\frac{9}{2} = 0$
			0	0	0	6	-2	-10	$Z_j - C_j$

$$\text{new } x_2 = \frac{50}{3} \quad 0 \quad 1 \quad -\frac{2}{3} \quad 0 \quad \frac{1}{3} \quad -\frac{2}{3}$$

$$-(-\frac{2}{3}) \left(50 \quad 0 \quad 0 \quad 1 \quad 3 \quad -2 \quad -8 \right)$$

$$(-) \underline{\underline{-\frac{100}{3} \quad 0 \quad 0 \quad -\frac{2}{3} \quad -2 \quad \frac{4}{3} \quad \frac{16}{3}}}$$

$$\underline{\underline{50 \quad 0 \quad 1 \quad 0 \quad 2 \quad -1 \quad -6}}$$

$$\text{new } x_1 = 25 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad \frac{1}{2}$$

$$-\frac{1}{2} \left(50 \quad 0 \quad 0 \quad 1 \quad 3 \quad -2 \quad -8 \right)$$

$$(-) \underline{\underline{25 \quad 0 \quad 0 \quad \frac{1}{2} \quad \frac{9}{2} \quad -1 \quad -4}}$$

$$\underline{\underline{0 \quad 1 \quad 0 \quad 0 \quad -\frac{3}{2} \quad 1 \quad \frac{9}{2}}}$$

$$\text{new } Z_j - C_j = 0 \quad 0 \quad -2 \quad 0 \quad 2 \quad 6$$

$$-(-2) \left(0 \quad 0 \quad 1 \quad 3 \quad -2 \quad -8 \right)$$

$$(+)\underline{\underline{0 \quad 0 \quad \frac{1}{2} \quad 6 \quad -4 \quad -16}}$$

$$\underline{\underline{0 \quad 0 \quad 0 \quad 6 \quad -2 \quad -10}}$$

Table 4:

CB	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	θ
0	S_1	0		$-\frac{2}{3}$	0	0	$\frac{1}{3}$	$-\frac{2}{3}$	-3
6	x_2	50	$\frac{4}{3}$	1	0	0	$\frac{1}{3}$	0	$\frac{1}{3}$ 0
8	x_3	50	2	0	1	0	0	0	1
			4	0	0	0	2	8	$Z_j - C_j$

$$\text{new } S_1 = \frac{50}{3} \quad 0 \quad 0 \quad -\frac{1}{3} \quad 1 \quad -\frac{2}{3}$$

$$-\frac{1}{3} \left(\frac{50}{3} \quad 2 \quad 0 \quad 1 \quad 0 \quad 0 \right)$$

$$-\frac{50}{3} \quad \frac{2}{3} \quad 0 \quad \frac{1}{3} \quad 0 \quad 0$$

$$\underline{\underline{0 \quad -\frac{2}{3} \quad 0 \quad 0 \quad 1 \quad -\frac{2}{3} \quad -3}}$$

$$\text{new } x_2 = \frac{50}{3} \quad 0 \quad 1 \quad -\frac{2}{3} \quad 0 \quad \frac{1}{3} \quad -\frac{2}{3}$$

$$-(-\frac{2}{3}) \left(\frac{50}{3} \quad 2 \quad 0 \quad 1 \quad 0 \quad 0 \right)$$

$$(-) \underline{\underline{-\frac{100}{3} \quad 4 \quad 0 \quad -\frac{2}{3} \quad 0 \quad 0 \quad 11}}$$

$$\underline{\underline{50 \quad \frac{4}{3} \quad 1 \quad 0 \quad 0 \quad \frac{1}{3} \quad 0}}$$

$$\text{new } Z_j - C_j = 0 \quad 0 \quad -2 \quad 0 \quad 2 \quad 8$$

$$-(-2) \left(2 \quad 0 \quad 1 \quad 0 \quad 0 \quad 0 \right)$$

$$(-) \underline{\underline{-4 \quad 0 \quad -2 \quad 0 \quad 0 \quad 0 \quad 11}}$$

$$\underline{\underline{0 \quad 4 \quad 0 \quad 0 \quad 0 \quad 0 \quad 2 \quad 8}}$$

$\therefore \text{All } Z_j - C_j \geq 0$

$\therefore \text{The solution is optimal}$

when $x_1 = 0$,

$x_2 = 50$,

$x_3 = 50$

$$Z_{\max} = 20(0) + 6(50) + 8(50)$$

$$= 0 + 300 + 400$$

$$Z_{\max} = 700$$

25/11/23

TWO PHASE METHOD

The two phase method is used to solve LPP where the artificial variables are involved.

Phase 1:

In this phase the simplex method is applied to a specially constructed auxiliary LPP lead to a final simplex table containing a basic feasible solution to the original problem.

STEP-1: Assign a cost (-1) to each artificial variables & cost (0) to all other variables in the objective function. Thus the new objective function is

$$\left\{ \begin{array}{l}
 \text{MAX/MIN } z = \\
 \text{s.t.} \\
 -s_1 - s_2 - R_1 - R_2 = 0 \\
 -s_2 + R_2 \geq 0 \\
 \text{and} \\
 \dots \geq 0
 \end{array} \right. \quad \text{Artificial variable}$$

Phase 1!

$\boxed{\text{Max } z^* = -R_1 - R_2 - \dots - R_n}$

s.t.
⋮

STEP-2: construct the auxiliary LPP in which the new objective function z^* is to be maximized subject to the given set of constraints

STEP-3: Solve the auxiliary LPP by simplex method until either of the following 3 possibilities arise:

- (i) $\text{Max } z^* < 0$ and atleast one artificial variable appears in the optimum basis at the non zero level then the given LPP does not possess any feasible solution;
- (ii) $\text{Max } z^* = 0$ and atleast one artificial variable appears in the optimum basis at zero level
then proceed phase 2.
- (iii) $\text{Max } z^* = 0$ and no artificial variable appears in the optimum basis then proceed phase 2.

Phase 2:

use the optimum basic feasible solution of phase 1 as the starting solution for the original LPP.

STEP-1: Assign the actual cost to the variable in the objective function & zero cost to every artificial variable that appears the basis at zero level

STEP-2: use simplex method to the modified simplex table obtained at the end of phase 1 till an optimum basic solution is obtained.

NOTE 1: In phase 1 the iterations are stopped as soon as the value of new objective function becomes zero.

NOTE 2: The new objective function is always maximization type. Regardless whether the original problem is of maximization / minimization.

NOTE 3: Before starting phase 2 remove all artificial variables from the table which were non basic at the end of phase 1.

Q 1: Use two phase simplex method to solve: $\text{Max } Z = 5x_1 + 8x_2$

s.t

$$3x_1 + 2x_2 \geq 3$$

$$x_1 + 4x_2 \geq 4$$

$$x_1 + x_2 \leq 5$$

$$\text{and } x_1, x_2 \geq 0$$

Soln:

The standard form of given LPP is

$$\begin{aligned} \text{Max } Z &= 5x_1 + 8x_2 + 0s_1 + 0s_2 + 0s_3 \\ &\quad + 0R_1 + 0R_2 \end{aligned}$$

s.t

$$3x_1 + 2x_2 - s_1 + R_1 = 3$$

$$x_1 + 4x_2 - s_2 + R_2 = 4$$

$$x_1 + x_2 + s_3 = 5$$

$$\text{and } x_1, x_2, s_1, s_2, s_3, R_1, R_2 \geq 0$$

PHASE 1:

The now auxiliary LPP is

$$\text{Max } Z^* = -R_1 - R_2$$

s.t

$$3x_1 + 2x_2 - s_1 + R_1 = 3$$

$$x_1 + 4x_2 - s_2 + R_2 = 4$$

$$x_1 + x_2 + s_3 = 5$$

$$\text{and } x_1, x_2, s_1, s_2, s_3, R_1, R_2 \geq 0$$

Table 1:

	C_B	Y_B	X_B	x_1	x_2	s_1	s_2	s_3	R_1	R_2	$Z_j^* - C_j$
											0
-1	R_1	3	3	2	-1	0	0	1	0	$\frac{3}{2} = 1.5$	
-1	R_2	4	1	(4)	0	-1	0	0	1	$\frac{4}{4} = 1$	
0	S_3	5	1	1	0	0	1	0	0	$\frac{5}{1} = 5$	
											$Z_j^* - C_j = -4 - 6 - 1 + 0 + 0 + 0 + 0 = -11$

Table 2:

	C_B	Y_B	X_B	x_1	x_2	s_1	s_2	s_3	R_1	R_2	$Z_j^* - C_j$
											0
-1	R_1	1	($\frac{5}{2}$)	0	-1	$\frac{1}{2}$	0	1	$-\frac{1}{2}$	$\frac{3}{5} = 0.6$	
0	x_2	1	$\frac{1}{4}$	1	0	$-\frac{1}{4}$	0	0	$\frac{1}{4}$	4	
0	S_3	4	$\frac{3}{4}$	0	0	$\frac{1}{4}$	1	0	$-\frac{1}{4}$	$\frac{16}{3} = 5.3$	
											$Z_j^* - C_j = -\frac{5}{2}$

now $R_1 \rightarrow 3$

$$\begin{array}{ccccccc|cc}
& 3 & 3 & 2 & -1 & 0 & 0 & 1 & 0 \\
-2 & (1 & \frac{1}{4} & 1 & 0 & -\frac{1}{4} & 0 & 0 & \frac{1}{4} \\
-2 & \frac{1}{2} & 2 & 0 & -\frac{1}{2} & 0 & 0 & 0 & \frac{1}{2} \\
\hline & 1 & \frac{5}{2} & 0 & -1 & \frac{1}{2} & 0 & 1 & -\frac{1}{2}
\end{array}$$

now $S_3 \rightarrow 5$	1	1	0	0	1	0	0	
-1	(1	$\frac{1}{4}$	1	0	$-\frac{1}{4}$	0	0	$\frac{1}{4}$
	4	$\frac{3}{4}$	0	0	$\frac{1}{4}$	1	0	$-\frac{1}{4}$

now $Z_j^* - C_j \rightarrow -4$	-6	1	1	0	0	0		
-(-6)	($\frac{1}{4}$	1	0	$-\frac{1}{4}$	0	0	$\frac{1}{4}$	
(+)	$\frac{3}{2}$	6	0	$-\frac{3}{2}$	0	0	$\frac{3}{2}$	
	- $\frac{5}{2}$	0	1	$-\frac{1}{2}$	0	0	$\frac{3}{2}$	

Table 3:

	C_B	Y_B	X_B	x_1	x_2	s_1	s_2	s_3	R_1	R_2	$Z_j^* - C_j$
0	x_1	$\frac{2}{5}$	1	0	$-\frac{2}{5}$	$\frac{1}{5}$	0	$\frac{2}{5}$	$-\frac{1}{5}$		
0	x_2	$\frac{9}{10}$	0	1	$\frac{1}{10}$	$-\frac{3}{10}$	0	$-\frac{1}{10}$	$\frac{3}{10}$		
0	S_3	$\frac{31}{10}$	0	0	$\frac{3}{10}$	$\frac{1}{10}$	1	$-\frac{3}{10}$	$-\frac{1}{10}$		

Basic feasible solution for original LPP

now $x_2 \rightarrow 1$	$\frac{1}{4}$	1	0	$-\frac{1}{4}$	0	0	$\frac{1}{4}$				
$-\frac{1}{4}$	($\frac{2}{5}$	1	0	$-\frac{2}{5}$	$\frac{1}{5}$	0	$\frac{2}{5}$	$-\frac{1}{5}$			
(-)	$\frac{1}{10}$	$\frac{1}{4}$	0	$-\frac{1}{10}$	$\frac{1}{20}$	0	$\frac{1}{10}$	$-\frac{1}{20}$			
	$\frac{9}{10}$	0	1	$\frac{1}{10}$	$-\frac{3}{10}$	0	$-\frac{1}{10}$	$\frac{3}{10}$			

$$\text{new } S_3 \rightarrow 4 \quad \frac{3}{4} \quad 0 \quad 0 \quad \frac{1}{4} \quad 1 \quad 0 \quad -\frac{1}{4}$$

$$-\frac{3}{4} \left(\begin{array}{ccccccc} \frac{2}{5} & 1 & 0 & -\frac{2}{5} & \frac{1}{5} & 0 & \frac{2}{5} \\ (-) \quad \frac{3}{10} & \frac{3}{4} & 0 & -\frac{3}{10} & \frac{3}{20} & \frac{3}{10} & -\frac{3}{20} \end{array} \right)$$

$$\underline{\underline{\frac{37}{10} \quad 0 \quad 0 \quad \frac{3}{10} \quad \frac{1}{10} \quad 1 \quad -\frac{3}{10} \quad -\frac{1}{10}}}$$

$$\text{new } z_j - c_j \rightarrow 0 \quad 0 \quad -\frac{6}{5} \quad -\frac{1}{5} \quad 0$$

$$\left(\begin{array}{c} -\frac{1}{5} \\ (-) \end{array} \right) \left(\begin{array}{cccccc} 5 & 0 & -2 & 1 & 0 \end{array} \right)$$

$$\underline{\underline{-7 \quad 1 \quad 0 \quad 1 \quad 0}}$$

$$\text{new } z_j - c_j \rightarrow \frac{-5}{2} \quad 0 \quad 1 \quad -\frac{1}{2} \quad 0 \quad 0 \quad \frac{3}{2}$$

$$-(-\frac{5}{2}) \left(\begin{array}{cccccc} 1 & 0 & -\frac{2}{5} & \frac{1}{5} & 0 & \frac{2}{5} \\ (+) \quad \frac{5}{2} & 0 & -1 & \frac{1}{2} & 0 & -\frac{1}{2} \end{array} \right)$$

$$\underline{\underline{0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 1 \quad 1}}$$

all $z_j - c_j \geq 0$

PHASE 2:

Table 1:

C_B	Y_B	X_B	x_1	x_2	S_1	S_2	S_3	θ
5	x_1	$\frac{2}{5}$	1	0	$-\frac{2}{5}$	$(\frac{1}{5})$	0	$\frac{2}{5}/\frac{1}{5} = 2$
8	x_2	$\frac{9}{10}$	0	1	$\frac{1}{10}$	$-\frac{3}{10}$	0	$\frac{9}{10}/-\frac{3}{10} = -$
0	S_3	$\frac{37}{10}$	0	0	$\frac{3}{10}$	$\frac{1}{10}$	1	$\frac{37}{10}/\frac{1}{10} = 37$
	$Z_j - C_j$	0	0	$-\frac{6}{5}$	$-\frac{1}{5}$	0		
		$(5+0)-5$	$\frac{-6+4}{5}$					

Table 2:

C_B	Y_B	X_B	x_1	x_2	S_1	S_2	S_3	θ
0	S_2	2	5	0	-2	1	0	-
8	x_2	$\frac{3}{2}$	$\frac{3}{2}$	1	$-\frac{1}{2}$	0	0	-
0	S_3	$\frac{1}{2}$	$-\frac{1}{2}$	0	$\frac{1}{2}$	0	1	$\frac{1}{2}/\frac{1}{2} = 1$
	$Z_j - C_j$	12	8	-4	0	0		

$$\text{new } x_2 \rightarrow \frac{9}{10} \quad 0 \quad 1 \quad \frac{1}{10} \quad -\frac{3}{10} \quad 0$$

$$-(-\frac{3}{10}) \left(\begin{array}{ccccc} 2 & 5 & 0 & -2 & 1 & 0 \end{array} \right)$$

$$\underline{\underline{\frac{3}{2} \quad \frac{3}{2} \quad 1 \quad -\frac{1}{2} \quad 0 \quad 0}}$$

$$\text{new } S_3 \rightarrow \frac{37}{10} \quad 0 \quad 0 \quad \frac{3}{10} \quad \frac{1}{10} \quad 1$$

$$-\frac{1}{10} \left(\begin{array}{ccccc} 2 & 5 & 0 & -2 & 1 & 0 \end{array} \right)$$

$$(-) \quad \frac{2}{10} \quad \frac{5}{10} \quad 0 \quad \frac{-2}{10} \quad \frac{1}{10} \quad 0$$

$$\underline{\underline{\frac{1}{2} \quad -\frac{1}{2} \quad 0 \quad \frac{1}{2} \quad 0 \quad 1}}$$

Table 3:

C_B	Y_B	X_B	x_1	x_2	S_1	S_2	S_3
0	S_2	16	3	0	0	1	4
8	x_2	5	1	1	0	0	1
0	S_3	7	-1	0	1	0	2
	$Z_j - C_j$	8	8	0	0	8	

$$\text{new } S_2 \rightarrow 2 \quad 5 \quad 0 \quad -2 \quad 1 \quad 0$$

$$-(-2) \left(\begin{array}{ccccc} 7 & -1 & 0 & 1 & 0 & 2 \end{array} \right)$$

$$(-) \quad -14 \quad 2 \quad 0 \quad -2 \quad 0 \quad -4$$

$$\underline{\underline{16 \quad 3 \quad 0 \quad 0 \quad 1 \quad 4}}$$

$$\text{new } x_2 \rightarrow \frac{3}{2} \quad \frac{3}{2} \quad 1 \quad -\frac{1}{2} \quad 0 \quad 0$$

$$-(-\frac{1}{2}) \left(\begin{array}{ccccc} 7 & -1 & 0 & 1 & 0 & 2 \end{array} \right)$$

$$(-) \quad -\frac{7}{2} \quad \frac{1}{2} \quad 0 \quad -\frac{1}{2} \quad 0 \quad -1$$

$$\underline{\underline{5 \quad 1 \quad 1 \quad 0 \quad 0 \quad 1}}$$

$$12 \quad 8 \quad -4 \quad 0 \quad 0$$

$$-(-4) \left(\begin{array}{ccccc} -1 & 0 & 1 & 0 & 2 \end{array} \right)$$

$$\underline{\underline{8 \quad 8 \quad 0 \quad 0 \quad 0 \quad 8}}$$

$$Z_{\max} = 5(0) + 8(5) = 40$$

when $x_1 = 0, x_2 = 5$

$$\text{H/W: Max } Z = 2x_1 + x_2 + \frac{1}{4}x_3$$

s.t

$$4x_1 + 6x_2 + 3x_3 \leq 8$$

$$3x_1 - 6x_2 - 4x_3 \leq 1$$

$$2x_1 + 3x_2 - 5x_3 \geq 4$$

and $x_1, x_2, x_3 \geq 0$

soln:

The standard form of given LPP is

$$\text{Max } Z = 2x_1 + x_2 + \frac{1}{4}x_3 + 0S_1 + 0S_2 + 0S_3$$

+ OR,

$$4x_1 + 6x_2 + 3x_3 + S_1 = 8$$

$$3x_1 - 6x_2 - 4x_3 + S_2 = 1$$

$$2x_1 + 3x_2 - 5x_3 - S_3 + R_1 = 4$$

and

$$x_1, x_2, x_3, S_1, S_2, S_3, R_1 \geq 0$$

PHASE 1:

The new auxiliary LPP is

$$\max Z^* = -R_1$$

s.t.

$\begin{matrix} \\ \vdots \\ \end{matrix}$

Table 1:

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	R_1	θ
-1	R_1	4	2	(3)	-5	0	0	-1	1	$\frac{4}{3} = 1.3$
0	S_1	8	4	6	3	1	0	0	0	$\frac{8}{6} = 1.3$
0	S_2	1	3	-6	-4	0	1	0	0	-
		$Z_j^* - C_j$	-2	-3	5	0	0	1	-1	

\uparrow

Table 2:

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	R_1	θ
0	x_2	$\frac{4}{3}$	$\frac{2}{3}$	1	$-\frac{5}{3}$	0	0	$-\frac{1}{3}$	$\frac{1}{3}$	
0	S_1	0	0	0	13	1	0	2	-2	
0	S_2	9	7	0	-14	0	1	-2	2	
		$Z_j^* - C_j$	0	0	0	0	0	0	0	

$$\text{new } S_1 \rightarrow 8 \quad 4 \quad 6 \quad 3 \quad 1 \quad 0 \quad 0 \quad 0$$

$$-6 \left(\frac{4}{3} \quad \frac{2}{3} \quad 1 \quad -\frac{5}{3} \quad 0 \quad 0 \quad -\frac{1}{3} \quad \frac{1}{3} \right)$$

$$= 8 \quad 4 \quad 6 \quad -10 \quad 0 \quad 0 \quad -2 \quad 2$$

$$\underline{\quad 0 \quad 0 \quad 0 \quad 13 \quad 1 \quad 0 \quad 2 \quad -2 \quad}$$

$$\text{new } S_2 \rightarrow 1 \quad 3 \quad -6 \quad -4 \quad 0 \quad 1 \quad 0 \quad 0$$

$$-(-6) \left(\frac{4}{3} \quad \frac{2}{3} \quad 1 \quad -\frac{5}{3} \quad 0 \quad 0 \quad -\frac{1}{3} \quad \frac{1}{3} \right)$$

$$= 8 \quad 4 \quad -6 \quad 10 \quad 0 \quad 0 \quad 2 \quad -2$$

$$\underline{\quad 9 \quad 7 \quad 0 \quad -14 \quad 0 \quad 1 \quad -2 \quad 2 \quad}$$

$$\text{new } Z_j^* - C_j \rightarrow -2 \quad -3 \quad 5 \quad 0 \quad 0 \quad 1 \quad -1$$

$$-(-3) \left(\frac{2}{3} \quad 1 \quad -\frac{5}{3} \quad 0 \quad 0 \quad -\frac{1}{3} \quad \frac{1}{3} \right)$$

$$= 2 \quad 3 \quad 5 \quad 0 \quad 0 \quad 1 \quad -1$$

$$\underline{\quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad}$$

PHASE 2:

Table 1:

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	R_1	θ
1	x_2	$\frac{4}{3}$	$\frac{2}{3}$	1	$-\frac{5}{3}$	0	0	$-\frac{1}{3}$		
0	S_1	0	0	0	(13)	1	0	2	0	
0	S_2	9	7	0	-14	0	1	-2	-	
		$Z_j - C_j$	$\frac{-2}{3}$	0	$\frac{-23}{12}$	0	0	$-\frac{1}{3}$		

Table 2:

C_B	Y_B	X_B	x_1	x_2	x_3	S_1	S_2	S_3	R_1	θ
1	x_2	$\frac{4}{3}$	$\frac{2}{3}$	1	0	$\frac{5}{3}$	0	$\frac{1}{3}$		
$\frac{1}{4}$	x_3	0	0	0	1	$\frac{1}{13}$	0	$\frac{2}{13}$		
0	S_2	9	7	0	0	$\frac{14}{13}$	1	$\frac{2}{13}$		
		$Z_j - C_j$	$\frac{3}{3}$	1						

$$\text{new } x_2 \rightarrow \frac{4}{3} \quad \frac{2}{3} \quad 1 \quad -\frac{5}{3} \quad 0 \quad 0 \quad -\frac{1}{3}$$

$$-(-\frac{5}{3})(0 \quad 0 \quad 0 \quad \frac{1}{13} \quad \frac{1}{13} \quad 0 \quad \frac{2}{13})$$

$$\underline{\quad 0 \quad 0 \quad 0 \quad -\frac{5}{3} \quad -\frac{5}{3} \quad 0 \quad -\frac{10}{13} \quad}$$

$$\frac{4}{3} \quad \frac{2}{3} \quad 1 \quad 0 \quad \frac{5}{39} \quad 0 \quad \frac{1}{13}$$

$$\text{new } S_1 \rightarrow 9 \quad 7 \quad 0 \quad -14 \quad 0 \quad 1 \quad -2$$

$$-(-14)(0 \quad 0 \quad 0 \quad 1 \quad \frac{1}{13} \quad 0 \quad \frac{2}{13})$$

$$\underline{\quad 0 \quad 0 \quad 0 \quad -14 \quad -14/13 \quad 0 \quad -28/13 \quad}$$

$$9 \quad 7 \quad 0 \quad 0 \quad \frac{14}{13} \quad 1 \quad \frac{2}{13}$$

$$\text{Max } Z = 2(0) + \frac{4}{3} + \frac{1}{4}(0)$$

$$= \frac{4}{3}$$

$$\text{when } x_1 = 0, x_2 = \frac{4}{3}, x_3 = 0$$

27/11/23

Q: using simplex algorithm

$$\text{Min } Z = -2x_1 - x_2$$

s.t

$$x_1 + x_2 \geq 2$$

$$x_1 + x_2 \leq 4$$

$$\text{and } x_1, x_2 \geq 0$$

cols:

the standard form is:

$$\text{Max } Z' = 2x_1 + x_2 \quad (-\text{Min } Z)$$

s.t

$$x_1 + x_2 - S_1 + R_1 = 2$$

$$x_1 + x_2 + S_2 = 4$$

$$\text{and } x_1, x_2, S_1, S_2, R_1 \geq 0$$

PHASE 1:

the auxillary LPP is

$$\text{Max } Z^* = -R_1$$

s.t

⋮

Table 1:

$$C_j \ 0 \ 0 \ 0 \ 0 \ -1$$

CB	Y_B	X_B	x_1	x_2	S_1	S_2	R_1	θ
-1	R_1	2	①	1	-1	0	1	$2/R_1 = 2$
0	S_2	4	1	1	0	1	0	$4/S_2 = 4$
		$Z_j^* - C_j$	-1	-1	1	0	0	

↑

Table 2:

CB	Y_B	X_B	x_1	x_2	S_1	S_2	R_1	θ
0	x_1	2	1	1	-1	0	1	
0	S_2	2	0	0	1	1	-1	
		$Z_j^* - C_j$	0	0	0	0	1	

$$\text{new } S_2 \rightarrow 4 \ 1 \ 1 \ 0 \ 1 \ 0$$

$$\begin{array}{r} -1 \\ \hline 2 \end{array} \begin{array}{r} 1 \ 1 \ -1 \ 0 \ 1 \\ 0 \end{array}$$

$$\begin{array}{r} \text{new } Z_j^* - C_j \rightarrow -1 \ -1 \ 1 \ 0 \ 0 \\ -(-1) \begin{array}{r} 1 \ 1 \ -1 \ 0 \ 1 \\ \hline -1 \ -1 \ 1 \ 0 \ -1 \end{array} \\ \hline 0 \ 0 \ 0 \ 0 \ 1 \end{array}$$

since all $Z_j^* - C_j \geq 0$

PHASE 2:

Table 1:

			C_j	2	1	0	0	
CB	Y_B	X_B	x_1	x_2	S_1	S_2		Min Ratio(θ)
2	x_1	2	1	+1	-1	0		-
0	S_2	2	0	0	①	1		$2/R_1 = 2$
		$Z_j^* - C_j$	0	0	-2	0		

↑

Table 2:

			C_j	2	1	0	0	
CB	Y_B	X_B	x_1	x_2	S_1	S_2		
2	x_1	4	1	1	0	1		
0	S_1	2	0	0	1	1		
		$Z_j^* - C_j$	0	1	0	2		

$$\text{new } x_1 \rightarrow 2 \ 1 \ 1 \ -1 \ 0$$

$$\begin{array}{r} -(-1) \begin{array}{r} 2 \ 0 \ 0 \ -1 \ -1 \\ \hline -2 \ 0 \ 0 \ 1 \ 1 \end{array} \\ \hline 4 \ 1 \ 1 \ 0 \ 1 \end{array}$$

∴ All $Z_j^* - C_j \geq 0$

∴ This is optimal solution

$$\text{Max } Z' = 2(4) + 0 = 8$$

$$\text{when } x_1 = 4, x_2 = 0$$

$$\text{Min } Z = -\text{Max } Z'$$

$$= -8$$

$$\text{when } x_1 = 4, x_2 = 0$$

TRANSPORTATION

		m-sources, n-destinations					
		D ₁	D ₂	D ₃	...	D _n	(Availability)
S ₁	x ₁₁	x ₁₂ C ₁₂	x ₁₃ C ₁₃	...	x _{1n} C _{1n}	b ₁	
	x ₂₁ C ₂₁	x ₂₂ C ₂₂	x ₂₃ C ₂₃	...	x _{2n} C _{2n}	b ₂	
S ₃				...			
⋮				⋮			
S _m	x _{m1} C _{m1}	x _{m2} C _{m2}	x _{m3} C _{m3}	...	x _{mn} C _{mn}	b _m	

Demand $a_1, a_2, a_3, \dots, a_n$
(Requirements)

* Total transportation cost \rightarrow Min

$\left\{ \begin{array}{l} x_{ij} - \text{NO. of units transported} \\ C_{ij} - \text{cost for the unit} \end{array} \right.$
product gives total cost

* sum of supply = sum of demand

① Minimize $Z = C_{11}x_{11} + C_{12}x_{12} + \dots + C_{mn}x_{mn}$

$$= \sum_{j=1}^n \sum_{i=1}^m c_{ij} x_{ij} \quad \left\{ \begin{array}{l} i=1 \text{ to } m \\ j=1 \text{ to } n \end{array} \right.$$

s.t

$$\left\{ \begin{array}{l} x_{11} + x_{12} + \dots + x_{1n} = b_1 \\ x_{21} + x_{22} + \dots + x_{2n} = b_2 \\ \vdots \\ x_{m1} + x_{m2} + \dots + x_{mn} = b_m \end{array} \right.$$

$$\left\{ \begin{array}{l} \sum_{j=1}^{m+n} x_{ij} = b_i, \quad i=1, 2, 3, \dots, m \\ \sum_{i=1}^m x_{ij} = a_j, \quad j=1, 2, 3, \dots, n \end{array} \right.$$

m+n constraints

and $x_{ij} \geq 0, \quad i=1, 2, \dots, m$

\sim
 $m \times n$ constraints
 $j=1, 2, \dots, n$

DEFINITION 1:

A set of non negative value x_{ij} where i varies 1 to m & j varies 1 to n that satisfies the constraints is called feasible soln to the transportation problem (TP).

NOTE

A balanced transportation problem will always have feasible soln. ($c_{ij} = b_{ij}$)

DEFINITION 2:

A feasible soln to a $m \times n$ TP that contains no more than $m+n-1$ non negative allocations is called basic feasible solution to the transportation problem.

DEFINITION 3:

A basic feasible soln to a $m \times n$ TP is said to be non degenerate if it contains exactly $m+n-1$ non negative allocations.

DEFINITION 4:

A basic feasible soln that contains less than $m+n-1$ non negative allocations is said to be degenerate

DEFINITION 5:

A basic feasible soln is said to be optimal soln if it minimizes the total transportation cost.

Methods to find basic feasible soln (BFS)

1. North west corner rule (NWC)
2. Least cost Method (LCM)
3. Vogel's Approximation Method (VAM)
(BFS - satisfies constraints)

	D1	D2	D3	Availability
S1	NW			
S2				
S3				

Requirements → Assign least to cells.

- NWC - North west allocate.
- LCM - Which cell has least cost
↳ Allocate that cell
- VAM - Row diff / column difference
↓ choose least column cell
for allotment - from max row/wl diff

① Find the basic feasible soln for the following TP:

	A	B	C	D	E	Sum
P	2	11	10	3	7	4
Q	1	4	7	2	1	8
R	3	9	4	8	12	9
De	3	3	4	5	6	

• First check - balanced / not
if not balanced add dummy rows/cols

$$\text{soln } b_i = 4+8+9=21$$

$$a_j = 3+3+4+5+6=21$$

$$\text{Here } \sum a_j = \sum b_i$$

∴ The given TP is balanced

(i) NWC

	A	B	C	D	E	
P	2	11	10	3	7	4X
Q	1	4	7	2	1	8B
R	3	9	4	8	12	9S
De	3	3	4	5	6	

IBFS:

The total transportation cost

$$= 3 \times 2 + 1 \times 11 + 2 \times 4 + 4 \times 7 + 2 \times 2 \\ + 3 \times 8 + 6 \times 12 \\ = 153$$

(ii) LCM

③	2	11	10	3	7	4
①	1	4	7	2	1	8B
③	3	9	4	8	12	9S
④	3	6	4	5	6	X

$$\text{TOTAL TP cost} = 4 \times 3 + 3 \times 1 + 5 \times 1$$

$$+ 3 \times 9 + 4 \times 4 + 1 \times 8 + 1 \times 12 \\ = 83$$

(iii) VAM

③	2	11	10	3	7	4	1	1	1	8
②	1	2	4	1	6	82	0	0	0	
③	3	1	4	1	1	9S	1	1	1	5
④	3	0	3	4	5	X				
	1	5	3	1	6					
	1	5	3	1	↑					
	1	2	6	5	↑					
	1	2	5							
	2		5							

$$\text{TOTAL TP cost} = 4 \times 3 + 2 \times 4 + 6 \times 1$$

$$+ 3 \times 3 + 1 \times 9 + 4 \times 4 + 1 \times 8 \\ = 68$$

★ VAM gives better basic feasible solution

② Find the BFS for following TP

	D1	D2	D3	D4	
S1	1	2	1	4	30
S2	3	3	2	1	50
S3	4	2	5	9	20
	20	40	30	10	

$$\sum a_j = 100, \sum b_i = 100$$

$$\therefore \sum a_j = \sum b_i$$

∴ The given TP is balanced

02/12/2023

Q 1: Solve the TP:
(Find the optimal solution)

<u>20</u>	<u>10</u>				
1	-2	1	4	30	16
3	<u>20</u>	<u>20</u>		50	26
4	<u>2</u>	<u>5</u>	<u>9</u>	26	10
20	40	36	10		
	38	10			

$$\begin{aligned} \text{TOTAL TP Cost} &= 20 \times 1 + 10 \times 2 + 30 \times 3 \\ &\quad + 20 \times 2 + 10 \times 5 + 10 \times 9 \\ &= 810 \end{aligned}$$

(ii) LCM

<u>20</u>		<u>10</u>			
1	-2	1	4	30	16
3	<u>20</u>	<u>20</u>	<u>10</u>	50	40 26
4	<u>2</u>	<u>5</u>	<u>9</u>	20	
20	40	36	10		
	20	20	20		

$$\begin{aligned} \text{TOTAL TP Cost} &= 20 \times 1 + 10 \times 1 + 20 \times 3 + 20 \times 2 \\ &\quad + 10 \times 1 + 20 \times 2 \\ &= 180 \end{aligned}$$

(iii) VAM

<u>20</u>		<u>10</u>			
1	-2	1	4	30	0 0 1 1 ←
3	<u>20</u>	<u>20</u>	<u>10</u>	50	40 1 1 1 1
4	<u>2</u>	<u>5</u>	<u>9</u>	20	2 2 3 ←
20	40	36	10		
2	0	1	3		↑
2	0	1			↑
0	1				
1	1				

$$\begin{aligned} \text{TOTAL TP Cost} &= 20 \times 1 + 10 \times 1 + 20 \times 3 \\ &\quad + 20 \times 2 + 10 \times 1 + 20 \times 2 \\ &= 180 \end{aligned}$$

21	16	25	13	11	3
6	31	41	13	9	3
17	18	14	23	3	3
7	12	18	41	19	9
32	27	18	41	7	9
6	10	12	15	4	
4	2	4	10		↑
15	9	4	18		↑
15	9	4			↑
	9	4			↑

∴ By using VAM, IBFS is

$$\begin{aligned} \text{TP Cost} &= (11 \times 13) + (6 \times 17) + (3 \times 18) \\ &\quad + (4 \times 23) + (7 \times 27) + (12 \times 18) \\ &= ₹ 796 \end{aligned}$$

* If non-degenerate - Allocate epsilon in non allocated cell

$$\therefore \text{No. of allocation} = 6 \quad \begin{pmatrix} m-n \\ n-w \end{pmatrix}$$

$$m+n-1 = 3+4-1 = 6$$

$$\therefore \text{No. of allocation} = m+n-1$$

The soln is non degenerate

{ If no. of allocation < m+n-1 }
soln is degenerate

OPTIMALITY TEST (MODI METHOD)

(14)	(8)	(26)	(11)
21	16	25	13
6	3	5	4
17	18	14	23
6	7	12	9
32	27	18	41

Most allocated row
row $v_1 = 17$ $v_2 = 18$ $v_3 = 9$ $v_4 = 23$

$$u_1 = -10$$

$$u_2 = 0$$

$$u_3 = 9$$

2. Obtain the optimal feasible soln.
Solve the TP:

	P	Q	R	
A	7	3	2	2
B	2	1	3	3
C	3	4	6	5
	4	1	5	

$$\because \sum a_{ij} = \sum b_i$$

\therefore the given TP is balanced

For allocated cells,

$$C_{ij} = u_i + v_j$$

$$\text{Here, } u_2 = 0$$

$$C_{14} = u_1 + v_4 \Rightarrow u_1 = C_{14} - v_4 = -10$$

$$C_{21} = u_2 + v_1 \Rightarrow v_1 = 17 - 0 = 17$$

$$C_{22} = u_2 + v_2 \Rightarrow v_2 = 18 - 0 = 18$$

$$C_{24} = u_2 + v_4 \Rightarrow v_4 = 23 - 0 = 23$$

$$C_{32} = u_3 + v_2 \Rightarrow u_3 = 27 - 18 = 9$$

$$C_{33} = u_3 + v_3 \Rightarrow v_3 = 18 - 9 = 9$$

For non allocated cells,

$$\Delta_{ij} = d_{ij} = C_{ij} - (u_i + v_j)$$

- If all $d_{ij} > 0 \rightarrow$ optimal soln
- $d_{ij} < 0 \rightarrow$ Not optimal
- Max no. of allocated rows/cols
 $\Rightarrow u$ or $v = 0$ respectively

Here,

$$\Delta_{11} = C_{11} - (u_1 + v_1)$$

$$\cdot \Delta_{11} = 21 - (-10 + 17) = 14$$

$$\cdot \Delta_{12} = 16 - (-10 + 18) = 6$$

$$\cdot \Delta_{13} = 25 - (-10 + 9) = 26$$

$$\cdot \Delta_{23} = 14 - (0 + 9) = 5$$

$$\cdot \Delta_{31} = 32 - (9 + 17) = 6$$

$$\cdot \Delta_{34} = 41 - (9 + 23) = 9$$

\therefore All $d_{ij} > 0$

\therefore This soln is optimal & unique

\therefore The total TP cost = ₹ 796

-7	3	21	2	1	5	<
1	1	2	3	2	1	1
2	1	3	3	2	1	1
41	3	11	51	1	3	3
3	4	6	53	1	0	

↑ | | | | | |

By using VAM, the IBFS is

$$\begin{aligned} \text{Total TP cost} &= 2 \times 2 + 1 \times 1 + 2 \times 3 \\ &\quad + 4 \times 3 + 1 \times 6 \\ &= 29 \end{aligned}$$

\therefore No. of allocation = 5

$$m+n-1 = 3+3-1 = 5$$

\therefore The soln is non-degenerate

Optimality Test (Modi Method)

(8)	(3)	21		$u_1 = 2$
7	3	2		
(2)	11	21		$u_2 = 3$
2	1	3		

$$v_1 = -3 \quad v_2 = 2 \quad v_3 = 0$$

For allocated cells, $C_{ij} = u_i + v_j$

For nonallocated cells, $d_{ij} = C_{ij} - (u_i + v_j)$

\therefore All $d_{ij} \geq 0$

\therefore The soln is optimal but not unique

\therefore Total TP cost = ₹ 29

3. Solve the TP:

	w_1	w_2	w_3	w_4	w_5	
F_1	4	1	2	6	9	100
F_2	6	4	3	5	7	120
F_3	5	2	6	4	8	120
	40	50	70	90	90	

$$\therefore \sum a_j = \sum b_i$$

∴ TP is balanced

30	1	70				20
4	1	2	6	9	100	1 2 ← 2 ←
6	4	3	5	7	120	1 2 1 1 ← 1
5	2	6	4	8	120	2 ← 1 1 1 3 ←
40	50	70	90	90	70 60	
1	1	1	1	1		
1	1	1	1	1		
1		1	1	1		
1		1	1	1	→ same, Least supply allocated	
1	0	1				

By using VAM, IBFS is

$$\begin{aligned} \text{TP cost} &= 30 \times 4 + 70 \times 2 + 90 \times 5 \\ &\quad + 30 \times 7 + 10 \times 5 + 50 \times 2 + \frac{70 \times 7}{10 \times 8} \\ &= 1550 \end{aligned}$$

∴ No. of allocations = 7

$$m+n-1 = 3+5-1 = 7$$

∴ Soln is non degenerate

Optimality test (MODI method)

30	⑥	70	①	②		$U_1 = -1$
4	1	2	6	9		
②	③	①	⑩	30		$U_2 = -1$
6	4	3	5	7		
10	50	⑧	②	60		$U_3 = 0$
5	2	6	4	8		

$V_1 = 5 \quad V_2 = 2 \quad V_3 = 3 \quad V_4 = 6 \quad V_5 = 8$

4. Solve the TP:

10	20	5	7	10
13	9	12	8	20
4	5	7	9	30
14	7	1	0	40
3	12	5	19	50
60	60	20	10	

$\sum a_j = \sum b_i \Rightarrow$ Given TP is balanced

10	20	5	7	10	2	5	(10)	-
18	20 9	12	8	20	1	3	4	4
4	20 5	7	9	30	1	1	1	1
14	10 7	20 1	10 0	40	1	(6)	7	7
3	60 12	5	19	50 10	2	2	9	(9)
60 1	60 20 30 2	20 30 4	10 7					

$$\begin{aligned}
 & \text{All } d_{ij} \geq 0 \\
 \text{TOTAL TP Loss} &= 10 \times 10 + 5 \times 6 + 20 \times 9 \\
 &+ 30 \times 5 + 10 \times 7 + 20 \times 1 \\
 &+ 10 \times 0 + 50 \times 3 \\
 &= 2670
 \end{aligned}$$

HW:

4. Solve the following TP:

9	12	9	6	9	10	5
7	3	7	7	5	5	6
6	5	9	11	3	11	2
6	8	11	2	2	10	9
4	4	6	2	4	2	

By using VAM, the IBFS is

$$\begin{aligned}
 TP &= 10 \times 10 + 20 \times 9 + 30 \times 5 + 10 \times 7 \\
 &\quad + 20 \times 1 + 10 \times 0 + 50 \times 3 \\
 &= 670
 \end{aligned}$$

$$\therefore \text{No. of allocation} = 7$$

$$m+n-1 = 5+4-1 = 8 \quad (7 < 8)$$

\therefore The soln is degenerate

* Dummy allocation, $\epsilon \rightarrow 0$

↓
Most no. of allocated rows/cols
↓
Non allocated - Least value

(Here c_{52})

optimality test

<u>10</u>	<u>1</u>	<u>-8</u>	<u>5</u>	<u>-5</u>	$U_1 = 19$
10	20	5	7		
<u>13</u>	<u>20</u>	<u>9</u>	<u>6</u>		$U_2 = 9$
13	9	12	8		
<u>8</u>	<u>30</u>	<u>8</u>	<u>11</u>		$U_3 = 5$
4	5	7	9		
<u>16</u>	<u>10</u>	<u>20</u>	<u>10</u>		$U_4 = 7$
14	7	1	10		
<u>5</u>	<u>1</u>	<u>-1</u>	<u>14</u>		
3	12	5	19		$U_5 = 12$

$$v_1 = -9 \quad v_2 = 0 \quad v_3 = -6 \quad v_4 = -7$$

10	9	5	3	4
10	20	5	7	
5	20	9	6	
13	9	12	8	2
0	30	8	11	-2
4	5	7	9	
8	10	20	10	0
14	7	1	0	
50	8	7	22	-3
3	12	5	19	
6	7	1	0	

5. Solve the following TP:

5	6	9	100
3	5	10	75
6	7	6	50
6	4	10	75
70	80	120	

4) solve:

13/12/2023

ASSIGNMENT PROBLEMS

- Assign a particular job to person or machine

	M ₁	M ₂	M ₃	...	M _n
J ₁	C ₁₁ x ₁₁	C ₁₂ x ₁₂	C ₁₃ x ₁₃		C _{1n} x _{1n}
J ₂	C ₂₁ x ₂₁	C ₂₂ x ₂₂	C ₂₃ x ₂₃		C _{2n} x _{2n}
J ₃					
:			C _{ij}		
J _n	C _{n1} x _{n1}	C _{n2} x _{n2}			C _{nn} x _{nn}

* No. of jobs = No. of machine

C_{ij} = charge

⇒ C_{ij} : cost for doing ith job by jth machine

x_{ij} → decision variable
No. of jobs allotted

Minimize - Assignment problem.

$$\textcircled{1} \quad \text{Min } Z = \sum_{j=1}^n \sum_{i=1}^n c_{ij} x_{ij}$$

subject to

$$\sum_{j=1}^n x_{ij} = 1 \quad , i = 1 \text{ to } n$$

$$\sum_{i=1}^n x_{ij} = 1 \quad , j = 1 \text{ to } n$$

and

$$x_{ij} = 0 \text{ (or) } 1$$

Hungarian Method:

- To find optimal solution

(1) Consider the problem of assigning 5 jobs to 5 machines. The assignment cost are given as follows:

	M ₁	M ₂	M ₃	M ₄	M ₅
J ₁	8	4	2	6	1
J ₂	0	9	5	5	4
J ₃	3	8	9	2	6
J ₄	4	3	1	0	3
J ₅	9	5	8	9	5

- For each row - choose minimum cost & subtract from all other entries.
- Same for column.

soln:

Step 1: (Row)

7	3	1	5	0
0	9	5	5	4
1	6	7	0	4
4	3	1	0	3
4	0	3	4	0

Step 2: (Column)

J ₁	7	3	0	5	0
J ₂	0	9	4	5	4
J ₃	1	6	6	0	4
J ₄	4	3	0	0	3
J ₅	4	0	2	4	0

If only one zero encircle & delete other rows

J₁ → M₅, J₂ → M₁, J₃ → M₄

J₄ → M₃, J₅ → M₂

$$\therefore \text{cost} = 1 + 0 + 2 + 1 + 5$$

$$= 9$$

Q2) 4 different jobs \rightarrow 4 machines

	M ₁	M ₂	M ₃	M ₄
J ₁	5	7	11	6
J ₂	8	5	9	6
J ₃	4	7	10	7
J ₄	10	4	8	3

Step-1:

0	2	6	1
3	0	4	1
0	3	6	3
7	1	5	0

Step-2:

0	2	2	(1)
3	0	0	1
0	3	2	3
7	1	1	0

Minimum no. of horizontal or vertical line cover zero.

Choose min cost from uncovered, add it to intersection, subtract it from uncovered.

0	1	(1)	0
4	0	0	1
0	2	1	2
8	1	1	0

0	0	0	0
5	0	0	2
0	1	0	2
8	0	0	0

$J_1 \rightarrow M_1, J_2 \rightarrow M_2, J_3 \rightarrow M_3, J_4 \rightarrow M_4$

$$\text{cost} = 5 + 5 + 10 + 3 \\ = 23$$

	M ₁	M ₂	M ₃	M ₄
J ₁	10	5	13	15
J ₂	3	9	18	3
J ₃	10	7	3	2
J ₄	5	11	9	7

5	0	8	10
0	6	15	0
8	5	1	0
0	6	4	2

5	0	7	10
0	6	14	0
8	5	0	0
0	6	4	2

$J_1 \rightarrow M_2, J_2 \rightarrow M_4, J_3 \rightarrow M_3, J_4 \rightarrow M_1$

$$\text{Assignment cost} = 5 + 3 + 3 + 5 \\ = 16$$

Q4) Find the maximum assigning cost

	M ₁	M ₂	M ₃	M ₄
J ₁	16	10	14	11
J ₂	14	11	15	15
J ₃	15	15	13	12
J ₄	13	12	14	15

Max value subtract from all entries

0	6	2	5
1	4	0	0
0	0	2	3
2	3	1	0

Step 1:

0	6	2	5	
1	4	0	0	
0	0	2	3	
2	3	1	0	

$J_1 \rightarrow M_1, J_2 \rightarrow M_3, J_3 \rightarrow M_2, J_4 \rightarrow M_4$

$$\text{cost} = 16 + 15 + 15 + 15 \\ = 61$$

Q5) Find the optimal assignment of jobs to machines.

	M_1	M_2	M_3	M_4	M_5
J_1	10	11	4	2	8
J_2	7	11	10	14	12
J_3	5	6	9	12	14
J_4	13	15	11	10	7
<u>J_5</u>	0	0	0	0	0

Soln:

Add zeroes.

	M_1	M_2	M_3	M_4
J_1	12	9	12	9
J_2	15	-	13	20
J_3	4	8	10	6

Step 1:

12	9	12	9	Never be zero
15	∞	13	20	Max allocation
4	8	10	6	
0	0	0	0	

3	0	3	X	our choice
2	∞	0	7	
0	4	6	2	
∞	X	X	0	

$J_1 \rightarrow M_2, J_2 \rightarrow M_3, J_3 \rightarrow M_1$

$$\text{cost} = 9 + 13 + 4 \\ = 26$$

Step - 1:

8	9	2	0	6
0	4	3	7	5
X	1	4	7	9
6	8	4	3	0
X	0	X	X	X

8	8	1	0	6
0	3	2	7	5
X	0	3	7	9
6	7	3	3	0
1	X	0	1	1

$J_1 \rightarrow M_3, J_2 \rightarrow M_1, J_3 \rightarrow M_2, J_4 \rightarrow M_5$

$$\text{cost} = 2 + 7 + 6 + 7$$

$$= 22$$

12	3	6	∞	5	8
4	11	-	5	∞	3
8	2	10	9	7	5
∞	7	8	6	12	10
5	8	9	4	6	∞

Step 1:

9	0	3	∞	2	5
1	8	∞	2	∞	0
6	X	8	7	5	3
∞	1	2	0	6	4
1	4	5	0	2	∞

	8	0	2	∞	1	5
8		8	∞	2	∞	0
5	0		7	7	4	3
∞	1	1		0	5	4
0	4	4	0	0	1	∞
0	1	0	1	1	0	1

8	0	1	∞	0	5
0	8	∞	2	∞	0
5	0	6	7	3	3
∞	1	0	0	4	4
0	4	3	0	0	∞
1	2	0	2	0	2

$J_1 \rightarrow M_5$

$J_2 \rightarrow M_6$

$J_3 \rightarrow M_2$

$J_4 \rightarrow M_4$

$J_5 \rightarrow M_1$

$$\text{cost} = 5 + 3 + 2 + 6 + 5$$

$$= 21$$