Operations Research Project Report



Topic: Linear Programming Models

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 X_1 = Number of 20-inch girls bicycles produced this week

 X_2 = Number of 20-inch boys bicycles produced this week

 X_3 = Number of 26-inch girls bicycles produced this week

 X_4 = Number of 26-inch boys bicycles produced this week

Solution:

$$x1 = 150.0$$
 Reduced Cost = -0.0

$$x2 = 100.0$$
 Reduced Cost = -0.0

$$x3 = 100.0$$
 Reduced Cost = -0.0

$$x4 = 100.0$$
 Reduced Cost = -0.0

Optimal Value: 16150.0

Interpretation of Results:

The optimal Value of this problem is 16150.0. Furthermore, the cost reduced per unit of decision variable is 0.0. This means that the cost won't be reduced per unit decrease the value of the decision variable.

Problem 2

```
a) X_1 = Number of stoves produced weekly
   X_2 = Number of washers produced weekly
   X_3 = Number of electric dryers produced weekly
   X_4 = Number of gas dryers produced weekly
   X_5 = Number of refrigerators produced weekly
   MAX 110X_1 + 90X_2 + 75X_3 + 80X_4 + 130X_5
   S.T.
           5.5X_1 + 5.2X_2 + 5.0X_3 + 5.1X_4 + 7.5X_5
                                                       \leq 4800 (Molding/pressing)
           4.5X_{1}
                                                       \leq 1200 (Stove assembly)
                    4.5X_2 + 4.0X_3 + 3.0X_4
                                                        ≤ 2400 (Washer/dryer assembly)
                                                        \leq 1200 (Refrigerator assembly)
                                              9.0X_{5}
           4.0X_1 + 3.0X_2 + 2.5X_3 + 2.0X_4 + 4.0X_5
                                                       \leq 3000 (Packaging)
                                 All X's \ge 0
b) Add the following constraints:
                          X_2 - X_3 - X_4 = 0 (Washers = Dryers)
                              X_3 - X_4 \le 100 (E. Dryers \le G. Dryers + 100)
                             -X_3 + X_4 \le 100 (G. Dryers \le E. Dryers + 100)
```

Solution:

$$x1 = 266.667$$
 Reduced Cost = 0.0
 $x2 = 448.718$ Reduced Cost = 0.0
 $x3 = 0.0$ Reduced Cost = -11.538
 $x4 = 0.0$ Reduced Cost = -8.269
 $x5 = 133.333$ Reduced Cost = 0.0
Optimal Value: 87051.2821

Interpretation of Results:

The optimal Value of this problem is 87051.2821. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

 X_1 = the number of standard Z345's produced weekly X_2 = the number of industrial Z345's produced weekly X_3 = the number of standard W250's produced weekly X_4 = the number of industrial W250's produced weekly X_5 = the total number of products produced weekly

```
MAX 400X_1 + 560X_2 + 560X_3 + 700X_4
        25X_1 + 46X_2 + 16X_3 + 34X_4
S.T.
                                                  \leq 2500 (zinc)
        50X_1 + 30X_2 + 28X_3 + 12X_4
                                                  \leq 2800 (iron)
          X_1 +
                  \mathbf{X}_2
                                                      20 (Min Z345's)
                                                  \geq
          X_1 +
                   X_2 +
                           X_3 +
                                    X_4 - X_5 = 0 (X5 definition)
                   X_2 +
                                    X_4 - .50X_5 \ge 0 (Industrial min.)
                                    - .75X_5 \le 0 \text{ (Max Z345's)}
          X_1 +
                  X_2
                            X_3 + X_4 - .75X_5 \le 0 \text{ (Max W250's)}
                     X_1, X_2, X_3, X_4, X_5 \ge 0
```

Solution:

$$x1 = 22.936$$
 Reduced Cost = -0.0
 $x2 = 0.0$ Reduced Cost = -44.954
 $x3 = 22.936$ Reduced Cost = -0.0
 $x4 = 45.872$ Reduced Cost = -0.0
 $x5 = 91.743$ Reduced Cost = -0.0
Optimal Value: 54128.4408

Interpretation of Results:

The optimal Value of this problem is 54128.4408. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

```
X_1 = amount invested in EAL stock
```

 X_2 = amount invested in BRU stock

 X_3 = amount invested in TAT stock

 X_4 = amount invested in long term bonds

 X_5 = amount invested in short term bonds

 X_6 = amount invested in the tax deferred annuity

 X_7 = the total amount invested in stocks only

Solution:

$$x1 = 7500.0$$
 Reduced Cost = 0.0
 $x2 = 0.0$ Reduced Cost = -0.03
 $x3 = 2500.0$ Reduced Cost = 0.0
 $x4 = 30000.0$ Reduced Cost = 0.0
 $x5 = 0.0$ Reduced Cost = -0.125
 $x6 = 10000.0$ Reduced Cost = 0.0
 $x7 = 10000.0$ Reduced Cost = 0.0
Optimal Value: 5250.0

Interpretation of Results:

The optimal Value of this problem is 5250.0. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

```
Unit Profit
X_1 = Number of full comforters produced daily
                                                   19-3(.50)-55(.20) = 6.50
X_2 = Number of queen comforters produced daily
                                                   26-4(.50)-75(.20) = 9.00
X_3 = Number of king comforters produced daily
                                                   32-6(.50)-95(.20) = 10.00
MAX 6.50X_1 + 9.00X_2 + 10.00X_3
S.T.
                   4X_2 +
                                             2,700 (Stuffing)
          3X_1 +
                              6X_3 \leq
         55X_1 + 75X_2 +
                             95X_3 \leq
                                            48,000 (Fabric)
          3X_1 + 5X_2 +
                              6X_3 \leq
                                             3,000 (Cutting minutes)
          5X_1 +
                   6X_2 +
                              8X_3 \leq
                                            12,000 (Sewing minutes)
                      All X's \ge 120
```

Solution:

$$x1 = 240.0$$
 Reduced Cost = 0.0
 $x2 = 312.0$ Reduced Cost = 0.0
 $x3 = 120.0$ Reduced Cost = -1.35
Optimal Value: 5568.0

Interpretation of Results:

The optimal Value of this problem is 5568.0. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

```
X_1 = number of 8-oz. portions of steak in the diet X_2 = number of ounces of cheese in the diet X_3 = number of apples in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of milk in the diet X_4 = number of 8-oz. portion of number of 8-oz. portion of number of 8-oz. portion o
```

Solution:

$$x1 = 1.395$$
 Reduced Cost = 0.0
 $x2 = 0.0$ Reduced Cost = 3.575
 $x3 = 5.49$ Reduced Cost = 0.0
 $x4 = 0.0$ Reduced Cost = 0.761
Optimal Value: 76.6306

Interpretation of Results:

The optimal Value of this problem is 76.6306. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

 X_1 = Number of Student models produced each week

 X_2 = Number of Plus models produced each week

 X_3 = Number of Net models produced each week

 X_4 = Number of Pro models produced each week

MAX
$$70X_1 + 80X_2 + 130X_3 + 150X_4$$
 S.T.

Solution:

$$x1 = 325.0$$
 Reduced Cost = 0.0
 $x2 = 100.0$ Reduced Cost = 0.0
 $x3 = 375.0$ Reduced Cost = 0.0
 $x4 = 425.0$ Reduced Cost = 0.0
Optimal Value: 143250.0

Interpretation of Results:

The optimal Value of this problem is 143250.0. Furthermore, the cost reduced per unit of decision variable is 0.0. This means that the cost won't be reduced per unit decrease the value of the decision variable.

 X_1 = the number of Delta assemblies produced daily

 X_2 = the number of Omega assemblies produced daily

 X_3 = the number of Theta assemblies produced daily

Solution:

$$x1 = 2.0$$
 Reduced Cost = -0.0
 $x2 = 0.0$ Reduced Cost = -100.0
 $x3 = 4.0$ Reduced Cost = -0.0
Optimal Value: 4000.0

Interpretation of Results:

The optimal Value of this problem is 4000.0. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

```
X_1 = the number in group I contacted by telephone
       X_2 = the number in group II contacted by telephone
       X_3 = the number in group III contacted by telephone
       X_4 = the number in group IV contacted by telephone
       X_5 = the number in group I contacted in person
       X_6 = the number in group II contacted in person
       X_7 = the number in group III contacted in person
       X_8 = the number in group IV contacted in person
MIN
       15X_1 + 12X_2 + 20X_3 + 18X_4 + 35X_5 + 30X_6 + 50X_7 + 40X_8
S.T.
                                                                X_8 = 2000 \text{ (Total)}
          X_1 +
                 X_2 + X_3 + X_4 + X_5 + X_6 + X_7 +
                                        X_5 + X_6
          X_1 +
                  X_2
                                                                            \geq 1000 \text{ (W&R)}
                                         X_5 + X_6 +
                                                         X_7 +
                                                                 X_8
                                                                            \geq 500 (In person)
       -.5X_{1}
                                    + .5X_5
                                                                            \geq
```

 X_4

 $-.25X_4+$

 X_2

 X_2

- .25X₂

 X_1

 X_6

 $.75X_6 +$

 X_6

+ $X_8 \le$

 $.75X_{8} \leq$

0 (W&R,ip)

800(Small)

≥ 200 (Min I)

0 (Small,ip)

≥ 200 (Min II)

Solution:

$$x1 = 500.0$$
 Reduced Cost = 0.0
 $x2 = 600.0$ Reduced Cost = 0.0
 $x3 = 200.0$ Reduced Cost = 0.0
 $x4 = 200.0$ Reduced Cost = 0.0
 $x5 = 500.0$ Reduced Cost = 0.0
 $x6 = 0.0$ Reduced Cost = 8.0
 $x7 = 0.0$ Reduced Cost = 20.0

x8 = 0.0 Reduced Cost = 12.0

Optimal Value: 39800.0

Interpretation of Results:

The optimal Value of this problem is 39800.0. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

```
X_2 = the number of ounces of Grape Nuts in the mixture
X_3 = the number of ounces of Product 19 in the mixture
X_4 = the number of ounces of Frosted Bran in the mixture
X_5 = the total number of ounces in the mixture
MIN
       12X_1 + 9X_2 + 9X_3 + 15X_4
S.T.
       30X_1 + 30X_2 + 20X_3 + 20X_4
                                              \geq 50 (Vitamin A)
       25X_1 + 2X_2 + 100X_3 + 25X_4
                                              \geq 50 (Vitamin C)
       25X_1 + 25X_2 + 25X_3 + 25X_4
                                              \geq 50 (Vitamin D)
       25X_1 + 25X_2 + 100X_3 + 25X_4
                                              \geq 50 (Vitamin B6)
       45X_1 + 45X_2 + 100X_3 + 25X_4
                                              \geq 50 (Iron)
```

 X_1 = the number of ounces of Multigrain Cheerios in the mixture

 $-.1X_5 \ge 0 \quad (\ge 10\% \text{ M/G Cheerios})$ $X_2 \qquad -.1X_5 \ge 0 \quad (\ge 10\% \text{ Grape Nuts})$

 $X_3 + X_4 - X_5 = 0$ (Total)

 X_3 - $.1X_5 \ge 0$ ($\ge 10\%$ Product 19)

 $X_4 - .1X_5 \ge 0 \quad (\ge 10\% \text{ Frosted Bran})$

All $X's \ge 0$

 $X_1 + X_2 +$

 X_1

Solution:

$$x1 = 0.2$$
 Reduced Cost = 0.0
 $x2 = 1.224$ Reduced Cost = 0.0
 $x3 = 0.376$ Reduced Cost = 0.0
 $x4 = 0.2$ Reduced Cost = 0.0
 $x5 = 2.0$ Reduced Cost = 0.0
Optimal Value: 19.8

Interpretation of Results:

The optimal Value of this problem is 19.8. Furthermore, the cost reduced per unit of decision variable is 0.0. This means that the cost won't be reduced per unit decrease the value of the decision variable.

 X_1 = Number of refrigerator/ovens produced

 X_2 = Number of French fry makers produced

 X_3 = Number of French toast makers produced

MIN
$$140X_1 + 50X_2 + 36X_3$$

S.T. $100X_1 + 35X_2 + 27X_3$ $\geq 2,000,000$ (Min Profit)
 X_1 $\geq 5,000$ (Min Refrig/oven)
 X_2 $\geq 4,000$ (Min French fry maker)
 X_3 $\geq 2,300$ (Min French toast maker)
 X_1 $\leq 15,000$ (Max Refrig/oven)
 X_2 $\leq 15,000$ (Max French fry maker)
 X_3 $\leq 15,000$ (Max French fry maker)

Solution:

$$x1 = 14550.0$$
 Reduced Cost = 0.0
 $x2 = 4000.0$ Reduced Cost = -0.0
 $x3 = 15000.0$ Reduced Cost = 0.0
Optimal Value: 2777000.0

Interpretation of Results:

The optimal Value of this problem is 2777000.0. Furthermore, the cost reduced per unit of decision variable is 0.0. This means that the cost won't be reduced per unit decrease the value of the decision variable.

a) $X_1 =$ Number of plates made per day

 X_2 = Number of mugs made per day

 X_3 = Number of steins made per day

 X_4 = Total daily production

MAX
$$2.50X_1 + 3.25X_2 + 3.90X_3$$
 S.T.

$$2X_1 + 3X_2 + 6X_3 \le 1920$$
 ((4)(8)(60) Molding min.)
 $8X_1 + 12X_2 + 14X_3 \le 3840$ ((8)(8)(60) Finishing min.)
 $X_2 \ge 150$ (Minimum mugs)

b) Combine the first two constraints into one:

$$10X_1 + 15X_2 + 20X_3 \le 5760$$

Solution:

$$x1 = 101.803$$
 Reduced Cost = -0.0
 $x2 = 150.0$ Reduced Cost = -0.0
 $x3 = 87.541$ Reduced Cost = -0.0
 $x4 = 339.344$ Reduced Cost = 0.0
Optimal Value: 1083.418

Interpretation of Results:

The optimal Value of this problem is 1083.418. Furthermore, the cost reduced per unit of decision variable is 0.0. This means that the cost won't be reduced per unit decrease the value of the decision variable.

 $X_1 =$ \$ invested in first trust deeds

 $X_2 =$ \$ invested in second trust deeds

 $X_3 =$ \$ invested in third trust deeds

 $X_4 =$ \$ invested in commercial trust deeds

 $X_5 =$ \$ invested in a savings account

 X_6 = Total \$ invested in residential trust deeds

 $X_7 = \text{Total } \$ \text{ invested in all trust deeds}$

MAX $.0775X_1 + .1125X_2 + .1425X_3 + .9875X_4 + .0445X_5$ S.T.

*Average Risk Factor is found by:

$$4\frac{X_{1}}{68,000,000} + 6\frac{X_{2}}{68,000,000} + 9\frac{X_{3}}{68,000,000} + 3\frac{X_{4}}{68,000,000} + 0\frac{X_{5}}{68,000,000}$$

This expression must be ≤ 5 . Multiplying both sides by 68,000,000 gives the above constraint.

Solution:

$$x1 = 30240000.0$$
 Reduced Cost = -0.0

$$x2 = 66666.667$$
 Reduced Cost = 0.0

$$x3 = 20093333.0$$
 Reduced Cost = 0.0

$$x4 = 12600000.0$$
 Reduced Cost = -0.0

$$x5 = 50000000.0$$
 Reduced Cost = 0.0

$$x6 = 50400000.0$$
 Reduced Cost = -0.0

$$x7 = 63000000.0$$
 Reduced Cost = 0.0

Optimal Value: 17879399.9525

Interpretation of Results:

The optimal Value of this problem is 17879399.9525. Furthermore, the cost reduced per unit of decision variable is 0.0. This means that the cost won't be reduced per unit decrease the value of the decision variable.

 X_{JR} = Motor home cabinets produced in regular time in July

 X_{JO} = Motor home cabinets produced in overtime in July

 X_{AR} = Motor home cabinets produced in regular time in August

 X_{AO} = Motor home cabinets produced in overtime in August

 X_{JS} = Motor home cabinets produced in regular time in September

 X_{JS} = Motor home cabinets produced in overtime in September

 Y_{JR} = Mobile home cabinets produced in regular time in July

 Y_{JO} = Mobile home cabinets produced in overtime in July

 Y_{AR} = Mobile home cabinets produced in regular time in August

 Y_{AO} = Mobile home cabinets produced in overtime in August

 Y_{JS} = Mobile home cabinets produced in regular time in September

 Y_{JS} = Mobile home cabinets produced in overtime in September

 S_J = Motor home cabinets stored in July

 S_A = Motor home cabinets stored in August

 S_S = Motor home cabinets stored in September

 T_J = Mobile home cabinets stored in July

 T_A = Mobile home cabinets stored in August

 T_S = Mobile home cabinets stored in September

Solution:

```
Mobile_home_cabinets_produced_in_overtime_in_August = 131.0
                                                                      Reduced Cost = 0.0
       Mobile_home_cabinets_produced_in_overtime_in_July = 95.0 Reduced Cost = 0.0
   Mobile_home_cabinets_produced_in_overtime_in_September = 0.0
                                                                      Reduced Cost = 6.0
   Mobile_home_cabinets_produced_in_regular_time_in_August = 150.0 Reduced Cost = 0.0
   Mobile_home_cabinets_produced_in_regular_time_in_July = 285.0
                                                                      Reduced Cost = 0.0
Mobile_home_cabinets_produced_in_regular_time_in_September = 144.0
                                                                         Reduced Cost = 0.0
           Mobile_home_cabinets_stored_in_August = 281.0
                                                              Reduced Cost = 0.0
              Mobile_home_cabinets_stored_in_July = 300.0 Reduced Cost = 0.0
           Mobile_home_cabinets_stored_in_September = 25.0
                                                              Reduced Cost = 0.0
              Motor_home_cabinets_stored_in_August = 0.0 Reduced Cost = 0.6
              Motor_home_cabinets_stored_in_July = 0.0
                                                          Reduced Cost = 3.0
           Motor_home_cabinets_stored_in_September = 10.0
                                                              Reduced Cost = 0.0
          cabinets_produced_in_overtime_in_August = 0.0
                                                              Reduced Cost = 0.0
```

 $cabinets_produced_in_overtime_in_July = 0.0 \quad Reduced\ Cost = 0.0$ $cabinets_produced_in_overtime_in_September = 0.0 \quad Reduced\ Cost = 3.6$ $cabinets_produced_in_regular_in_July = 225.0 \quad Reduced\ Cost = 0.0$ $cabinets_produced_in_regular_time_in_August = 250.0 \quad Reduced\ Cost = 0.0$ $cabinets_produced_in_regular_time_in_September = 160.0 \quad Reduced\ Cost = -0.0$ $Optimal\ Value:\ 367969.0$

Interpretation of Results:

The optimal Value of this problem is 367969.0. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.

 X_1 = the number of acres of wheat planted

 X_2 = the number of acres of corn planted

 X_3 = the number of acres of oats planted

 X_4 = the number of acres of soybeans planted

Profit coefficients are 210(\$3.20) - \$50 = \$622, 300(\$2.55) - \$75 = \$690, 180(\$1.45) - \$30 = \$231, and 240(\$3.10) - \$60 = \$684 respectively.

Solution:

$$x1 = 142.857$$
 Reduced Cost = 0.0
 $x2 = 142.857$ Reduced Cost = -0.0
 $x3 = 0.0$ Reduced Cost = -444.0
 $x4 = 14.286$ Reduced Cost = -0.0

Optimal Value: 197199.9961

Interpretation of Results:

The optimal Value of this problem is 197199.9961. Furthermore, the cost reduced per unit of some decision variables is non-zero. This means that the cost will be reduced per unit decrease the value of the decision variable.