

Q1)

$$\left[\begin{array}{ccccc|cc|c} 1 & 1 & 2 & 3 & \textcircled{5} & 1 & 0 & 19 \\ 2 & 4 & 3 & 2 & 1 & 0 & 1 & 57 \\ \hline -10 & -24 & -20 & -20 & -25 & 0 & 0 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} 0.2 & 0.2 & 0.4 & 0.6 & 1 & 0.2 & 0 & 3.8 \\ 1.8 & \textcircled{3.8} & 2.6 & 1.4 & 0 & -0.2 & 1 & 53.2 \\ \hline -5 & -19 & -10 & -5 & 0 & +5 & 0 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} - & 0 & - & - & 1 & - & - & 1 \\ - & 1 & - & - & 0 & - & - & 14 \\ \hline 4 & 0 & 3 & 2 & 0 & 4 & 5 & \end{array} \right]$$

$$x^* = (0, 14, 0, 0, 1)$$

$$F_{\max} = 361$$

Q2)

$$\left[\begin{array}{ccccc|c} \textcircled{2} & -1 & -1 & -1 & 0 & 3 \\ 1 & -1 & 1 & 0 & -1 & 2 \\ \hline -2 & 1 & 0 & 0 & 0 & \end{array} \right]$$

$$\left[\begin{array}{ccccc|c} 1 & -0.5 & -0.5 & -0.5 & 0 & 1.5 \\ 0 & -0.5 & \textcircled{1.5} & 0.5 & -1 & 0.5 \\ \hline 0 & 0 & -1 & -1 & 0 & \end{array} \right]$$

$$\left[\begin{array}{ccccc|c} 1 & -2/3 & 0 & -1/3 & -1/3 & 5/3 \\ 0 & -1/3 & 1 & 1/3 & -2/3 & 1/3 \\ \hline 0 & -1/3 & 0 & -2/3 & -2/3 & \end{array} \right]$$

$$x^* = \left(\frac{5}{3}, 0, \frac{1}{3} \right)$$

$$F_{\min} = \frac{10}{3}$$

Dual Problem

$$2y_1 + y_2 \leq 2$$

$$-y_1 - y_2 \leq -1$$

$$-y_1 + y_2 \leq 0$$

$$y_1, y_2 \geq 0$$

$$\text{Solution} \rightarrow \left(\frac{2}{3}, \frac{1}{3} \right) \\ (y_1, y_2)$$

Q3) Introduce Artificial Variables A_1, A_2, A_3

Phase-1

$$x_1 + 2x_2 - x_3 + x_4 + A_1 + \quad = 0$$

$$2x_1 - 2x_2 + 3x_3 + 3x_4 + \quad + A_2 = 9$$

$$x_1 - x_2 + 2x_3 + x_4 + \quad + A_3 = 6$$

$$x_i, A_i \geq 0$$

$$\left[\begin{array}{cccccc|c} -1 & -2 & 1 & -1 & 1 & 0 & 0 & 0 \\ 2 & -2 & 3 & 3 & 0 & 1 & 0 & 9 \\ 1 & -1 & 2 & -1 & 0 & 0 & 1 & 6 \\ \hline 2 & -5 & 6 & 1 & 0 & 0 & 0 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} -1 & -2 & 1 & -1 & 1 & 0 & 0 & 0 \\ 5 & 4 & 0 & 6 & -3 & 1 & 0 & 9 \\ 3 & 3 & 0 & 1 & -2 & 0 & 1 & 6 \\ \hline 8 & 7 & 0 & 7 & -6 & 0 & 0 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} 0 & -1.2 & 1 & 0.2 & 0.4 & 0.2 & 0 & 1.8 \\ 1 & 0.8 & 0 & 1.2 & -0.6 & 0.2 & 0 & 1.8 \\ 0 & 0.6 & 0 & -2.6 & -0.2 & -0.6 & 1 & 0.6 \\ \hline 0 & 3.5 & 0 & -2.6 & -1.2 & -1.6 & 0 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} 0 & 0 & 1 & -5 & 0 & -1 & 2 & 3 \\ 1 & 0 & 0 & 14/3 & -1/3 & 1 & -4/3 & 1 \\ 0 & 1 & 0 & -13/3 & -1/3 & -1 & 5/3 & 1 \\ \hline 0 & 0 & 0 & 0 & -1 & -1 & -1 & \end{array} \right]$$

Phase-2

$$\left[\begin{array}{cccc|c} 0 & 0 & 1 & -5 & 3 \\ 1 & 0 & 0 & 14/3 & 1 \\ 0 & 1 & 0 & -13/3 & 1 \\ \hline 0 & 0 & 0 & -97/3 & \end{array} \right]$$

$$\rightarrow (x_1, x_2, x_3, x_4) = (1, 1, 3, 0)$$

Q4)

$$a) \left[\begin{array}{cccccc|c} 3 & 1 & -2 & 1 & 1 & 0 & 2 \\ 1 & 3 & 0 & -1 & 0 & 1 & 2 \\ \hline -18 & -12 & -2 & -6 & 0 & 0 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} 8/3 & 0 & -2 & 4/3 & 1 & -1/3 & 4/3 \\ 1/3 & 1 & 0 & -1/3 & 0 & 1/3 & 2/3 \\ \hline -14 & 0 & -2 & -10 & 0 & 4 & \end{array} \right]$$

$$\left[\begin{array}{cccccc|c} 1 & 0 & -0.75 & 0.5 & 3/8 & -1/8 & 1/2 \\ 0 & 1 & 0.25 & -0.5 & -1/8 & 3/8 & 1/2 \\ \hline 0 & 0 & -12.5 & -3 & +5.25 & +2.25 & \end{array} \right]$$

$$F^* = 15$$

$$x^* = (1/2, 1/2, 0)$$

b) Dual - max. $2y_1 + 2y_2$

$$\text{subject } 3y_1 + 2y_2 \leq 18 \quad - (1)$$

$$y_1 + 3y_2 \leq 12 \quad - (2)$$

$$-2y_1 \leq 2 \quad - (3)$$

$$y_1 - y_2 \leq 6 \quad - (4)$$

$$y_1, y_2 \geq 0 \quad - (5)$$

$$(y_1, y_2) = \cancel{(30, 18)} \left(\frac{30}{7}, \frac{18}{7} \right)$$

c) $x_1, x_2 \neq 0$ at optimality

\Rightarrow they constitute the active constraints

column 1, column 2

For the dual problem, we see that (1), (2) are ~~active~~ active constraints

Q5) max. $30x_1 + 20x_2 + 40x_3 + 25x_4 + 10x_5$

$$2x_1 + x_2 + 3x_3 + 3x_4 + x_5 \leq 700$$

$$3x_1 + 2x_2 + 2x_3 + x_4 + x_5 \leq 1000$$

$$x_i \geq 0 \quad \forall i \in \{1, 2, 3, 4, 5\}$$

$$\left[\begin{array}{cccccc|c} 2 & 1 & 3 & 3 & 1 & 1 & 0 & 700 \\ 3 & 2 & 2 & 1 & 1 & 0 & 1 & 1000 \\ \hline -30 & -20 & -40 & -25 & -10 & 0 & 0 & \end{array} \right]$$

$$\Rightarrow \left[\begin{array}{cccccc|c} 2/3 & 1/3 & 1 & 1 & 1/3 & 1/3 & 0 & 700/3 \\ 5/3 & 4/3 & 0 & -1 & 1/3 & -2/3 & 1 & 1600/3 \\ \hline -10/3 & -20/3 & 0 & 15 & 10/3 & 40/3 & 0 & \end{array} \right]$$

$$\Rightarrow \left[\begin{array}{cccccc|c} 0.25 & 0 & 1 & 1.25 & 0.25 & 0.5 & -0.25 & 100 \\ 1.25 & 1 & 0 & -0.75 & 0.25 & -0.5 & 0.75 & 400 \\ \hline 5 & 0 & 0 & 10 & 5 & 10 & 5 & \end{array} \right]$$

$$x^* = (0, 400, 100, 0, 0)$$

$$\underline{f_{\max} = 12000}$$

Q9)

	1	2	3	4	5	6	7	8	9	10	11	12
a	0	0	0	0	0	0	0	0	0	0	0	0
b	2	2	2	2	2	2	2	2	2	2	2	2
c	3	3	3	3	3	3	3	3	3	3	3	3
d	1	1	1	1	1	1	1	1	1	1	1	1
e	-	3	3	3	3	3	3	3	3	3	3	3
f	-	4	4	4	4	4	4	4	4	4	4	4
g	-	-	5	5	5	5	5	5	5	5	5	5
h	-	-	-	-	-	-	9	9	9	9	9	9
i	-	-	-	-	-	8	8	7	7	7	7	7
j	-	-	-	-	5	5	5	5	5	5	5	5
k	-	-	-	-	6	6	6	6	6	6	6	6
l	-	-	-	-	-	-	-	7	7	7	7	7
m	-	-	-	-	-	-	-	7	7	7	7	7
n	-	-	-	-	-	-	-	-	-	10	10	10

13 14

a	0	0
b	2	2
c	3	3
d	1	1
e	3	3
f	4	4
g	5	5
h	9	9
i	7	7
j	5	5
k	6	6
l	7	7
m	7	7
n	10	10

(a) a-n → 10

(b) a-j → 5

Q10) Initial Matrix \rightarrow

0	1	1	-0	-0	-0	-0	-0	-0	-0	-0
1	0	2	-3	3	-3	-3	-3	-3	-3	-3
1	2	0	2	-5	-5	-5	-5	-5	-5	-5
-1	-2	0	2	5	-1	-1	-1	-1	-1	-1
-3	-2	0	1	-8	-8	-8	-8	-8	-8	-8
-1	-5	5	1	0	6	-3	-3	-3	-3	-3
-2	-2	-2	-2	-6	0	3	4	1	-	-
-	-	-	-	8	-	3	0	-3	5	-
-	-	-	-	-	3	4	-0	6	-	-
-	-	-	-	-	-	1	3	6	0	3
-	-	-	-	-	-	-	5	-3	0	-

Final Matrix \rightarrow

a	0	1	1	3	4	5	11	12	8	12	15
b	1	0	2	4	3	4	10	11	7	11	14
c	1	2	0	2	4	5	11	12	8	12	15
d	3	4	2	0	2	3	9	10	6	10	13
e	4	3	4	2	0	1	7	8	4	8	11
f	5	4	5	3	1	0	6	9	3	7	10
g	11	10	11	9	7	6	0	3	4	1	4
h	12	11	12	10	8	9	3	0	7	3	5
i	8	7	8	6	4	3	4	7	0	5	8
j	12	11	12	10	8	7	1	3	5	0	3
k	15	14	15	13	11	10	4	5	8	3	0

(a) a-k \rightarrow 15

(b) c-h \rightarrow 12

Q6) min. ~~3500x₁₁ + 3500x₁₂ + 3500x₁₃~~ $3500 \left(\frac{x_{11}}{0.3} + \frac{x_{12}}{0.2} + \frac{x_{13}}{0.3} \right) + 3000 \left(\frac{x_{21}}{0.3} + \frac{x_{22}}{0.4} + \frac{x_{23}}{0.2} \right)$

~~max~~ $x_{11} + x_{12} + x_{13} \geq 900,000$

~~max~~ $x_{12} + x_{22} \geq 800,000$

~~max~~ $x_{13} + x_{23} \geq 500,000$

$x_1, x_2 \geq 0$

Solving using simplex method, we get

$(x_{11}, x_{12}, x_{13}, x_{21}, x_{22}, x_{23}) = (0, 0, 5 \times 10^5, 9 \times 10^5, 8 \times 10^5, 0)$

$\min Z = \frac{625}{3} \times 10^8$

Q7) Supply = 14K is greater than Demand = 10K, we add a slack variable

a)

	1	2	3	4
1	3	1	1	0
2	6	2	7	0
3	1	9	12	0

$x_{11} + x_{12} + x_{13} + x_{14} = 2$

$x_{21} + x_{22} + x_{23} + x_{24} = 6$

$x_{31} + x_{32} + x_{33} + x_{34} = 6$

$= 5 \quad 3 \quad 2 \quad 4$

NW Algorithm \rightarrow

2	0	0	0
3	3	0	0
0	0	2	4

Using Simplex Multipliers \rightarrow

0	0	2	0
0	3	0	3
5	0	0	1

$\rightarrow Z_{\min} = 13$

b) How should every location sell oil so that total profit made is maximal.

Q8) minimize $\left(1 \cdot sp_{11} + 2 \cdot sp_{12} + 4 \times PM_{11} + 2 \times PM_{12} + PM_{13} + 2 \cdot sp_{21} + 1.5 sp_{22} + 3 \times PM_{21} + 4 PM_{22} + 2 PM_{23} \right) 100$

	Demand		
Supply	4	3	2
	4.5	4	3

$$x_{11} + x_{12} + x_{13} = 10$$

$$x_{21} + x_{22} + x_{23} = 15$$

$$= 8 \quad 14 \quad 3$$

NW Principle \rightarrow $\begin{matrix} 8 & 2 & 0 \\ 0 & 12 & 3 \end{matrix}$

final solution with all simplex multipliers non-zero

$$\begin{matrix} 0 & 10 & 0 \\ 8 & 4 & 3 \end{matrix}$$

$$Z_{\min} = 9100 \text{ roubles.}$$