	Utech
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Invigilator's Signature :	

# OPERATION RESEARCH & OPTIMIZATION TECHNIQUES

Time Allotted: 3 Hours Full Marks: 70

The figures in the margin indicate full marks.

Candidates are required to give their answers in their own words as far as practicable.

Graph sheet(s) to be supplied by the Institute.

#### **GROUP - A**

#### ( Multiple Choice Type Questions )

			( Martiple Choice	-JPC Su	obtions ,
l .	Cho	ose 1	the correct alternati	ves for a	by ten of the following: $10 \times 1 = 10$
	i)	of t	•		. if a delay in the start the completion time of
		a)	non-critical	b)	critical
		c)	delay	d)	all of these.
	ii)	The	$e  set  S = \{ x^2 + y^2 \}$	< 25 : ( 2	$(x, y) \in R$ is a
		a)	Convex set	b)	Concave set
		c)	Non-convex set	d)	Non-concave set.
	iii)	the			method gives solution to the optimal
		a)	NWC	b)	MMM

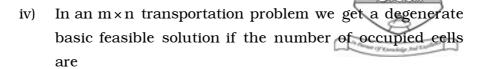
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d)

MODI.

VAM

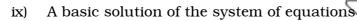
c)



- a) m + n 1
- b) less than m + n 1
- c) more than m + n 1
- d) m-n.
- v) Assignment problem is solved by
  - a) Stepping stone method
  - b) Two phase method
  - c) Hungarian method
  - d) Karmakar's Algorithm.
- vi) If the primal problem has an unbounded solution then the solution to the dual problem will be
  - a) unbounded
- b) unique
- c) multiple
- d) infeasible.
- vii) A queuing model is generally expressed using
  - a) Fulkerson's Notation
  - b) Newton's Notation
  - c) Dantzing's Notation
  - d) Kendall's Notation.
- viii) Which of the following set is not convex set?

a) 
$$x = \{ (x_1 y) : |x| \le 3, |y| \le 2 \}$$

- b)  $x = \{ (x_1 y); 5x y = 4 \}$
- c)  $x = \{ (x_1 y) : 2x y \le 3 \}$
- d)  $x = \{ (x_1 y); x^2 + y^2 = 5 \}.$



$$2x_1 + x_2 - x_3 = 2$$
,  $3x_1 + 2x_2 - x_3 = 3$  is

- a) (1, 1, 1)
- b) (1, 1, 0)
- c) (1,0,0)
- d) none of these.

x) The Canonical form of L.P.P. can be written in matrix form as

a)  $\operatorname{Max} Z = c x$ 

Sub to,  $Ax \le b$ 

 $x \leq 0$ 

b)  $\operatorname{Max} Z = c x$ 

Sub to,  $Ax \le b$ 

 $x \leq 0$ 

c)  $\min Z = c x$ 

Sub to,  $Ax \le b$ 

 $x \ge 0$ 

d)  $\min Z = c x$ 

Sub to,  $Ax \ge b$ 

 $x \ge 0$ .

xi) For a  $m \times n$  degenerate Transportation problem the number of occupied cells is

- a) less than (m + n 1)
- b) greater than (m + n 1)
- c) less than equal to (m + n 1)
- d) equal to (m + n 1).

xii) A game is solved graphically when the pay off matrix is of the form

a)  $m \times 1$ 

b)  $m \times n$ 

c)  $m \times 2$ 

d)  $n \times m$ .



xiii) The formula for probability of n units in the under single server, FCFS discipline is

a) 
$$P_n = \left(\frac{\lambda}{\mu}\right)^n P_o$$
,  $P_o = 1 - \lambda/\mu$ 

b) 
$$P_n = \left(\frac{\lambda}{u}\right)^{n-1} P_o, P_o = 1$$

b) 
$$P_n = \left(\frac{\lambda}{\mu}\right)^{n-1} P_o, P_o = 1$$
  
c)  $P_n = \left(\frac{\lambda}{\mu}\right)^{n+1} P_o, P_o = 1$ 

d) 
$$P_n = \left(\frac{\lambda}{u}\right)^n P_o, P_o \neq 1.$$

xiv) The state is referred as explosive state if

a) 
$$\left(\frac{\lambda}{u}\right) > 1$$

b) 
$$\left(\frac{\lambda}{\mu}\right) < 1$$

c) 
$$\left(\frac{\lambda}{u}\right) = 1$$

c) 
$$\left(\frac{\lambda}{\mu}\right) = 1$$
 d)  $\left(\frac{\lambda}{\mu}\right) > 0$ .

#### **GROUP - B**

#### (Short Answer Type Questions)

Answer any three of the following.

 $3 \times 5 = 15$ 

Solve the game whose pay-off matrix is given by 2.

Solve the following by graphical method 3.

$$Maximize Z = 4x_1 + 7x_2$$

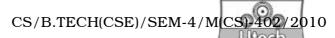
subject to

$$2x_1 + 5x_2 \le 40,$$

$$x_1 + x_2 = 11,$$

$$x_2 \geq 4$$

$$x_1, x_2 \ge 0.$$



4. Obtain the dual of the following L.P.P:

$$Minimize Z = x_1 - x_2 + 2x_3$$

subject to

$$x_1 + x_2 + 4x_3 \ge 7,$$
 
$$x_2 - 2x_3 \ge 10,$$
 
$$3x_1 + x_2 + x_3 \ge 3,$$
 
$$x_1 , x_2 , x_3 \ge 0.$$

5. Find the optimal assignment for the assignment problem with the given cost matrix

	I	II	III	IV	
A	10	9	7	8	
В	5	8	7	7	
C	5	4	6	5	
D	2	3	4	3	

- 6. Determine EOQ in an inventory control problem having
  - i) Constant rate of demand
  - ii) Instantaneous replenishment and
  - iii) Finite rate of production.
- 7. Food *X* contains 6 unit of vitamin *A* & 7 unit of vitamin *B* per gram and costs 12p/gm. Food *Y* contains 8 units and 12 units of *A* and *B* per gram respectively and costs 20 p/gm. The daily requirement of vitamin *A* & *B* are at least 100 units & 120 units respectively. Formulate the above as a L.P.P. to minimize the costs.

#### **GROUP - C**

#### (Long Answer Type Questions)

Answer any three of the following.



8. a) Use duality to solve the LLP,

$$Min Z = 3x_1 + x_2$$

Subject to

$$2x_1 + 3x_2 \ge 2,$$

$$x_1 + x_2 \ge 1,$$

$$x_1$$
,  $x_2 \ge 0$ .

b) Solve graphically the game having the following pay of matrix

	B1	B2	В3	B4
A1	2	2	3	- 1
A2	4	3	2	6

$$7 + 8$$

- 9. a) A television repairman find that the time spent on his jobs has an exponential distribution with a mean of 30 minutes. If he repairs the sets in the order in which they came in and if the arrival of sets follows a Poisson distribution with an approximate average rate of 10 per 8-hours day, what is the repairman's expected idle time each day? How many jobs are ahead of the average set just brought?
  - b) Solve the following LLP:

$$\operatorname{Max} X = x_1 + x_2$$

Subject to

$$3x_1 + 2x_2 \le 5$$
,

$$x_2 \leq 2$$
,

$$x_1$$
,  $x_2 \ge 0$ .

6 + 9

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10. a) Solve the transportation problem by VAM

	I	II	III	$a_i$	
1	8	7 3		60	
2	3	8		70	
3	11	3	3 5		
$b_{j}$	50	80	80		

Also verify whether the solution obtained by VAM is optimal or not? Find optimal solution, if the above solution is not optimal.

b) Solve the following LPP,

Maximize  $Z = 6x_1 + 10x_2$ 

Subject to  $3x_1 + 5x_2 \le 10$ ,

$$5x_1 + 3x_2 \le 15$$

and 
$$x_1, x_2 \ge 0$$
.

8 + 7

11. a) Construct a network for the project whose activities and precedence relationship are as given below:

Activities	A	В	С	D	E	F	G	Н
Immediate Predecessor		A	A	В	В, С	E	D, F	G

- b) The time of each activity of the network is given in  $t_o-t_m-t_p$  form, where  $t_o$  is the optimistic time,  $t_p$  is the pessimistic time and  $t_m$  is most likely time.
  - i) Determine the expected project length (  $T_{cp}\,$  )
  - ii) Calculate s.d. of the project length (  $\sigma$  )
  - iii) What is the percentage of confidence that the project will complete
    - a) at least 4 weeks earlier than expected time
    - b) not more than 4 weeks than the expected time?



iv) What should be the scheduled complication times for the probability of complication are 90% confidence and 100% confidence?

Dia.

$$P (Z \le 1.33) = 0.9082$$
  
Given data  $P (Z \le 1.28) = 0.9$   
 $P (Z \le 5) = 0.99999.$ 

5 + 10

12. a) Find the shortest path from Node 1 to Node 9 of the distance network shown in the following *figure* using Dijkstra's algorithm.

Dia.

b) Using Floyd's algorithm, find the shortest distances & routes between every two nodes from the network given below. The distances ( in kms. ) are given on the arcs.

Dia.

8 + 7

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