

Linear Programming Problem - Solution

MADHUKAR HEEREKAR

2022-09-20

Formulation of LP Problem

The objective function is $Max \quad z = 420(L_1 + L_2 + L_3) + 360(M_1 + M_2 + M_3) + 300(S_1 + S_2 + S_3)$

Subject to

$$L_1 + M_1 + S_1 \leq 750$$

$$L_2 + M_2 + S_2 \leq 900$$

$$L_3 + M_3 + S_3 \leq 450$$

$$20L_1 + 15M_1 + 12S_1 \leq 13000$$

$$20L_2 + 15M_2 + 12S_2 \leq 12000$$

$$20L_3 + 15M_3 + 12S_3 \leq 5000$$

$$L_1 + L_2 + L_3 \leq 900$$

$$M_1 + M_2 + M_3 \leq 1200$$

$$S_1 + S_2 + S_3 \leq 750$$

Non Negative Constraints

$$L_1, L_2, L_3, M_1, M_2, M_3, S_1, S_2, S_3 \geq 0$$

The above constraints can be written as follows

$$L_1 + M_1 + S_1 + 0L_2 + 0M_2 + 0S_2 + 0L_3 + 0M_3 + 0S_3 \leq 750$$

$$0L_1 + 0M_1 + 0S_1 + L_2 + M_2 + S_2 + 0L_3 + 0M_3 + 0S_3 \leq 900$$

$$0L_1 + 0M_1 + 0S_1 + 0L_2 + 0M_2 + 0S_2 + L_3 + M_3 + S_3 \leq 450$$

$$20L_1 + 15M_1 + 12S_1 + 0L_2 + 0M_2 + 0S_2 + 0L_3 + 0M_3 + 0S_3 \leq 13000$$

$$0L_1 + 0M_1 + 0S_1 + 20L_2 + 15M_2 + 12S_2 + 0L_3 + 0M_3 + 0S_3 \leq 12000$$

$$0L_1 + 0M_1 + 0S_1 + 0L_2 + 0M_2 + 0S_2 + 20L_3 + 15M_3 + 12S_3 \leq 5000$$

$$L_1 + 0M_1 + 0S_1 + L_2 + 0M_2 + 0S_2 + L_3 + 0M_3 + 0S_3 \leq 900$$

$$0L_1 + M_1 + 0S_1 + 0L_2 + M_2 + 0S_2 + 0L_3 + M_3 + 0S_3 \leq 1200$$

$$0L_1 + 0M_1 + S_1 + 0L_2 + 0M_2 + S_2 + 0L_3 + 0M_3 + S_3 \leq 750$$

```

library(lpSolve)
f.obj <- c(420,360,300,420,360,300,420,360,300)
f.con <- matrix(c(1,1,1,0,0,0,0,0,0,
                  0,0,0,1,1,1,0,0,0,
                  0,0,0,0,0,0,1,1,1,
                  20,15,12,0,0,0,0,0,0,
                  0,0,0,20,15,12,0,0,0,
                  0,0,0,0,0,0,20,15,12,
                  1,0,0,1,0,0,1,0,0,
                  0,1,0,0,1,0,0,1,0,
                  0,0,1,0,0,1,0,0,1), nrow = 9, byrow =TRUE)

#Defining the direction of inequality constraints
f.dir <- c("<=",
          "<=",
          "<=",
          "<=",
          "<=",
          "<=",
          "<=",
          "<=",
          "<=")

# Set right hand side coefficients (Constant)
f.rhs <- c(750,900,450,13000,12000,5000,900,1200,750)

# Objective value (z)
lp("max", f.obj, f.con, f.dir, f.rhs)

## Success: the objective function is 708000

#Values of the variables
lp("max", f.obj, f.con, f.dir, f.rhs)$solution

## [1] 350.0000 400.0000 0.0000 0.0000 400.0000 500.0000 0.0000 133.3333
## [9] 250.0000

```