QMM ASSIGNMENT 4

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Formulation of the LP Problem

the objectivee function is $max \quad z = 420(L_1 + M_1 + S_1) + 360(L_2 + M_2 + S_2) + 300(L_3 + M_3 + S_3)$

subject to

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

$$L_2 + M_2 + S_3 \leq 900$$

$$L_3 + M_3 + S - 3 \leq 450$$

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

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

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

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

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

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

Non negativity constraints

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

The LP problem constraints are listed below

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

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

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

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

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

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

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

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

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

```r
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)
# Set inequality signs
f.dir <- c("<=",
           "<=",
           "<=",
           "<=",
           "<=",
           "<=",
           "<=",
           "<=",
           "<="
             )
# Set right hand side coefficients (Constant)
f.rhs <- c(750,900,450,13000,12000,5000,900,1200,750)
# Final value (z)
lp("max", f.obj, f.con, f.dir, f.rhs)


## Success: the objective function is 708000

# Variables final values
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
```