

midterm 2

1) I: set of items

w_i : weight of item i

s_i : importance of item i

$x_i = \begin{cases} 1 & \text{if we choose item } i \\ 0 & \text{otherwise} \end{cases}$

$$a) \max \sum_{i \in I} s_i \cdot x_i$$

$$\sum_{i \in I} w_i \cdot x_i \leq 15$$

$$b) z = \begin{cases} 1 & \text{if } 1, 6, 4 \text{ carried together} \\ 0 & \text{otherwise} \end{cases}$$

$$x_1 \geq 1 \cdot z$$

$$x_4 \geq 1 \cdot z$$

$$x_6 \geq 1 \cdot z$$

$$c) x_2 + x_5 + x_7 + x_9 = 3$$

2)

D.V.: n_{kt} : number of product type k, produced in period t

$y_{kt} = \begin{cases} 1 & \text{if we produced type k in period t} \\ 0 & \text{otherwise} \end{cases}$

s_{kt} : the number of product type k we stock.

$$\min \left(\sum_{t \in T} \sum_{k \in K} p_{kt} \cdot n_{kt} \right) + \left(\sum_{t \in T} \sum_{k \in K} q_{kt} \cdot y_{kt} \right) + \left(\sum_{t \in T} \sum_{k \in K} h_{kt} \cdot s_{kt} \right)$$

$$s_{kt-1} + n_{kt} = d_{kt} + s_{kt}$$

$$s_0 = 0$$

$$x_{kt} \leq M y_{kt}$$

$$n_{kt}, s_{kt} \geq 0 \quad y_{kt} \in \{0, 1\}$$

b) $z_t \begin{cases} 1 & \text{if we produce any product in period } t \\ 0 & \text{otherwise} \end{cases}$

$$z_6 = 0$$

c) $\sum_{k \in K} y_{kt} \leq 5 \quad t \in T$

d) $y_{73} \geq y_{43}$

3) I: set of items J: set of assembled products

a_i : number of available item i

s_i : sales price to other for item i

s_j : sales price to other for product j

d_{ij} : demand of item i to produce product j

n_i : the number of item i directly sell in the market

y_j : number of product j that made by it

$$\max \sum_{j \in J} s_j \cdot y_j + \sum_{i \in I} s_i \cdot n_i$$

$$\sum_{j \in J} d_{ij} \cdot y_j \leq a_i \quad i \in I$$

$$\sum_{j \in J} d_{ij} \cdot y_j + n_i \leq a_i \quad i \in I$$

$$n_i, y_j \geq 0, \text{ integer}$$

4) I: set of districts (A - H)

J: set of potential location (1-7)

a_{ij} : $\begin{cases} 1 & \text{if location } j \text{ can cover district } i \\ 0 & \text{otherwise} \end{cases}$

f_j : fixed cost of open location j

x_j : $\begin{cases} 1 & \text{if a police station setup in location } j \\ 0 & \text{otherwise} \end{cases}$

a)

$$\min \sum_{j \in J} f_j \cdot x_j$$

$$- \sum a_{ij} \cdot x_j \geq 1$$

$$\sum_{j \in J} a_{3j} \cdot x_j \geq 2$$

$$a_{c1} + a_{c2} + a_{c3}$$

~~c)~~ c) $x_4 + x_5 \leq 1$

d)

~~$\max \sum_{i \in I} \sum_{j \in J} a_{ij} \cdot x_j$~~

$$\sum_{j \in J} f_j \cdot x_j \leq 1700000$$

y_i : $\begin{cases} 1 & \text{if district } i \text{ is covered} \\ 0 & \text{otherwise} \end{cases}$

$$\max \sum_{i \in I} y_i$$

$$y_i \leq a_{ij} \cdot x_j \quad i \in I$$

5) I, set of machine

f_i : fixed cost of machine i

c_i : variable cost of machine i

u_i : capacity of machine i

y_i : $\begin{cases} 1 & \text{if we use machine } i \\ 0 & \text{otherwise} \end{cases}$

~~x_i~~ x_i : number of product that produced by machine i

$$\min \sum_{i \in I} c_i \cdot x_i + \sum_{i \in I} f_i \cdot y_i \quad x_i \leq u_i \cdot y_i \quad i \in I$$

$$\sum x_i \geq 2000$$

6) I: set of store type
J: set of number of stores

u_i : square footage need of store type i

p_{ij} : profit of number j store of store type i

n_{ij} : $\begin{cases} 1 & \text{if we open } j \text{ set of store type i} \\ 0 & \text{otherwise} \end{cases}$

$$\max \left(\sum_{i \in I} \sum_{j \in J} j \cdot p_{ij} \cdot n_{ij} \right) \cdot 0.05$$

$$\sum_{j \in J} u_i \cdot n_{ij} \leq 10000 \quad i \in I$$

$$n_{10} = 0, n_{20} = 0, n_{30} = 0, n_{40} = 1, n_{50} = 0$$

$$0 \leq \sum n_{ij} \leq 3$$

midterm 3

? \Rightarrow 1) I: type of closet

U_i : capacity of producing type i Assembling
 V_i : " " " " Painting

P_i : selling price type i closet

x_i : number of type i produced.

$$\max \sum_{i \in I} P_i x_i$$

$$(\text{a}) \quad \sum_{i \in I} x_i \leq \sum_{i \in I} U_i, \quad \sum_{i \in I} x_i \leq \sum_{i \in I} P_i$$

$x_i \geq 0$, integer

2) I: set of door J: set of workers

P_i : profit of door i

n_i : number of door i that produce in one day

a) $\max \sum_{i \in I} P_i n_i$

$$n_1 \leq 4 \quad n_2 \leq 6$$

$$8n_1 + 6n_2 \leq 40, \quad n_i \geq 0, \text{ integer}$$

b) $n_1 P_1 \geq 3000$ the $n_2 P_2 \geq 5000$

$$\Rightarrow \begin{cases} g(z) = n_1 P_1 - 3000 \geq 0 \\ f(z) = n_2 P_2 - 5000 \geq 0 \end{cases} \Rightarrow \begin{cases} g(z) \leq Mz \\ f(z) \geq -M(1-z) \end{cases}$$

3) I: set of items

w_i : weight of item i

s_i : importance of item i

$x_i : \begin{cases} 1 & \text{if we choose item } i \\ 0 & \text{otherwise} \end{cases}$

a) $\max \sum_{i \in I} s_i \cdot x_i$ | b)

$$\sum_{i \in I} w_i \cdot x_i \leq 15$$

$$x_5 = x_6 = x_8$$

c) $x_2 + x_5 + x_7 + x_8 = 2$

d) $\begin{cases} x_3 \geq, x_2 + x_5 - 1 \\ x_4 \geq, x_2 + x_5 - 1 \end{cases}$

e) $\begin{cases} x_3 \leq 1 - x_7 \\ x_4 \leq 1 - x_7 \\ x_5 \leq 1 - x_7 \end{cases}$ | $x_i \in \{0, 1\}$

4) I: set of month

d_i : demand of month i

c_i : purchase price month i

s_i : stock price

x_i : amount of product that produce in month i

y_i : amount of product in the stock in month i

$$x_1 = 43 + y_1$$

$$x_1 + x_2 = 73 + y_2$$

$$y_2 + x_3 = 23 + y_3$$

$$y_3 + x_4 = 78 + y_4$$

$$y_4 + x_5 = 99 + y_5$$

$$\min \sum_{i \in I} c_i x_i - \underbrace{y_5 \cdot 1600}_{\text{purchase}} + \sum c_i y_i$$

$x_i \geq 0$, integer

$y_i \geq 0$, integer

5) I: set of tasks

J: set of employees

t_{ij} : time of employee j to do task i

a_{ij} : Preference of employee j to do task i

$x_{ij}:$ $\begin{cases} 1 & \text{if task } i \text{ is assigned to employee } j \\ 0 & \text{otherwise} \end{cases}$

a) $\max \sum_{i \in I} \sum_{j \in J} a_{ij} \cdot x_{ij}$

$$\sum_{i \in I} t_{ij} \cdot x_{ij} \leq 350 \quad j \in J$$

$$\sum_{j \in J} x_{ij} = 1 \quad i \in I \quad x_{ij} \in \{0, 1\}$$

b) $\sum_{i \in I} x_{ij} \leq 3 \quad j \in J$

c) $\sum_{i \in I} a_{ij} \cdot x_{ij} \geq 40 \quad j \in J$

d) if $x_{13} = 1$ then $x_{36} = 1 \Rightarrow x_{36} > x_{13}$

e) $\underbrace{x_{44} + x_{47} + x_{49} + x_{411} + x_{413}}_{\text{change } i, j} \leq 3$

f) if $x_{32} = 1$ and $x_{82} = 1$ then $x_{54} = 1$ and $x_{64} = 1$

$$\Rightarrow \begin{cases} x_{54} \geq x_{32} + x_{82} - 1 \\ x_{64} \geq x_{32} + x_{82} - 1 \end{cases}$$

g) $\sum_{i \in I} a_{i1} \cdot x_{i1} > 30 \text{ then } \sum a_{i3} \cdot x_{i3} > 40$

$$\left\{ \begin{array}{l} g(z) = \sum a_{i1} \cdot x_{i1} - 30 > 0 \\ f(z) = \sum a_{i3} \cdot x_{i3} - 40 > 0 \end{array} \right.$$

$$\Rightarrow \left\{ \begin{array}{l} g(z) < mz \\ f(z) > -m(1-z) \end{array} \right.$$

$$\frac{13}{100} \times 2 = \frac{26}{100}$$

w₁₂

$$\frac{10}{10} \times 80 = 80$$

$$\frac{13}{100}$$

$$40 = \frac{100}{100}$$

6) I: set of metals (1, 2, 3, 4) J: set of type of metals

w_{ij}: weight of metal i type j

p_{ij}: cost of metal i type j

n_{ij}: Nickel % in metal i type j

c_{ij}: carbon % in metal i type j

$y_{ij} = \begin{cases} 1 & \text{if we use type } j \text{ of metal } i \\ 0 & \text{otherwise} \end{cases}$

y_{ij} : the amount of metal i type j in final product

a)

$$\min \sum p_{ij} \cdot y_{ij}$$

$$\sum_{i \in I} \sum_{j \in J} w_{ij} \cdot \frac{y_{ij}}{y_{ij}} \geq 40$$

$$x_{ij} \in \{0, 1\}$$

$$\sum_{i \in I} \sum_{j \in J} n_{ij} \cdot \frac{y_{ij}}{y_{ij}} = \frac{7}{100} \sum_{i \in I} y_{ij}$$

$$\sum_{i \in I} \sum_{j \in J} c_{ij} \cdot \frac{y_{ij}}{y_{ij}} = \frac{13}{100} \sum_{i \in I} y_{ij}$$

b) $\min \sum w_{ij} \cdot x_{ij} \cdot p_{ij}$

$$y_{ij} = w_{ij}$$

c) $y_{21} > 5 \Rightarrow y_{22} \leq 6 \Rightarrow$

$$\begin{cases} g(n) = y_{21} - 5 > 0 \\ f(n) = 6 - y_{22} > 0 \end{cases} \Rightarrow \begin{cases} g(n) \leq n - 2 \\ f(n) > -n(1 - z) \end{cases}$$

d) if $y_{31} > 0$ then $y_{32} \leq 0 \Rightarrow \begin{cases} y_{32} \leq 1 - z \\ y_{31} \end{cases}$

★ 7) I: set of printers k: set of customers
J: set of items S: set of suppliers

a_{ij} : number of item j need to produce printer i

d_{ik} : demand of printer i from customer k

u_{js} : number of item j in each batch of supplier s

~~n_s~~: number of batches ~~to~~ buy from supplier s

a) $\min \sum_{j \in J} \sum_{s \in S} u_{js} \cdot n_s$ $\sum \sum u_{js} \cdot n_s \geq \sum a_{ij}$

$$\sum_{i \in I} \sum_{j \in J} \sum_{s \in S} a_{ij} \cdot u_{js} \cdot n_s \geq \sum_{i \in I} d_{ik} \quad \forall k$$

? b) $(\min \sum d_{ik} - \sum a_{ij} \cdot u_{js} \cdot n_s) \times p_i$

n_i : amount of printer i that produced

$$E d_i - \sum n_i \cdot p_i$$

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I: set of factories

J: set of centers

P_i : number of shipment from factory i

d_j : demand of center j

v_{ij} : distance between factory i to center j

n_{ij} : shipment from factory i to centre j

$$\min \sum_{i \in I} \sum_{j \in J} (246 + 20 v_{ij}) \cdot n_{ij}$$

$$\sum_{j \in J} n_{ij} \leq P_i \quad i \in I$$

$$\sum_{i \in I} n_{ij} \geq d_j \quad j \in J$$

midterm 4

1) I: set of items

w_i : weight of item i

s_i : importance of item i

n_i : $\begin{cases} 1 & \text{if item } i \text{ chosen} \\ 0 & \text{otherwise} \end{cases}$

$$\text{a) } \max \sum_{i \in I} s_i \cdot n_i$$

$$n_i \in \{0, 1\}$$

$$\sum_{i \in E} w_i \cdot n_i \leq 20$$

$$\text{b) } n_2 = n_4 = n_6$$

$$\text{c) } n_1 + n_2 + n_5 + n_8 = 3$$

$$\text{d) } \begin{cases} n_2 \geq n_1 + n_4 - 1 \\ n_3 \geq n_7 + n_4 - 1 \end{cases}$$

$$\text{e) } \begin{array}{l} 1 - n_8 \geq n_1 \\ 1 - n_8 \geq n_2 \\ 1 - n_8 \geq n_6 \end{array}$$

2) I: set of factories

J: set of centers

p_i : shipments of factory i

d_j : demand of center j

a_{ij} : distance between factory i and center j

~~n_{ij}~~ : number of shipments from factory i to center j

$$\min \sum_{i \in I} \sum_{j \in J} (246 + 20 \cdot a_{ij}) \cdot n_{ij}$$

$$\sum_{j \in J} n_{ij} \leq p_i \quad i \in I$$

$$n_{ij} \geq 0, \text{ integer}$$

$$\sum_{i \in I} n_{ij} \geq d_j \quad j \in J$$

3) I: set of items (TV, radio)

d_i : space that item i need to stock

P_i : profit of item i

n_i : the number of item i are in stock.

$$\max \sum_{i \in I} P_i \cdot n_i$$

$$\sum_{i \in I} d_i \cdot n_i \leq 350$$

$$340n_1 + 6n_2 \leq 4500$$

$$n_2 \geq \frac{70}{100} (n_2 + n_1)$$

$n_i \geq 0$, integer $i \in I$

4) I: set of boxes (B_1, B_2, B_3)

J: set of machines ()

U_{ij} : capacity of machine j to produce box i

P_i : profit of box i

d_i : demand of box i

{ n_{ij} : number of box i that produced

a) $\max \sum_{i \in I} P_i \cdot n_i$

$$\sum_{i \in I} n_i \geq \sum_{i \in I} d_i$$

$$\sum_{i \in I} n_i \leq \sum_{j \in J} U_{ij} \quad j \in J$$

b) $n_1 - n_3 \leq 100$

c) $n_1 \geq 500 \Rightarrow n_3 \leq 200$

$$\begin{aligned} g(n) &= n_1 - 500 \geq 0 \\ f(n) &= 200 - n_3 \geq 0 \end{aligned}$$

$$\begin{cases} g(n) \leq Mz \\ f(n) \geq -M(1-z) \end{cases}$$

$$d) |n_2 - n_3| \leq 200$$

$$e) n_2 \geq 400 \quad \text{or} \quad n_1 - n_3 \geq 300$$

$$\Rightarrow \begin{cases} g(n) = n_2 - 400 \geq 0 \\ f(m) = n_1 - n_3 - 300 \geq 0 \end{cases} \Rightarrow \begin{cases} g(n) \leq 400 \\ f(m) \geq -m(1-z) \end{cases}$$

5) I: set of windows

J: set of workers

P_i : profit of each window i

x_i : number of doors i that produced in one day

$$\max \sum_{i \in I} P_i \cdot x_i$$

$$n_1 \leq 6 \rightarrow n_2 \leq 5$$

$$6 \cdot 5 n_1 + 7.25 n_2 \leq 55$$

$$n_i \geq 0, \text{ integer}$$

3 kg 1

5 deg

⑥ I: set of supplier

J: set of bars in each batch (L, M, S)

c_i : cost per batch from supplier i

a_{ij} : number of bar j in batch of supplier i

n_i : number of batches we buy from supplier i

d_j : demand of number of bars

$$\min \sum_{i \in I} c_i n_i, \quad \sum_{j \in J} a_{ij} \cdot n_i \leq 1000 \quad i \in I$$

$$\sum_{i \in I} a_{ij} \cdot n_i \geq d_j$$

$$b) a_{4S} \cdot n_4 + a_{5S} \cdot n_5 \geq \frac{60}{100} \sum_{i \in I} a_{is} \cdot n_i$$

7) I: set of chocolate

J: set of characteristic

c_i : cost of chocolate i per kg

a_{ij} : percentage of characteristic j in chocolate i

n_i : amount of chocolate i used for blending

y_i : if we use chocolate i 1

$$\min \sum_{i \in I} c_i \cdot n_i$$

$$\sum_{i \in I} n_i \geq 5000$$

$$\sum_{i \in I} a_{i1} \cdot n_i \leq \frac{40}{100} \cdot \sum_{i \in I} n_i$$

$$\sum a_{i1} \cdot n_i \leq 40$$

$$b) \begin{cases} n_2 \geq n_5 > 3000 \\ n_1 + n_4 \leq 3500 \end{cases} \Rightarrow g(n) = 3000 - n_2 - n_5 \leq 0 \quad \begin{cases} g(n) \leq m(1-z) \\ f(n) = n_1 + n_4 - 3500 \leq 0 \end{cases} \Rightarrow \begin{cases} g(n) \leq m(1-z) \\ f(n) \leq mz \end{cases}$$

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c) $y_i \begin{cases} 1 & \text{if we use chocolate } i \\ 0 & \text{otherwise} \end{cases} \quad y_i \in \{0, 1\}$

$$\sum_{i \in I} y_i \leq 3$$

8) I: set of desks

J: set of items

K: set of machines

c_j : cost of buying item j

a_{ij} : number of item j needed to produce desk i

t_{jk} : time of machine k to produce desk i

p_i : price sale of desk i

n_i : number of desk i that produce

$y_i \begin{cases} 1 & \text{if we produce desk i} \\ 0 & \text{otherwise} \end{cases}$

$$\sum n_i \leq a_{ij} y_i$$

$$\max \sum n_i \cdot p_i - \sum c_j \cdot a_{ij} \cdot n_j = \sum (p_i - c_j \cdot a_{ij}) n_i$$

a)

$$\checkmark \sum_{i \in I} \sum_{j \in J} t_{ijk} n_i \leq 65$$

$$n_i \geq 0$$

$$y_i \in \{0, 1\}$$

b) $\sum_{i \in I} y_i \geq 4$

c) $1 - y_3 \geq y_1$
 $1 - y_5 \geq y_7$

d) $y_1 + y_3 \geq y_4$

e) $\begin{cases} y_1 \geq y_3 \\ y_4 \geq y_3 \end{cases}$

f) $1 - y_5 \geq -1 + y_2 + y_4$

midterm 1

4) I : set of friends $\{1, 2\}$ p_i : profit per friend;

x_i : fraction for friend i

$$\max \sum_{i \in I} p_i \cdot x_i$$

$$18700 x_1 + 19600 x_2 \leq 34000$$

$$850 x_1 + 650 x_2 \leq 800$$

$$0 \leq x_i \leq 1 \quad i \in I$$

5) I : set of supplier

c_i : cost of a batch to buy from supplier i

L_i : number of large valves in each batch of supplier i

M_i : " " medium " " " " " "

S_i : " " small " " " " " "

x_i : number of batches we buy from supplier i

a) $\min \sum_{i \in I} c_i \cdot x_i$

$$\sum_{i \in I} L_i \cdot x_i \geq 300$$

$$x_i(L_i + M_i + S_i) \leq 800 \quad i \in I$$

$$\sum_{i \in I} M_i \cdot x_i \geq 700$$

$$\sum_{i \in I} S_i \cdot x_i \geq 500$$

b) $s_3 x_3 \geq \frac{70}{100} \sum_{i \in I} s_i \cdot x_i$

6) I: set of Alloy

J: set of characteristic

a_{ij} : percentage of characteristic j in alloy i

c_i : cost of per kg of alloy i

b_j : percentage of characteristic j in final alloy

n_i : amount of alloy i in final alloy

a) $\min \sum_{i \in I} c_i \cdot n_i \quad \sum_{i \in I} n_i = 40$

$$\sum_{i \in I} a_{ij} \cdot n_i = b_j \cdot \sum_{i \in I} n_i \quad j \in J$$

$$n_i \geq 0$$

b) $n_1 + n_2 \leq 1000 \quad \text{or} \quad n_3 + n_4 \geq 4000$

$$\begin{cases} g(n) = n_1 + n_2 - 1000 \leq 0 \\ f(n) = 4000 - n_3 - n_4 \leq 0 \end{cases} \Rightarrow \begin{cases} g(n) \leq M(1-z) \\ f(n) \leq Mz \end{cases} \quad z \in \{0, 1\}$$

c) $y_i: \begin{cases} 1 & \text{if we use alloy } i \\ 0 & \text{otherwise} \end{cases}$

$$\sum_{i \in I} y_i \leq 3$$

$$y_i \in \{0, 1\}$$

$$n_i \leq M y_i \quad i \in I$$

7) I: set of food

J: set of nutrition

c_i : cost of food i per unit

a_{ij} : amount of nutrition j in food i

n_i : amount of food i

$$\min \sum_{i \in I} c_i \cdot x_i$$

$$300 \leq \sum_{i \in I} a_{i2} \cdot n_i \leq 700$$

$$\sum a_{ij} \cdot n_i \leq \frac{60}{100} \sum_{i \in I} a_{i2} \cdot n_i$$

$$\sum_{i \in I} a_{i3} \cdot n_i \geq 50$$

$$\sum_{i \in I} a_{i4} \cdot n_i \geq 10$$

$$n_1 = 3$$

$$n_5 + n_6 \leq 2$$

, $n_i \geq 0$, integer $i \in I$

8) I: set of parts

J: set of machines

t_{ij} : time required part i in machine j

p_i : profit of part i

n_i : amount of part i that produced

$$\max \sum_{i \in I} p_i \cdot n_i$$

$$\sum_{i \in I} t_{ij} \cdot n_i \leq 50 \quad j \in J, \quad n_i \geq 0, \text{ integer}$$

b) $y_i : \begin{cases} 1 & \text{if we produce part } i \\ 0 & \end{cases}$

$$\sum_{i \in I} y_i \leq 3$$

c) if $y_1=1$ or $y_2=1 \Rightarrow y_4=0$

$$\begin{cases} 1-y_4 \geq y_1 \\ 1-y_4 \geq y_2 \end{cases}$$

d) if $y_1=1$ and $y_2=1 \Rightarrow y_4=0$

$$1-y_4 \geq y_1 + y_2 - 1$$

e) if $y_1=1 \Rightarrow y_4=1$ and $y_5=1$

$$\begin{cases} y_5 \geq y_1 \\ y_4 \geq y_1 \end{cases}$$

f) if $y_1=1 \Rightarrow y_4=1$ or $y_5=1$

$$\underline{y_4 + y_5 \leq y_1} \quad \begin{matrix} y_4 \geq y_1 \\ y_5 \geq y_1 \end{matrix}$$

if $x_6=1$ or $x_7=1 \rightarrow x_3=1$

$$x_3 \geq x_6$$

$$x_3 \geq x_7$$

$$2x_3 \geq x_6 + x_7$$

$$\begin{array}{l} x_3 = 1 \\ x_3 \leq x_6 \\ x_3 \leq x_7 \\ 2x_3 \leq x_6 + x_7 \end{array}$$

i) I: set of vegetables

w_i : amount of veg i in an acre

t_i : time of working for veg i in an acre

p_i : sale price of veg i per kg

x_i : amount of acre of veg i

a) $\max \sum_{i \in I} w_i \cdot p_i \cdot x_i$

$$\sum_{i \in I} x_i \leq 60$$

$$\sum_{i \in I} t_i x_i \leq 40$$

$$w_2 x_2 \geq 1000$$

$$x_i \geq 0$$

b)

$$0 \leq |w_1 x_1 - w_2 x_2| \leq 2000$$