

10) A Project schedule has the following characteristics.

Activity	1-2	1-3	2-4	3-4	3-5	4-5	5-6	5-7	6-8	7-8	8-9	9-10
Time (days)	4	1	1	1	6	5	4	8	1	2	5	7

- a) Construct a NW diagram.
- b) Compute the earliest time & latest even time.
- c) Determine the critical path & total project duration. [not in syllabus]

OR PPT Soln 23

22/5/25

hrA

1. What are the various types of models?
- 1) Linear Programming model - Optimize with linear constraints.
- 2) Integer Programming model - Like LP with integers.
- 3) Non-linear programming m. - Involves non-linear functions.
- 4) Dynamic Prog. m. - Solves in stages.
- 5) Queuing m. - Analyzes waiting lines.
- 6) Simulation m. - Imitates real systems
- 7) Inventory m. - manages stock levels.
- 8) Game theory m. - competitive decisions.
- 9) Network m. - Graph-based problems.
- 10) Decision theory - choices under uncertainty.

2) Define a feasible region.

A feasible region is the set of all possible solutions that satisfy all the constraints of a given problem. In short, the area containing all points that meet the problem's constraints.

3) State the necessary & sufficient condition for the existence of a feasible solution to a transportation problem. [Done]

4) What are the main phases of a project? [Done]

5) What are the diff. types of inventories?

i) Raw material

ii) Safety (Buffer)

iii) Pipeline (Transit)

iv) Decoupling

v) Anticipation

vi) Dead

6-B  
Q) What are the advantages of linear programming techniques?

i) Optimal resource use - maximize profit / minimize cost efficiently.

ii) Clear decision making - provides a structured, mathematical approach.

iii) Handles constraints - considers multiple restrictions simultaneously.

iv) Flexibility - can be applied to various industries and problems.

v) Improves productivity - helps in better planning & resource allocation.

vi) Supports sensitivity analysis - shows how changes affect outcomes.

2) State the characteristics of standard form & write the standard form of linear programming problems to matrix form?

Characteristics of standard form (LP)

i) Objective func is to be maximized.

ii) All constraints are equalities ( $\geq$ ).

iii) All variables are non-negative ( $x_i \geq 0$ )

iv) RHS of constraints is non-negative.

Matrix form of Standard LP.

Maximize  $Z = C^T x$ , subject to:

$Ax = b$ ,  $x \geq 0$

$C$  = objective coefficients

$x$  = decision variables

$A$  = constraint coefficients

$b$  = RHS vals.

3) Write Vogel's approximation method for  
Solving T.P. [Done]

4) Explain unbalanced assignment problem.

5) Distinguish b/w PERT & CPM. [Done]

### PERT

i) It stands for program evaluation & review technique.

ii) Time is estimated & uses focuses on time estimation & uncertainty.

iii) Activity time is probabilistic.

iv) Cost analysis is not emphasized.

v) Application - Research & development.

6) What are the main objectives of an inventory model? [N.I.S] → (Not in syllabus)

i) minimize total cost, ii) avoid stockouts, iii) optimize order size & timing, iv) ensure

smooth operations, v) maintain service level.

7) Write down short note on Game Discipline.

8) State diff. types of games. [n.p.s]

i) Cooperative players form coalitions.

ii) Non-cooperative players act independently.

iii) Zero-sum - one's gain = another's loss.

iv) Non-zero sum - All can gain or loss.

v) Symmetric - same strategies for all.

vi) Asymmetric - different strategies / payoffs.

vii) Perfect information - all moves are known.

viii) Squential - players move in turns.

ix) Imperfect info - some moves are hidden.

x) Simultaneous - players move at once.

Solution to Group C Question 1

Problem Statement:

$$\text{Minimize } z = x + y$$

Subject to:

$$1. 5x + 9y \leq 45$$

$$2. x + y \geq 2$$

$$3. y \leq 4$$

$$4. x, y \geq 0$$

Step 1: Identify the Constraints and Plot the Feasible Region

1. Constraint 1:  $5x + 9y \leq 45$

- When  $x = 0, y = 5$
- When  $y = 0, x = 9$

◦ Plot the line joining (0, 5) and (9, 0).

The feasible region is below this line.

2. Constraint 2:  $x + y \geq 2$

- When  $x = 0, y = 2$
  - When  $y = 0, x = 2$
- Plot the line joining (0, 2) and (2, 0).

The feasible region is above this line.

3. Constraint 3:  $y \leq 4$

- A horizontal line at  $y = 4$ . The feasible region is below this line.

4. Non-negativity Constraints:  $x, y \geq 0$

- The feasible region is in the first quadrant.

Step 2: Find the Corner Points of the Feasible Region

The feasible region is bounded by the intersection points of the constraints. Let's find these points:

1. Intersection of  $5x + 9y = 45$  and

$x + y = 2$ :

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## Step 2: Find the Corner Points of the Feasible Region

The feasible region is bounded by the intersection points of the constraints. Let's find these points:

1. Intersection of  $5x + 9y = 45$  and  $x + y = 2$ :

- Solve the system:

$$x + y = 2 \Rightarrow x = 2 - y$$

Substitute into  $5x + 9y = 45$ :

$$5(2 - y) + 9y = 45$$

$$10 - 5y + 9y = 45$$

$$4y = 35 \Rightarrow y = 8.75$$

$$x = 2 - 8.75 = -6.75$$

Not feasible (since  $x < 0$ ).

2. Intersection of  $5x + 9y = 45$  and

$$y = 4:$$

- Substitute  $y = 4$ :

$$5x + 36 = 45$$

$$5x = 9 \Rightarrow x = 1.8$$

Point: (1.8, 4)

3. Intersection of  $x + y = 2$  and  $y = 4$

:

- Substitute  $y = 4$ :

$$x + 4 = 2 \Rightarrow x = -2$$

Not feasible (since  $x < 0$ ).

4. Intersection of  $x + y = 2$  and 0

:

- Substitute  $y = 0$ :

$$x = 2$$

Point: (2, 0)

5. Intersection of  $5x + 9y = 45$  and

$$y = 0:$$

- Substitute  $y = 0$ :

$$5x = 45 \Rightarrow x = 9$$

Point: (9, 0)

6. Intersection of  $x = 0$  and  $x + y = 2$ :

2:

- Substitute  $x = 0$ :

$$y = 2$$

Point: (0, 2)

7. Intersection of  $x = 0$  and  $5x + 9y = 45$ :

- Substitute  $x = 0$ :

$$y = 5$$

But  $y \leq 4$ , so not feasible.

8. Intersection of  $x = 0$  and  $y = 4$ :

- Point: (0, 4)



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Step 3: Evaluate the Objective Function at  
Each Corner Point

The feasible corner points are:

1. (1.8, 4)
2. (2, 0)
3. (9, 0)
4. (0, 2)
5. (0, 4)

Now, evaluate  $z = x + y$  at these points:

1.  $z = 1.8 + 4 = 5.8$
2.  $z = 2 + 0 = 2$
3.  $z = 9 + 0 = 9$
4.  $z = 0 + 2 = 2$
5.  $z = 0 + 4 = 4$



Step 4: Identify the Minimum Value of  $z$

The minimum value of  $z$  is 2, achieved at the points:

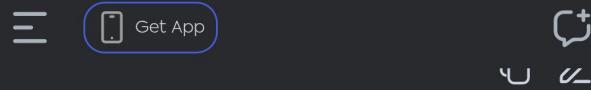
- (2, 0)
- (0, 2)

Final Answer:



The optimal solution is  $z = 2$  at the points (2, 0) and (0, 2). This means there are multiple optimal solutions along the line segment joining these two points. The minimum value of  $z$  is 2.





## Solution to Group C Question 2

Problem Statement:

$$\text{Maximize } z = 3x + 2y$$

Subject to:

$$1. x + y \leq 4$$

$$2. x - y \leq 2$$

$$3. x, y \geq 0$$

---

Step 1: Convert Inequalities to Equations and Introduce Slack Variables

To solve using the Simplex method, we first convert the inequalities into equations by introducing slack variables  $s_1$  and  $s_2$ :

$$1. x + y + s_1 = 4$$

$$2. x - y + s_2 = 2$$

The objective function becomes:

$$z = 3x + 2y + 0s_1 + 0s_2$$

---

Step 2: Construct the Initial Simplex Tableau

We set up the initial tableau with the coefficients of the constraints and the objective function:

Basis	x	y
$s_1$	1	1
$s_2$	1	-1
$z$	-3	-2

- Basis: The initial basic variables are  $s_1$

- and  $s_2$ .

- Objective Row: The coefficients of  $x$



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## Step 2: Construct the Initial Simplex Tableau

We set up the initial tableau with the coefficients of the constraints and the objective function:

$s_1$	$s_2$	RHS
1	0	4
0	1	2
0	0	0

- Basis: The initial basic variables are  $s_1$  and  $s_2$ .
- Objective Row: The coefficients of  $x$  and  $y$  are negative, indicating the current solution is not optimal.

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### Step 3: Determine the Entering and Leaving Variables

1. Entering Variable: Choose the most negative coefficient in the objective row. Here,  $x$  has a coefficient of  $-3$ , so  $x$  enters the basis.

2. Leaving Variable: Calculate the minimum ratio  $\frac{\text{RHS}}{\text{Pivot Column}}$  for the positive entries in the  $x$ -column:

- For  $s_1$ :  $\frac{4}{1} = 4$
- For  $s_2$ :  $\frac{2}{1} = 2$

The minimum ratio is  $2$ , so  $s_2$  leaves the basis.



### Step 4: Perform the Pivot Operation

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#### Step 4: Perform the Pivot Operation

The pivot element is at the intersection of the  $x$ -column and the  $s_2$ -row (value = 1).

##### 1. Update the Pivot Row ( $s_2$ ):

Divide the entire row by the pivot element (1):

$$\begin{aligned}x - y + s_2 &= 2 \rightarrow x - y + \\s_2 &= 2\end{aligned}$$

##### 2. Update the Other Rows:

- For  $s_1$ : Subtract the pivot row from

$s_1$ :

$$\begin{aligned}(1 - 1)x + (1 - (-1))y + \\(1 - 0)s_1 + (0 - 1)s_2 &= \\4 - 2\end{aligned}$$

$$0x + 2y + s_1 - s_2 = 2$$

- For  $\mathcal{Z}$ : Add 3 times the pivot row to the objective row:

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the objective row:

$$(-3 + 3 \cdot 1)x + (-2 + 3 \cdot$$

$$(-1))y + (0 + 3 \cdot 0)s_1 +$$

$$(0 + 3 \cdot 1)s_2 = 0 + 3 \cdot 2$$

$$0x - 5y + 0s_1 + 3s_2 = 6$$

The updated tableau is:

Basis	$x$	$y$
$s_1$	0	2
$x$	1	-1
$z$	0	-5

Step 5: Second Iteration



1. Entering Variable: The most negative

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the objective row:

$$(-3 + 3 \cdot 1)x + (-2 + 3 \cdot$$

$$(-1))y + (0 + 3 \cdot 0)s_1 +$$

$$(0 + 3 \cdot 1)s_2 = 0 + 3 \cdot 2$$

$$0x - 5y + 0s_1 + 3s_2 = 6$$

The updated tableau is:

$s_1$	$s_2$	RHS
1	-1	2
0	1	2
0	3	6

Step 5: Second Iteration



1. Entering Variable: The most negative

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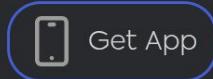


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### Step 5: Second Iteration

1. Entering Variable: The most negative coefficient in the objective row is  $-5$  for  $y$ , so  $y$  enters the basis.

2. Leaving Variable: Calculate the minimum ratio:

- For  $s_1$ :  $\frac{2}{2} = 1$
- For  $x$ :  $\frac{2}{-1}$  (ignore, since the denominator is negative)

The minimum ratio is  $1$ , so  $s_1$  leaves the basis.

---

### Step 6: Perform the Pivot Operation

The pivot element is at the intersection of the  $y$ -column and the  $s_1$ -row (value =  $2$ ). 

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The pivot element is at the intersection of the  $y$ -column and the  $s_1$ -row (value = 2).

1. Update the Pivot Row ( $s_1$ ):

Divide the entire row by 2:

$$0x + y + 0.5s_1 - 0.5s_2 = 1$$

2. Update the Other Rows:

- For  $x$ : Add the pivot row to the  $x$ -row:

$$1x + (-1 + 1)y + (0 + 0.5)s_1 + (1 - 0.5)s_2 = 2 + 1$$

$$x + 0y + 0.5s_1 + 0.5s_2 = 3$$

- For  $z$ : Add 5 times the pivot row to the objective row:

$$0x + (-5 + 5 \cdot 1)y + (0 + 5 \cdot 0.5)s_1 + (3 + 5 \cdot (-0.5))s_2 = 6 + 5 \cdot 1$$

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$$(-0.5)s_2 = 6 + 5 \cdot 1$$
$$0x + 0y + 2.5s_1 + 0.5s_2 =$$
$$11$$

The updated tableau is:

Basis	$x$	$y$
$y$	0	1
$x$	1	0
$z$	0	0

Step 7: Check for Optimality

The objective row has no negative

coefficients, so the current solution is



optimal.

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$$(-0.5)s_2 = 6 + 5 \cdot 1$$
$$0x + 0y + 2.5s_1 + 0.5s_2 =$$
$$11$$

The updated tableau is:

$s_1$	$s_2$	RHS
0.5	-0.5	1
0.5	0.5	3
2.5	0.5	11

#### Step 7: Check for Optimality

The objective row has no negative

coefficients, so the current solution is

optimal.



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coefficients, so the current solution is optimal.

- Basic Variables:

$$x = 3, y = 1$$

- Non-Basic Variables:

$$s_1 = 0, s_2 = 0$$

- Objective Value:

$$z = 3(3) + 2(1) = 11$$

---

Final Answer:

The optimal solution is  $x = 3, y = 1$ , achieving a maximum value of  $z = 11$ .



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is,  $(A_1, B_2)$ .

**Example 19.4** Solve the game whose pay-off matrix is given below.

$$\begin{bmatrix} -2 & 0 & 0 & 5 & 3 \\ 3 & 2 & 1 & 2 & 2 \\ -4 & -3 & 0 & -2 & 6 \\ 5 & 3 & -4 & 2 & -6 \end{bmatrix}$$

**Solution**

	$B_1$	$B_2$	$B_3$	$B_4$	$B_5$	Row minima
Player A	$A_1$	-2	0	0	5	3
	$A_2$	3	2	1	2	2
	$A_3$	-4	-3	0	-2	6
	$A_4$	5	3	-4	2	-6
Column maxima		5	3	1	5	6

$$\text{Maxi(minimum)} = \underline{\gamma} = \text{Max}(-2, 1, -4, -6) = 1.$$

$$\text{Mini(maximum)} = \bar{\gamma} = \text{Min}(5, 3, 1, 5, 6) = 1.$$

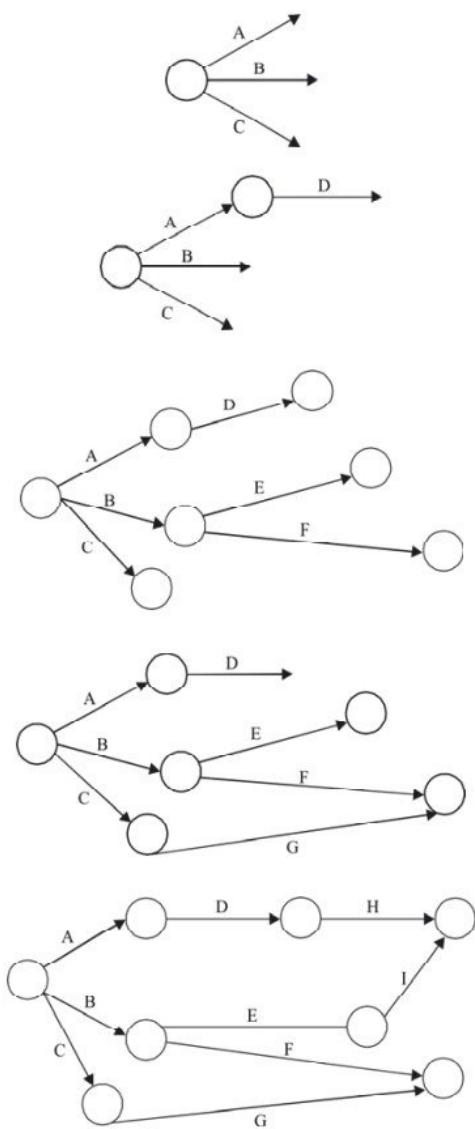
Since,  $\underline{\gamma} = \bar{\gamma} = 1$ , there exists a saddle point. Value of the game is 1. The position of the saddle point is the optimal strategy and is given by,  $[A_2, B_3]$ .

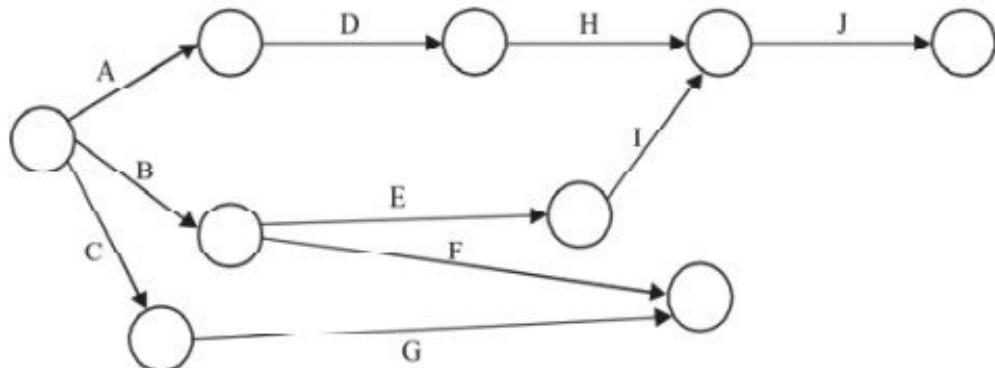
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**Example 15.2** Construct a network for each of the projects whose activities and their precedence relationships are given below.

Activity	A	B	C	D	E	F	G	H	I	J	K
Predecessor	-	-	-	A	B	B	C	D	E	H, I	F, G

**Solution** A, B and C are the concurrent activities as they start simultaneously. B becomes the predecessor of activities E and F. Since the activities J and K have two preceding activities, a dummy may be introduced (if possible).





Finally we have,

