

OR is the scientific approach to decision-making that uses advanced analytical methods like mathematics, statistics, & algorithms to solve complex real world problems like minimizing costs, maximizing profits.

### Characteristics of OR

1. Inter-disciplinary team approach: "The optimum sol" is found by a team of scientists selected from various disciplines.
2. Imperfectness of solutions: Improved the quality of soln.
3. Use of scientific research: Uses scientific research to reach optimum sol.
4. To optimize total o/p: It tries to optimize by maximizing profit & minimizing loss.

### Applications of OR

1. Purchasing, Procurement & Exploration.
2. Production Management
3. Marketing
4. Personnel Management
5. Research & development

### Phases of OR

1. Defining the problem & gathering data.
2. Formulating a mathematical model.
3. Deriving soln from the model.
4. Testing the model & its solns.
5. Preparing to apply the model.
6. Implementation.

### Explanation:

1. The 1st task is to study the relevant system & develop a well defined statement of problem.
2. This phase is to reformulate the problem in terms of mathematical symbols & expressions.
3. This phase is to develop a procedure for deriving soln to the problem.
4. After deriving the soln it is tested as a whole for errors if any.

5. The process of testing and improving a model to increase its validity is commonly referred as Model validation
6. The last phase of an OR study is to implement the system as prescribed by the management

### Linear Programming Problem

LP is a method of optimising operations with some constraint. The main objective of LP is to maximize or minimize the profit or cost. It consists of linear function which are subjected to constraint in the form of linear eqn. LP is considered as an important technique that is used to find the optimum resource utilisation.

$$\text{Maximize or minimize, } Z = C_1x_1 + C_2x_2 + \dots + C_nx_n$$

### Transportation problem:

It is one of the subclass of LPP. The objective is to transport various quantities of a single homogeneous commodity that are initially stored at various origins to diff. destination in such a way that the transportation cost is minimized.

To achieve this we must know the amount & location of available supplies & quantities demanded.

### Mathematical formulation

Consider a - transportation problem with  $m$  origin (rows) &  $n$  destinations (cols). Let  $c_{ij}$  be the cost of transporting one unit of product from  $i$ th origin to  $j$ th destination. Let  $a_i$  be the quantity of commodity available at origin  $i$  &  $b_j$  be the quantity of commodity needed at destination  $j$ .  $x_{ij}$  is the quantity

		Destination					
		0	1	2	-	-	
Origin	R	$x_{11}$	$x_{12}$			$x_{1n}$	$a_1$
	G	$x_{21}$	$x_{22}$			$x_{2n}$	$a_2$
I	$x_{31}$	$x_{32}$				$x_{3n}$	$a_3$
N	$x_{m1}$	$x_{m2}$				$x_{mn}$	$a_n$
	Demand	$b_1$	$b_2$	$b_3$	$\dots$	$b_n$	$a_n$

The LP model representing the transportation problem is given by

$$\text{Minimize, } Z = \sum_{i=1}^m \sum_{j=1}^n c_{ij} x_{ij}$$

The LP model representing the transportation problem is said to be balanced if  $\sum_{i=1}^m a_i = \sum_{j=1}^n b_j$  i.e. total supply = total demand

**Feasible sol<sup>n</sup>:** Any set of non-neg. allocation  $(x_{ij})_{m,n}$  which satisfies row & col sum (rim requirement) is called feasible sol<sup>n</sup>.

A feasible sol<sup>n</sup> is called basic feasible sol<sup>n</sup> if the no. of non-neg. allocation is equal to  $m+n-1$

**Optimal sol<sup>n</sup>:** It is a feasible sol<sup>n</sup> which minimizes the total cost. The sol<sup>n</sup> of a transportation problem can be obtained in 2 stages - initial & optimum. Initial sol<sup>n</sup> can be obtained using any of 3 methods.

- i) North West Corner Rule.
- ii) Vogel's Approximation Method
- iii) Least Cost Method or Matrix Minima Method

Obtain initial basic sol<sup>n</sup> of a transportation problem where cost & rim req. Table is given below.

Origin	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Supply
O <sub>1</sub>	2	7	4	5
O <sub>2</sub>	3	3	1	8
O <sub>3</sub>	5	4	7	7
O <sub>4</sub>	1	6	2	14
Demand	7	9	18	

$$\text{Here, } \sum_{i=1}^m a_i = \sum_{j=1}^n b_j = 34$$

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Supply
O <sub>1</sub>	5	2	4	50
O <sub>2</sub>	2	6	1	860
O <sub>3</sub>	5	3	7	740
O <sub>4</sub>	1	6	2	140
Demand	720	830	18140	

Here we get the feasible sol<sup>n</sup> to given table which is given by:  $x_{11} = 5, x_{21} = 2, x_{22} = 6, x_{32} = 3, x_{33} = 4, x_{43} = 14$

$$\begin{aligned} \text{Total cost} &= (5 \times 2) + (2 \times 3) + (6 \times 3) + (3 \times 4) + (4 \times 7) + (14 \times 2) \\ &= ₹ 102 \end{aligned}$$

### Least Cost or Matrix Minima Method

- This method is used to find an initial basic feasible sol<sup>n</sup>
5. S1 Setup the transportation table.
  6. S2 Find the cell with lowest cost
  - S3 Allocate as much as possible to that cell
  - S4 Adjust the supply & demand
  - S5 Repeat S2 - S4

Solve the TP using LC Method.

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	Sup.		D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	D <sub>5</sub>	Sup.
O <sub>1</sub>	1	2	3	4	6		O <sub>1</sub>	11	12	13	14	10
O <sub>2</sub>	1	3	2	0	8		O <sub>2</sub>	14	13	12	11	12
O <sub>3</sub>	0	2	4	1	10		O <sub>3</sub>	19	18	17	16	15
Dem.	4	6	8	6	24		Dem.	40	60	80	60	50

Now, the sol<sup>n</sup> is given by:  $x_{31}=4, x_{42}=6, x_{23}=2, x_{33}=6, x_{24}=6$ .  
 $4 \times 0 + 6 \times 2 + 2 \times 2 + 6 \times 2 + 6 \times 0 = 28$ .

### Vogel's Approximation Method

- This is another way to find an initial feasible sol<sup>n</sup> for a TP
- S1 Setup the transportation table.
  - S2 For each row & column compute penalty.
  - S3 Find row or col with highest penalty.
  - S4 In that row or col, find the cell with lowest cost.
  - S5 Allocate as much as possible to that cell.
  - S6 Adjust supply & demand
  - S7 Recompute penalties for remaining table.
  - S8 Repeat S3 - S7 until all supplies & demands are fulfilled.

Find the initial basic feasible sol<sup>n</sup> for the TP by VAM.

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	Sup.
O <sub>1</sub>	11	13	17	14	250
O <sub>2</sub>	16	18	14	10	300
O <sub>3</sub>	21	24	13	10	400
Dem.	200	225	275	250	950

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	Sup	P <sub>1</sub>	P <sub>2</sub>	P <sub>3</sub>	P <sub>4</sub>	P <sub>5</sub>	P <sub>6</sub>
O <sub>1</sub>	200 11	50 13			250 500	2	1	-	-		
O <sub>2</sub>		175 12	125 14		300 1250	4	4	4	4		
O <sub>3</sub>			275 13	125 10	300 1250	3	3	3	3	3	10
Dem.	300 0	225 10	275 0	250 120							
P <sub>1</sub>	5↑	5	1	0							
P <sub>2</sub>	5↑	1	0								
P <sub>3</sub>	6↑	1	0								
P <sub>4</sub>		1	0								
P <sub>5</sub>		13↑	10								
P <sub>6</sub>			10								

Here, No. of allocated cell = 6 = m+n-1

→ There are 6 +ve independent allocations

Basic feasible sol<sup>u</sup> is:

$$11 \times 200 + 50 \times 13 + 175 \times 12 + 275 \times 10 + 125 \times 10 + 125 \times 10 \\ = ₹ 12075.$$

### North West Corner Rule

- S<sub>1</sub> Start at the top-left cell of cost matrix.
- S<sub>2</sub> Allocate as much as possible to that cell.
- S<sub>3</sub> Subtract the allocation from the corresponding supply & demand.
- S<sub>4</sub> If supply becomes 0, move down to next source. If demand becomes 0, move right to the next destination.
- S<sub>5</sub> Repeat S<sub>2</sub>-S<sub>4</sub> until all supply & demand are satisfied

Obtain the initial basic feasible sol<sup>u</sup> of TP whose cont & rim req<sup>u</sup> is given.

ori \ des	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Supply		D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Sup
O <sub>1</sub>	2	7	4	5		O <sub>1</sub>	5		50
O <sub>2</sub>	3	3	1	8		O <sub>2</sub>	2	6	860
O <sub>3</sub>	5	4	7	7		O <sub>3</sub>	1	3	740
Dem.	1	6	2	14		O <sub>4</sub>	4	14	140
Dem.	7	9	10	34		Dem.	72	930	14180

The given TP is balanced i.e.,

Total demand = Total Supply.

$$x_{11} = 5, \quad x_{21} = 2, \quad x_{22} = 6, \quad x_{32} = 3, \quad x_{33} = 4, \quad x_{43} = 14.$$

$$\text{Min. Trans. Cost} = (5 \times 2) + (12 \times 3) + (6 \times 3) + (3 \times 4) + (4 \times 7) + (14 \times 2) \\ = ₹ 102.$$

**Optimality Test:** Once the initial basic feasible sol<sup>w</sup> has been computed, the next step is to determine whether the sol<sup>w</sup> is optimum or not.

Optimality test can be conducted on any initial basic feasible sol<sup>w</sup> of a TP provided such an allocation has exactly  $m+n-1$ , non-neg. allocations.

To perform optimality test we use MODI method.

### MODI method

An optimization technique used in transportation problems to find optimal sol<sup>w</sup> from an initial basic feasible sol<sup>w</sup>.

S1 Find initial basic feasible sol<sup>w</sup> of TP

S2 Compute  $u_i$  &  $v_j$  for each row  $i$  and col  $j$

$$c_{ij} = u_i + v_j \quad (\text{for all allocated cells})$$

S3 Start by assigning  $u_1 = 0$

Use the above eqn to compute other  $u$  &  $v$  values

S3 Calculate opportunity cost ( $\Delta$ ) for unallocated cells.

$$\Delta_{ij} = c_{ij} - (u_i + v_j)$$

S4 Perform optimality check.

- if all  $\Delta$  values  $\geq 0$   $\rightarrow$  optimal sol<sup>w</sup>

- if  $\Delta$  values  $< 0$   $\rightarrow$  not optimal.

- if  $\Delta$  values  $\geq 0$   $\rightarrow$  sol<sup>w</sup> is optimum, but an alternate sol<sup>w</sup> exist

S5 Improve the sol<sup>w</sup>

Solve the following TP & obtained the optimum sol<sup>w</sup>

O	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	Supply	
O <sub>1</sub>	2	2	2	1	3	The given TP is balanced.
O <sub>2</sub>	10	8	5	4	7	
O <sub>3</sub>	4	6	6	8	5	
Demand	4	3	4	4		

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	Supp.	P <sub>1</sub>	P <sub>2</sub>	P <sub>3</sub>	P <sub>4</sub>	P <sub>5</sub>
O <sub>1</sub>	2 (3)	2	2	1	80	1	-	-	-	-
O <sub>2</sub>	10	8	5 (3)	4 (4)	750	1	1	3	-	-
O <sub>3</sub>	7 (1)	6 (3)	6 (1)	8	854	0	0	0	0	0
Dem.	X <sub>10</sub>	X <sub>0</sub>	X <sub>10</sub>	X <sub>0</sub>	0					
P <sub>1</sub>	5↑	4	3	3						
P <sub>2</sub>	3	2	1	4↑						
P <sub>3</sub>	5↑	2	1	-						
P <sub>4</sub>	7↑	6	6	-						
P <sub>5</sub>	-	6↑	6	-						

No. of occupied sol = m + n - 1 = 6

& the occupied cells are independent  
∴ Sol<sup>w</sup> is non-degenerate

$$x_{11} = 3, x_{31} = 1, x_{32} = 3, x_{23} = 3, x_{33} = 1, x_{24} = 4$$

Initial basic feasible sol<sup>w</sup> =  $(3 \times 2) + (1 \times 7) + (3 \times 6) + (3 \times 5) + (1 \times 6) + (4 \times 4)$   
or Trans. Cost = £ 68.

→ Now, optimal sol<sup>w</sup> (Applying MODI method).

D\O	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	D <sub>4</sub>	Supp.	
O <sub>1</sub>	2 (3)	2	2	1	3	14
O <sub>2</sub>	10	8	5 (3)	4 (4)	7	42
O <sub>3</sub>	7 (1)	6 (3)	6 (1)	8	5	43
Dem.	4	3	4	4		
	V <sub>1</sub>	V <sub>2</sub>	V <sub>3</sub>	V <sub>4</sub>		

$$C_{21} = U_2 + V_1 =$$

$$7 = 0 + V_1$$

$$\boxed{V_1 = 7}$$

$$C_{32} = U_3 + V_2$$

$$6 = 0 + V_2$$

$$\boxed{V_2 = 6}$$

$$C_{33} = U_3 + V_3$$

$$6 = 0 + V_3$$

$$\boxed{V_3 = 6}$$

$$C_{11} = U_1 + V_1$$

$$2 = U_1 + 7$$

$$\boxed{U_1 = -5}$$

$$C_{23} = U_2 + V_3$$

$$5 = U_2 + 6$$

$$\boxed{U_2 = -1}$$

$$C_{24} = U_2 + V_4$$

$$4 = -1 + V_4$$

$$\boxed{V_4 = 5}$$

→ Now, opportunity cost for all unallocated cells. ( $\Delta_{ij} = c_{ij} - (U_i + V_j)$ ).

$$\Delta_{12} = C_{12} - (U_1 + V_2) = 2 - (-5 + 6) = 1$$

$$\Delta_{13} = C_{13} - (U_1 + V_3) = 2 - (-5 + 6) = 1$$

$$\Delta_{14} = C_{14} - (U_1 + V_4) = 1 - (-5 + 5) = 1$$

$$\Delta_{21} = C_{21} - (U_2 + V_1) = 10 - (-1 + 7) = 4$$

$$\Delta_{22} = C_{22} - (U_2 + V_2) = 8 - (-1 + 6) = 3$$

$$\Delta_{24} = C_{24} - (U_2 + V_4) = 8 - (0 + 5) = 3$$

In this problem, all  $\Delta_{ij}$  values  $> 0$   $\therefore$  sol<sup>n</sup> is unique & optimum.

The sol<sup>n</sup> is given by:  $x_{11}=3$ ,  $x_{23}=3$ ,  $x_{24}=4$ ,  $x_{31}=1$ ,  $x_{32}=3$ ,  $x_{33}=1$

$$\text{Trans. cost} = \text{₹}68$$

### Degeneracy in TP

In a TP, if the no. of non-neg independent allocations is less than  $m+n-1$ , ( $m=\text{no. of rows}$ ,  $n=\text{no. of cols}$ ), there exists a degeneracy. This may occur at the initial stage or at subsequent iteration.

Solve the TP & obtain the optimal sol<sup>n</sup>.

$\delta \setminus D$	$D_1$	$D_2$	$D_3$	Sup.
$D_1$	2	2	3	10
$D_2$	4	1	2	15
$D_3$	1	3	1	40
Dem	20	15	30	

Given table is balanced.

→ Initial basic feasible sol<sup>n</sup> using NWOR

	$D_1$	$D_2$	$D_3$	Sup	$x_{11}=10$ , $x_{21}=10$
$D_1$	(10) 12	12	13	10 <sup>0</sup>	$x_{22}=5$ , $x_{32}=10$
$D_2$	(10) 4	(5) 1	12	15 <sup>10</sup> 0	$x_{33}=80$
$D_3$	1	(10) 3	(20) 1	40 <sup>30</sup> 0	
b	20 <sup>10</sup>	15 <sup>10</sup> 0	30 <sup>0</sup>		$m+n-1 = 5$

$\therefore$  no. of occupied cells = 5 and all cell allocations are independent  
we get non-degenerate sol<sup>n</sup>

$$\text{Trans. cost} = 2 \times 10 + 4 \times 10 + 1 \times 5 + 3 \times 10 + 1 \times 30 \Rightarrow \text{₹}125$$

→ Now optimal sol<sup>n</sup>:

	$D_1$	$D_2$	$D_3$	Sup	check for Assume, $V=0$ (max allocation col./row)
$D_1$	(10) 2	2	3	10	$C_{11} = U_1 + V_1 \Rightarrow 2 = U_1 + 0 \Rightarrow U_1 = 2$
$D_2$	(10) 4	(5) 1	2	15	$C_{21} = U_2 + V_1 \Rightarrow 4 = U_2 + 0 \Rightarrow U_2 = 4$
$D_3$	1	(10) 3	(20) 1	40	$C_{22} = U_2 + V_2 \Rightarrow 1 = 4 + V_2 \Rightarrow V_2 = -3$
	20	15	30		$C_{32} = U_3 + V_2 \Rightarrow 3 = U_3 - 3 \Rightarrow U_3 = 6$
	$v_1$	$v_2$	$v_3$		$C_{33} = U_3 + V_3 \Rightarrow 1 = 6 + V_3 \Rightarrow V_3 = -5$

→ calculate  $\Delta_{ij}$  for all unoccupied cell  $\Delta_{ij} = C_{ij} - (U_i + V_j)$

$$\Delta_{12} = C_{12} - (U_1 + V_2) \Rightarrow \Delta_{12} = C_{12} - (U_1 + V_2)$$

$$= 2 - (2 + (-3)) = 3$$

$$\Delta_{13} = C_{13} - (U_1 + V_3)$$

$$= 3 - (2 + (-5)) = 6.$$

$$\Delta_{31} = C_{31} - (U_3 + V_1) = -5$$

$$\Delta_{23} = C_{23} - (U_2 + V_3) = 3$$

$\therefore \Delta_{31} < 0 \Rightarrow \text{sol}^n \text{ is not optimum}$

So, to make  $\text{sol}^n$  optimum → follow these steps.

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Sup	
O <sub>1</sub>	2 <sup>(10)</sup>	2	3		
O <sub>2</sub>	4 <sup>(10) - x</sup>	1+x <sup>(5)</sup>	2		
O <sub>3</sub>	<sup>x-10</sup> 1+x <sup>(10)</sup>	3-x <sup>(20)</sup>	1		
Dem.					

calculate  $x$ .

$$x = \min(10, 10) = 10$$

\* we take allocated val. of -x then find minm.

Now, update table

Iteration table.

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Sup		D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Sup
O <sub>1</sub>	2 <sup>(10)</sup>	2	3			O <sub>1</sub>	2 <sup>(10)</sup>	2	3
O <sub>2</sub>	4 <sup>(10-10)</sup>	1 <sup>(5+10)</sup>	2		⇒	O <sub>2</sub>	4	1 <sup>(15)</sup>	2
O <sub>3</sub>	1 <sup>(10)</sup>	3 <sup>(10-10)</sup>	1 <sup>(20)</sup>			O <sub>3</sub>	1 <sup>(10)</sup>	3	1 <sup>(20)</sup>
Dem						Dem			

Now, in updated table, allocated cells = 4 < m+n-1

Hence, problem of degeneracy arises here.

### Steps for degeneracy.

Among the empty cell, we choose an empty cell having the least cost, which is an independent position. If such cell is more than one then choose any one.

Allocate the small +ve quantity  $> 0$  in the cell.

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	Sup
O <sub>1</sub>	2 <sup>(10)</sup>	2 <sup>(10)</sup>	3	
O <sub>2</sub>	4	1 <sup>(15)</sup>	2	
O <sub>3</sub>	1 <sup>(10)</sup>	3	1 <sup>(20)</sup>	
Dem				

> This is at independent pos (cell)

So, to resolve degeneracy we need to add an empty cell (1,2) and allocate  $> 0$

$$\text{now, } m+n-1 = 5$$

Hence, sol<sup>n</sup> is non-degenerable.

Again perform both steps to check if sol<sup>n</sup> is optimal or not.

	D <sub>1</sub>	D <sub>2</sub>	D <sub>3</sub>	S <sub>up</sub>	c <sub>ij</sub> = u <sub>i</sub> + v <sub>j</sub> (for all occupied cell)
O <sub>1</sub>	2 (1)	2 (5)	3		u <sub>1</sub> = 0 (let)
O <sub>2</sub>	4	1 (2)	2		u <sub>2</sub>
O <sub>3</sub>	1 (1)	3	1 (2)		u <sub>3</sub>
bom.	v <sub>1</sub>	v <sub>2</sub>	v <sub>3</sub>		v <sub>3</sub> = 2

Now,  $\Delta_{ij} = c_{ij} - (u_i + v_j)$  (for all unoccupied cell).

$$\Delta_{31} = 1 \rightarrow \Delta_{21} = 3, \Delta_{23} = 1, \Delta_{32} = 2 \quad [\text{for solving}]$$

Here all  $\Delta$  values  $> 0 \Rightarrow$  sol<sup>n</sup> is optimal.

$$\text{Sol}^n \text{ is: } x_{11} = 10, x_{31} = 10, x_{12} = 8, x_{22} = 15, x_{33} = 30$$

$$TC = (2 \times 10) + (1 \times 10) + (1 \times 15) + (1 \times 30) + (2 \times 8) = (75 + 28) \approx \$75.$$

### Assignment Problem

It is a fundamental concept in OR that deals with the optimal assignment of a no of resources to an equal no of tasks in such a way that the total cost is minimized or total profit is maximized.

Suppose there are  $n$  jobs to be performed by  $n$  person. Assume that each person can do each job at a time. The problem is to determine that which job should be assigned to which person so that total cost is minimized or total profit is maximized.

Let  $c_{ij}$  be cost of doing job  $i$  (each).

$$\text{Minimize total cost } (Z) = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij}$$

$x_{ij}$  denotes that  $j$ th job is to be assigned to  $i$ th person.

In this diagram we have  $R_{11} = 0$  and  $R_{12} = 0$ .  
 The optimal strategy is to play  $A_1$  if  $B_1 = 1$   
 and  $A_2$  if  $B_1 = 0$ .  
 This is a mixed strategy Nash equilibrium.  
 The payoffs are:  

$$\begin{array}{c|cc|c} & B_1=0 & B_1=1 & \text{Optimal} \\ \hline A_1 & 0 & 1 & 0.5 \\ A_2 & 1 & 0 & 0.5 \end{array}$$

$$U_A = (0.5 + 1) \cdot 0.5 + 1 \cdot 0.5 = 0.75 + 0.5 = 1.25$$

$$U_B = (1 + 0) \cdot 0.5 + 0 \cdot 0.5 = 0.5 + 0 = 0.5$$
  
 The concept is OR that player with the option  
 of resources to an agent to total profit is maximized  
 by and is minimized by a problem. Assume that one  
 is performed by a problem it is determined  
 which player is to get total cost  
 minimized.

Assignment Problem

The assignment problem is a special case of linear programming problem.

Assume that there are  $m$  tasks and  $n$  persons. Assume that each task can be done by one person. The cost of doing task  $i$  by person  $j$  is  $c_{ij}$ . The objective function is to minimize the total cost of assignment.

Let  $x_{ij}$  be the variable representing whether task  $i$  is assigned to person  $j$ . Then, the constraints are:

$$\sum_j x_{ij} = 1 \quad \text{for } i = 1, 2, \dots, m$$
$$\sum_i x_{ij} = 1 \quad \text{for } j = 1, 2, \dots, n$$

The objective function is:

$$\text{Minimize } Z = \sum_{i=1}^m \sum_{j=1}^n c_{ij} x_{ij}$$

where  $c_{ij}$  is the cost of assigning task  $i$  to person  $j$ .

Some additional notes:

- The cost matrix  $C$  is  $m \times n$ . The number of tasks is  $m$  and the number of persons is  $n$ .
- The cost matrix  $C$  is non-negative.
- The cost matrix  $C$  is rectangular.
- The cost matrix  $C$  is symmetric.
- The cost matrix  $C$  is sparse.

Aug 19  
A weather  
station  
was set up  
at the  
station  
on Aug 10.  
The  
station  
is  
located  
near the  
edge of  
the  
forest.

## Hungarian Method Procedure

Sol<sup>n</sup> of assignment problem can be arrived at by using Hungarian method.

- S1 Prepare a cost matrix. If cost matrix is not square then add dummy row/col with zero cost element.
- S2 Subtract the min<sup>m</sup> element in each row from all elements of respective rows.
- S3 Modify resulting matrix by subtracting min<sup>m</sup> els of each col from all elements of respective cols. Thus obtained modified matrix.  
This obtain  $\sigma$
- S4 Then draw min<sup>m</sup> no. of horizontal & vertical lines to cover all zeros in resulting matrix.  
Let the min<sup>m</sup> no of lines =  $N$ . Above 2 possible cases:  
Case I: if  $N = n$  ( $n$  = order of matrix) then an optional assignment can be made.  
Case II: if  $N < n$  then proceed to S5
- S5 Determine the smallest uncovered element in matrix. Subtract this min<sup>m</sup> element from all uncovered elements & add same element at intersection of horizontal & vertical lines. Thus obtained 2nd modified matrix.
- S6 Repeat S3 & S4 until we get case (i) of S4.
- S7 Examine rows successively until a row-wise exactly single 0 is found. Circle (0) this zero to make assignment. Then mark a cross (X) over all zeros lying in col of circled zero, showing that they can't be considered for future assignment. Continue in this manner until all zeros have been examined. Repeat same process for columns.

- S8 Repeat S6 until one of the following situation arises.  
If no unmarked 0 left, then process ends.  
If there lie more than one unmarked 0 in any col or row, circle one of the unmarked 0 & mark cross in cells of remaining zeros in its row or col. Repeat this process until no unmarked 0 is left in matrix.

s9 Thus exactly one marked circle zero in each row & col of matrix is obtained  
 The assignment corresponding to these marked circled zeros will give the optimal assignment

Types of Assignment problem

• Balanced ( $n \times n$ )

• Unbalanced ( $n \times m$ )

Solve the assignment problem using Hungarian method

Machines.

Jobs	A	B	C	D	E	
1	15	8	16	18	19	• -min <sup>m</sup> elem.
2	9	15	24	9	12	
3	12	9	4	4	4	
4	6	12	10	8	13	
5	15	17	18	12	20	

SL+S2	A	B	C	D	E	
1	5	0	8	10	11	
2	0	6	15	0	3	(Row wise detection)
3	8	5	0	0	0	
4	0	6	4	2	7	
5	3	5	6	0	8	

After performing col wise detection, we will get same table because 0 is min in each column. So, I'm not redrawing same table.

S3.	A	B	C	D	E	
1	5	0	8	10	11	Row $\rightarrow 1$ zero mark & del. col.
2	0	6	15	0	3	
3	8	5	0	0	0	
4	0	6	4	2	7	Row $\rightarrow 1 >$ zero skip.
5	3	5	6	0	8	

Now perform col scan and apply same rule

Here no of lines = 4 = N and n=5

$\therefore N < n$ .

Now find smallest uncovered element  
 $\min(8, 11, 15, 3, 4, 7, 6, 2) = 3$ .

	A	B	C	D	E
1	5	0	5	10	8
2	0	6	12	0	0
3	11	8	0	3	0
4	0	6	1	2	4
5	3	5	3	0	5

and intersection values are (8, 5, 0). so, add this 8, 5, 0 and 3 and rewrite in table and rewrite remaining values as it is.

Now go to S3. and repeat S3.

	A	B	C	D	E
1	5	0	5	10	8
2	0	6	12	0	10
3	11	8	0	3	0
4	0	6	1	2	4
5	3	5	3	0	5

i. this is the only  
 remaining  
 ... make & odd.  
 ... two 0 already  
 deleted

here,  $N=5$ ,  $n=5$  and  $N=n$ , soln is optimal.

so, now we can form assignment.

Jobs                      Machine

1	B
2	E
3	C
4	A
5	D

$$\begin{aligned}
 \text{Min}^m \text{ total cost} &= (1, B) = 8 ; (2, E) = 12 ; (3, C) = 4 ; (4, A) = 6 \\
 &\quad \& (5, D) = 12 \\
 &= 8 + 12 + 4 + 6 + 12 = \$42
 \end{aligned}$$

Solve the AP. Find optimal solution of jobs to machines to minimize the total processing time and also find for which machine no job is assigned.

Jobs	A	B	C	D	E
1	4	3	6	2	7
2	10	12	11	14	16
3	4	3	2	1	5
4	8	7	6	9	6

Since, the matrix is not balanced.  $\therefore$  we add a dummy job 5 with corresponding entries 0.

Jobs	A	B	C	D	E
1	4	3	6	2 min <sup>m</sup>	7
2	10	12	11	14	16
3	4	3	2	1	5
4	8	7	6	9	6
5	0	0	0	0	0

Jobs	A	B	C	D	E
1	2	1	4	0	5
2	0	2	1	4	6
3	3	2	1	0	4
4	2	1	0	3	0
5	0	0	0	0	0

Here  $N=4$  and  $n=5 \rightarrow N < n \rightarrow$  sol<sup>m</sup> is not optimal.

So, from uncovered value we get  $\min^m = 0$ .

Jobs	A	B	C	D	E
1	1	0	3	0	4
2	0	2	1	5	6
3	2	1	0	0	3
4	2	1	0	4	0
5	0	0	0	1	0

Now,  $n=5$  and  $N=5 \rightarrow N=n$

$\rightarrow$  sol' is now optimal we can get.

Jobs	A	B	C	D	E
1	1	0	3	0	4
2	0	2	1	5	6
3	2	1	0	0	3
4	2	1	0	4	0
5	X	0	0	1	0

- row wise check  $\rightarrow$  only one zero  $\rightarrow$  mark  $\rightarrow$  & cross all column zero
  - more than 1 zero  $\rightarrow$  skip
- $\rightarrow$  Same Rule for column

Now we will randomly choose any one zero and then cross all zero of this zero's row & col.

, randomly sel

	A	B	C	D	E
1	1	0	3	X	4
2	0	2	1	5	6
3	2	1	X	0	3
4	2	1	0	4	X
5	X	X	X	X	0

After that D contains single zero so mark it & delete its resp. row & col zero

Again choose randomly any zero.  $\rightarrow$  col (4,C) chosen.  
 so cross its resp. zero in row & col  
 $\rightarrow$  done in upper table  
 $\rightarrow$  now remaining only one zero (5,E)

$\rightarrow$  optimal assignment

Mark.

Job

Machine

1

B

2

A

3

D

4

C

5

$(1, B) = 3$ ,  $(2, A) = 10$ ,  $(3, D) = 1$ ,  $(4, C) = 6$ ,  $(5, E) = 0$ .  
 So, optimal soln is  $= 3 + 10 + 1 + 6 + 0 = 20$  hr.

### Maximization in Assignment Problem.

Q. Find assignment of mechanics to job that will result in max<sup>im</sup> profit.

	A	B	C	D	E	max per day
1	62	78	50	111	82	
2	71	87	61	73	59	
3	87	92	111	71	81	
4	48	64	82	77	80	
5	0	0	0	0	0	

Given matrix is not a sq. matrix. Hence we introduce a dummy mechanic 5 with all elements 0.

Now we convert this profit matrix into loss matrix by subtracting all elements from highest element: (111)

49	33	61	0	29	Here we r selecting min <sup>im</sup> element row wise.
40	27	50	32	52	
24	19	0	40	30	
63	47	24	34	51	
111	111	111	111	111	

Row minima or row reduction matrix:

49	33	61	0	29	Here we r selecting min <sup>im</sup> ele. column
13	0	23	11	25	
24	19	0	40	30	
39	28	0	10	7	
0	0	0	0	0	

In each col min val = 0

→ Redraw same table for col minimum or col reduction matrix

49	33	61	0	29
13	0	23	11	25
24	19	0	40	30
39	28	0	10	7
0	0	0	0	0

Now,  $N=4$  &  $n=5 \rightarrow N < n$ .

" $N < n$ " "sol" is not optimal.

→ Update matrix (2nd modified matrix).

→  $\min(\text{uncovered value}) = 7$ .

For uncovered values:  $\text{uncovered val} = \text{uncovered val} - 7$

For values that lies on line intersection →  $\text{cume} + 7$  then write.

49	40	68	0	29
6	0	23	4	18
17	19	0	33	23
32	23	0	3	0
0	7	7	0	0

Now, here  $N=5 = n$ . → "sol" we will get will be optimal.

" we make the assignment.

49	40	68	0	29
6	0	23	4	18
17	19	0	33	23
32	23	0	3	0
0	7	7	0	0

The optimum assignment is.

mechanic Job

1	B
2	B
3	C
4	E
5	A

The max profit is given by:  $111 + 84 + 111 + 80 + 0$

= ₹ 386