To solve linear programming using R studio, we need to install lpsolve package Install.packages("lpsolve")

PRACTICAL 1

GRAPHICAL METHOD USING R PROGRAMMING

```
# R Program
#Find a geometrical interpretation and solution as well for the following LP problem
#Max z = 3x1 + 5x2
#subject to constraints:
#x1+2x2<=2000
#x1+x2<=1500
#x2<=600
#x1,x2>=0
# Load IpSolve
require(lpSolve)
## Set the coefficients of the decision variables -> C of objective function
C <- c(3,5)
# Create constraint martix B
A <- matrix(c(1, 2,
       1, 1,
       0, 1
), nrow=3, byrow=TRUE)
# Right hand side for the constraints
B <- c(2000,1500,600)
```

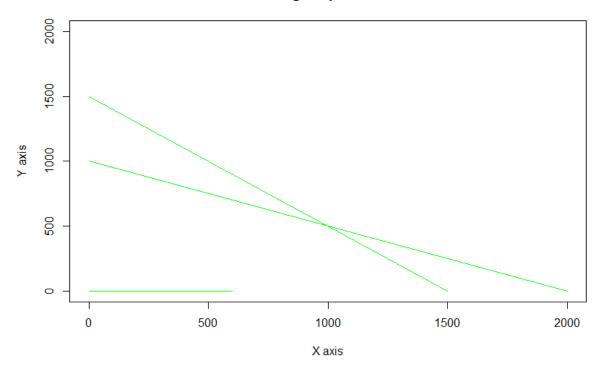
```
# Direction of the constraints
sconstranints_direction <- c("<=", "<=", "<=")
# Create empty example plot
plot.new()
plot.window(xlim=c(0,2000), ylim=c(0,2000))
axis(1)
axis(2)
title(main="LPP using Graphical method")
title(xlab="X axis")
title(ylab="Y axis")
box()
# Draw one line
segments(x0 = 2000, y0 = 0, x1 = 0, y1 = 1000, col = "green")
segments(x0 = 1500, y0 = 0, x1 = 0, y1 = 1500, col = "green")
segments(x0 = 0, y0 = 0, x1 = 600, y1 = 0, x1 
# Find the optimal solution
optimum <- lp(direction="max",
                       objective.in = C,
                       const.mat = A,
                       const.dir = constranints_direction,
                       const.rhs = B,
                       all.int = T)
# Print status: 0 = success, 2 = no feasible solution
print(optimum$status)
# Display the optimum values for x1,x2
best_sol <- optimum$solution
names(best_sol) <- c("x1", "x2")
print(best_sol)
```

Check the value of objective function at optimal point print(paste("Total cost: ", optimum\$objval, sep=""))

OUTPUT:

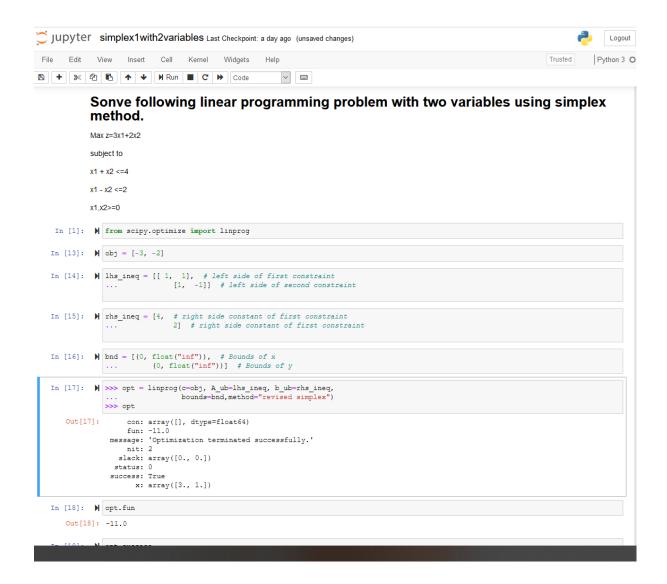
```
[Workspace loaded from ~/.RData]
> # Right hand side for the constraints
> B <- c(2000, 1500, 600)
> # R Program
> # Load lpSolve
> require(lpSolve)
Loading required package: lpSolve
> ## Set the coefficients of the decision variables -> C
> C <- c(3,5)
> # Create constraint martix B
> A <- matrix(c(1, 2,</pre>
                1, 1,
                0, 1
+ ), nrow=3, byrow=TRUE)
> # Right hand side for the constraints
> B <- c(2000,1500,600)
> # Direction of the constraints
> constranints direction <- c("<=", "<=", "<=")</pre>
> # Create empty example plot
> #plot(2000, 2000, col = "white", xlab = "", ylab = "")
> plot.new()
> plot.window(xlim=c(0,2000), ylim=c(0,2000))
> axis(1)
> axis(2)
> title(main="LPP using Graphical method")
> title(xlab="X axis")
> title(ylab="Y axis")
> box()
> # Draw one line
> segments(x0 = 2000, y0 = 0, x1 = 0, y1 = 1000, col = "green")
> segments(x0 = 1500, y0 = 0, x1 = 0, y1 = 1500, col = "green")
> segments(x0 = 0, y0 = 0, x1 = 600, y1 = 0, col = "green")
> # Find the optimal solution
> optimum <- lp(direction="max",</pre>
                objective.in = C,
                const.mat = A,
                const.dir = constranints direction,
                const.rhs = B,
                all.int = T)
```

LPP using Graphical method



Simplex Method with 2 variables using Python

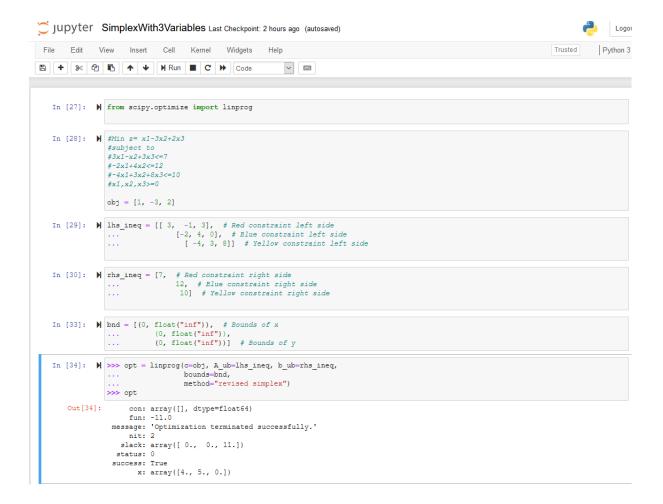
from scipy.optimize import linprog
#Max z=3x1+2x2
#subject to
#x1 + x2 <=4
#x1 - x2 <=2
#x1,x2>=0
obj = [-3, -2]
lhs_ineq = [[1, 1], # Red constraint left side
[1, -1]] # Blue constraint left side
rhs_ineq = [4, # Red constraint right side
2] # Blue constraint right side
bnd = [(0, float("inf")), # Bounds of x
(0, float("inf"))] # Bounds of y
>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
bounds=bnd,method="revised simplex")
>>> opt
opt.fun
opt.success
opt.x



Simplex Method with 3 variables using Python

```
from scipy.optimize import linprog
#Min z = x1-3x2+2x3
#subject to
#3x1-x2+3x3<=7
#-2x1+4x2<=12
#-4x1+3x2+8x3<=10
\#x1,x2,x3>=0
obj = [1, -3, 2]
lhs_ineq = [[ 3, -1, 3], # Red constraint left side
       [-2, 4, 0], # Blue constraint left side
          [-4, 3, 8]] # Yellow constraint left side
rhs_ineq = [7, # Red constraint right side
         12, # Blue constraint right side
         10] # Yellow constraint right side
bnd = [(0, float("inf")), # Bounds of x
      (0, float("inf")),
      (0, float("inf"))] # Bounds of y
>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
          bounds=bnd,
          method="revised simplex")
```

>>> opt



Simplex Method with Equality Constraints Using Python

```
from scipy.optimize import linprog
\#Max z=x+2y
#subject to
#2x+y<=20
#-4x+5y<=10
#-x+2y>=-2
\#-x+5y=15
\#x,y>=0
obj = [-1, -2]
lhs_ineq = [[ 2, 1], # Red constraint left side
         [-4, 5], # Blue constraint left side
         [1, -2]] # Yellow constraint left side
rhs_ineq = [20, # Red constraint right side
         10, # Blue constraint right side
         2] # Yellow constraint right side
lhs_eq = [[-1, 5]] # Green constraint left side
rhs_eq = [15] # Green constraint right side
bnd = [(0, float("inf")), # Bounds of x
      (0, float("inf"))] # Bounds of y
opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
          A_eq=lhs_eq, b_eq=rhs_eq, bounds=bnd,
          method="revised simplex")
```

method ="revised simplex" solves linear programming problem using two phase simplex method.

```
con: array([0.])
     fun: -16.8181818181817
 message: 'Optimization terminated successfully.'
     nit: 3
   slack: array([ 0. , 18.18181818, 3.36363636])
 status: 0
 success: True
        x: array([7.72727273, 4.54545455])
File Edit View Insert Cell Kernel Widgets Help
                                                                              Trusted Python 3 O
 In [1]: | from scipy.optimize import linprog
   In [2]: | #Max z=x+2y
           #subject to
           #2x+y<=20
#-4x+5y<=10
           #-x+2y>=-2
#-x+5y=15
           \#x,y>=0
obj = [-1, -2]
   In [3]: N lhs_ineq = [[ 2, 1], # Red constraint left side
... [-4, 5], # Blue constraint left side
... [ 1, -2]] # Yellow constraint left side
   In [5]: | lhs_eq = [[-1, 5]] # Green constraint left side
   In [6]: M rhs_eq = [15] # Green constraint right side
   In [9]: N opt
     , 18.18181818, 3.36363636])
            slack: array([ 0.
            status: 0
            success: True
               x: array([7.72727273, 4.54545455])
```

BigM Simplex Method using Python

Solve Following linear programming problem using Big M Simplex method.

Min z= 4x1 + x2

subjected to:

$$3x1 + 4x2 >= 20$$

$$x1 + 5x2 >= 15$$

$$x1, x2 >= 0$$

from scipy.optimize import linprog

$$obj = [4, 1]$$

lhs_ineq = [[-3, -4], # left side of first constraint

... [-1, -5]] # right side of first constraint

rhs_ineq = [-20, # right side of first constraint

... -15] # right side of Second constraint

bnd = [(0, float("inf")), #Bounds of x1]

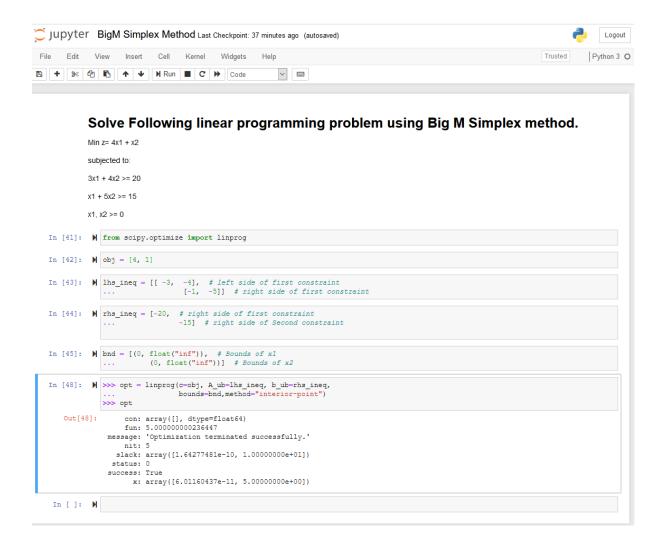
... (0, float("inf"))] # Bounds of x2

>>> opt = linprog(c=obj, A ub=lhs ineq, b ub=rhs ineq,

... bounds=bnd,method="interior-point")

>>> opt

method =" interior-point" solves linear programming problem using default simplex method.



RESOURCE ALLOCATION PROBLEM BY SIMPLEX METHOD

Use SciPy to solve the resource allocation problem stated as follows:

Max
$$z= 20x1 + 12x2 + 40x3 + 25x4$$
(profit)

subjected to:

from scipy.optimize import linprog

obj = [-20, -12, -40, -25] #profit objective function

lhs_ineq = [[1, 1, 1, 1], # Manpower

... [3, 2, 1, 0], # Material A

... [0, 1, 2, 3]] # Material B

rhs_ineq = [50, # Manpower

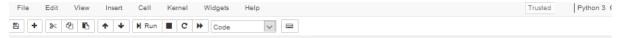
... 100, # Material A

... 90] # Material B

opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,

... method="revised simplex")

Opt



Use SciPy to solve the resource allocation problem stated as follows:

```
Max z= 20x1 + 12x2 +40x3 + 25x4 .....(profit)
          subjected to:
              x1 + x2 + x3 + x4 <= 50 ----- (manpower)
              3x1 + 2x2 + x3 <= 100 ----- (material A)
                      x2 + 2x3 <= 90 ----- (material B)
                  x1, x2, x3, x4 >= 0
In [12]: | from scipy.optimize import linprog
In [13]: M obj = [-20, -12, -40, -25] #profit objective function
In [16]: ) opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
                                   method="revised simplex")
In [17]: M opt
                  con: array([], dtype=float64)
                    fun: -1900.0
               message: 'Optimization terminated successfully.'
                   nit: 2
                  slack: array([ 0., 40., 0.])
                 status: 0
               success: True
                     x: array([ 5., 0., 45., 0.])
          The result tells you that the maximal profit is 1900 and corresponds to x_1 = 5 and x_2 = 45. It's not profitable to
          produce the second and fourth products under the given conditions. You can draw several interesting conclusions
          The third product brings the largest profit per unit, so the factory will produce it the most.
          The first slack is 0, which means that the values of the left and right sides of the manpower (first) constraint are the same. The factory produces 50 units per day, and that's its full capacity.
          The second slack is 40 because the factory consumes 60 units of raw material \lambda (15 units for the first product plus 45 for the third) out of a potential 100 units.
          The third slack is 0, which means that the factory consumes all 90 units of the raw material B. This entire amount is consumed for the third product. That's why the factory can't produce the second or fourth product at all and can't produce more than 45 units of the third product. It lacks the raw material B.
```

opt.status is 0 and opt.success is True, indicating that the optimization problem was successfully solved with the

INFEASIBILITY IN SIMPLEX METHOD

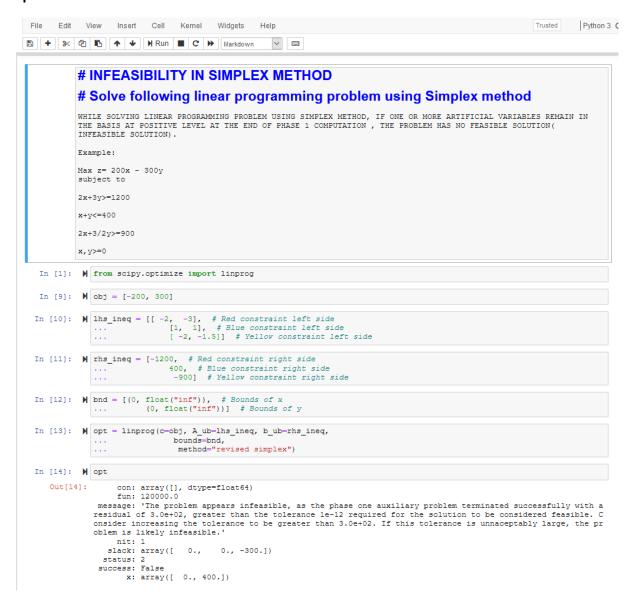
Solve following linear programming problem using Simplex method

WHILE SOLVING LINEAR PROGRAMMING PROBLEM USING SIMPLEX METHOD, IF ONE OR MORE ARTIFICIAL VARIABLES REMAIN IN THE BASIS AT POSITIVE LEVEL AT THE END OF PHASE 1 COMPUTATION, THE PROBLEM HAS NO FEASIBLE SOLUTION(INFEASIBLE SOLUTION).

```
Example:
Max z = 200x - 300y
subject to
2x+3y>=1200
x+y<=400
2x+3/2y>=900
x,y>=0
from scipy.optimize import linprog
obj = [-200, 300]
lhs_ineq = [[ -2, -3], # Red constraint left side
        [1, 1], # Blue constraint left side
         [-2, -1.5]] # Yellow constraint left side
rhs_ineq = [-1200, # Red constraint right side
         400, # Blue constraint right side
         -900] # Yellow constraint right side
bnd = [(0, float("inf")), # Bounds of x
      (0, float("inf"))] # Bounds of y
opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
         bounds=bnd,
```

... method="revised simplex")

opt



DUAL SIMPLEX METHOD

##SOLVE FOLLOWING LINEAR PROGRAMMING PROBLEM USING DUAL SIMPLEX METHOD USING R PROGRAMMING

Max z=40x1+50x2

#subject to

#2x1 + 3x2 <= 3

#8x1 + 4x2 <= 5

x1, x2>=0

Import IpSolve package

library(lpSolve)

Set coefficients of the objective function

f.obj <- c(40, 50)

Set matrix corresponding to coefficients of constraints by rows

Do not consider the non-negative constraint; it is automatically assumed f.con <- matrix(c(2, 3,

8, 4), nrow = 2, byrow = TRUE)

Set unequality signs

f.dir <- c("<=",

```
"<=")
```

Set right hand side coefficients f.rhs <- c(3,

5)

Final value (z)

lp("max", f.obj, f.con, f.dir, f.rhs)

Variables final values

lp("max", f.obj, f.con, f.dir, f.rhs)\$solution

Sensitivities

lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$sens.coef.from lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$sens.coef.to

Dual Values (first dual of the constraints and then dual of the variables)

Duals of the constraints and variables are mixed

lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$duals

Duals lower and upper limits

lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$duals.from lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$duals.to

OUTPUT:

```
##SOLVE FOLLOWING LINEAR PROGRAMMING PROBLEM USING DUAL SIMPLEX METHOD USING R PROGRAMM
> # Max z=40x1+50x2
> #subject to
> #2x1 + 3x2 <= 3
> #8x1 + 4x2 <= 5
> # x1. x2>=0
> # Import lpSolve package
> library(lpSolve)
> # Set coefficients of the objective function
> f.obj <- c(40, 50)
> # Set matrix corresponding to coefficients of constraints by rows
> # Do not consider the non-negative constraint; it is automatically assumed
> f.con <- matrix(c(2, 3,</pre>
                    8, 4), nrow = 2, byrow = TRUE)
> # Set unequality signs
> f.dir <- c("<=",</pre>
             "<=")
> # Set right hand side coefficients
> f.rhs <- c(3,
> # Final value (z)
> lp("max", f.obj, f.con, f.dir, f.rhs)
Success: the objective function is 51.25
> # Variables final values
> lp("max", f.obj, f.con, f.dir, f.rhs)$solution
[1] 0.1875 0.8750
> # Sensitivities
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.from
[1] 33.3333 20.00000
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.to
[1] 100 60
> # Dual Values (first dual of the constraints and then dual of the variables)
> # Duals of the constraints and variables are mixed
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals
[1] 15.00 1.25 0.00 0.00
> # Duals lower and upper limits
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.from
[1] 1.25e+00 4.00e+00 -1.00e+30 -1.00e+30
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.to
[1] 3.75e+00 1.20e+01 1.00e+30 1.00e+30
```

TRANSPORTATION PROBLEM

##sOLVE FOLLOWING TRANSPORTATION PROBLEM IN WHICH CELL ENTRIES REPRESENT UNIT COSTS USING R PROGRAMMING.

"Customer 1", "Customer 2", "Customer 3", "Customer 4" SUPPLY

#sUPPLIER 1	10	2	20	11	15	
#sUPPLIER 1	12	7	9	20	25	
#sUPPLIER 1	4	14	16	18	10	
#DEMAND	5	15	15	15		

Import IpSolve package

library(lpSolve)

Set transportation costs matrix

Set customers and suppliers' names

Set unequality/equality signs for suppliers

```
# Set right hand side coefficients for suppliers

row.rhs <- c(15, 25, 10)

# Set unequality/equality signs for customers

col.signs <- rep(">=", 4)

# Set right hand side coefficients for customers

col.rhs <- c(5, 15, 15, 15)

# Final value (z)

TotalCost <- lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)

# Variables final values

lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)$solution

print(TotalCost)
```

OUTPUT:

```
> ##sOLVE FOLLOWING TRANSPORTATION PROBLEM IN WHICH CELL ENTRIES REPRESENT UNIT COSTS U
                "Customer 1", "Customer 2", "Customer 3", "Customer 4"
                                                                                  SUPPLY
> #
> #sUPPLIER 1
                     10
                                                                                    15
                                                      20
                                                                      11
                                   7
                     12
                                                                      20
                                                                                     25
> #sUPPLIER 1
                                                      9
> #sUPPLIER 1
                     4
                                   14
                                                      16
                                                                      18
                                                                                     10
                     5
> #DEMAND
                                   15
                                                      15
                                                                      15
> # Import lpSolve package
> library(lpSolve)
> # Set transportation costs matrix
> costs <- matrix(c(10, 2, 20, 11,</pre>
                       12, 7, 9, 20,
                       4, 14 , 16, 18), nrow = 3, byrow = TRUE)
> # Set customers and suppliers' names
> colnames(costs) <- c("Customer 1", "Customer 2", "Customer 3", "Customer 4")
> rownames(costs) <- c("Supplier 1", "Supplier 2", "Supplier 3")</pre>
```

```
> # Set unequality/equality signs for suppliers
> row.signs <- rep("<=", 3)</pre>
> # Set right hand side coefficients for suppliers
> row.rhs <- c(15, 25, 10)
> # Set unequality/equality signs for customers
> col.signs <- rep(">=", 4)
> # Set right hand side coefficients for customers
> col.rhs <- c(5, 15, 15, 15)
> # Final value (z)
> TotalCost <- lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)</pre>
> # Variables final values
> lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)$solution
     [,1] [,2] [,3] [,4]
[1,]
             5
                    10
            10
                 15
[2,]
        0
                       0
[3,]
        5
            0
                 0
                       5
> print(TotalCost)
Success: the objective function is 435
```

>

ASSIGNMENT PROBLEM

#SOLVE FOLLOWING ASSIGNMENT PROBLEM REPRESENTED IN FOLLOWING MATRIX USING R PROGRAMMING

```
# Assignment Problem
    JOB1 JOB2 JOB3
#W1 15
          10
                 9
#W2 9
           15
                 10
#W3 10 12
                 8
# Import IpSolve package
library(lpSolve)
# Set assignment costs matrix
costs <- matrix(c(15, 10, 9,
         9, 15, 10,
         10, 12,8), nrow = 3, byrow = TRUE)
# Print assignment costs matrix
costs
# Final value (z)
lp.assign(costs)
# Variables final values
```

OUTPUT:

- > #SOLVE FOLLOWING ASSIGNMENT PROBLEM REPRESENTED IN FOLLOWING MATRIX USING R PROGRAMMI
- > # Assignment Problem

Ip.assign(costs)\$solution

> # J0B1 J0B2 J0B3

```
> #W1
         15
                 10
                         9
> #W2
         9
                 15
                         10
> #W3
         10
                 12
> # Import lpSolve package
> library(lpSolve)
> # Set assignment costs matrix
10, 12 ,8), nrow = 3, byrow = TRUE)
> # Print assignment costs matrix
> costs
    [,1] [,2] [,3]
[1,]
     15
           10
[2,]
       9
           15
                10
[3,]
      10
           12
                 8
> # Final value (z)
> lp.assign(costs)
Success: the objective function is 27
> # Variables final values
> lp.assign(costs)$solution
    [,1] [,2] [,3]
[1,]
[2,]
       1
            0
                 0
[3,]
       0
            0
                 1
```