

ECE 58000 FunWork4

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Problem 1 Exercise 12.7 from the textbook on page 202 in the textbook. We are given two mixtures, A and B. Mixture A contains 30% gold, 40% silver, and 30% platinum, whereas mixture B contains 10% gold, 20% silver, and 70% platinum (all percentages of weight). We wish to determine the ratio of the weight of mixture A to the weight of mixture B such that we have as close as possible to a total of 5 ounces of gold, 3 ounces of silver, and 4 ounces of platinum. Formulate and solve the problem using the linear least-squares method.

Solution to problem 1 We can rewrite this problem in matrix form as below Let: x_1 be the weight of mixture A in oz, x_2 be the weight of mixture B in oz. We aim to find x_1 and x_2 that minimize this objective function. To solve it using the linear least-squares method, we need to rewrite the problem in matrix form. The objective function can be rewritten as, $f(x) = \|\mathbf{Ax} - \mathbf{b}\|^2$

$$f(x) = \frac{1}{2} \mathbf{x}^T (2\mathbf{A}^T \mathbf{A}) \mathbf{x} - \mathbf{x}^T (2\mathbf{A}^T \mathbf{b}) + \mathbf{b}^T \mathbf{b}$$

where, $A = \begin{bmatrix} 0.3 & 0.1 \\ 0.4 & 0.2 \\ 0.3 & 0.7 \end{bmatrix}$, $b = \begin{bmatrix} 5 \\ 3 \\ 4 \end{bmatrix}$ Now, to find the least squares solution, we

solve the normal equations for \mathbf{x}^* as in page 182: $\mathbf{A}^T \mathbf{A} \mathbf{x}^* = \mathbf{A}^T \mathbf{b}$

we can compute the matrices $\mathbf{A}^T \mathbf{A}$ and $\mathbf{A}^T \mathbf{b}$, and then solve for \mathbf{x}^* using matlab using the following script

```
1 % Given data converted into matrix form
2 A = [0.3, 0.1; 0.4, 0.2; 0.3, 0.7]; % Coefficient matrix
3 b = [5; 3; 4]; % Right-hand side vector
4
5 % Calculate A_transpose * A
6 ATA = A.' * A;
7
8 % Calculate A_transpose * b
9 ATB = A.' * b;
10
11 % Solve the system of equations using ATA * X = ATB
12 x_star = ATA \ ATB;
13
14 % Extract the values of x and y
15 x_1 = x_star(1);
16 x_2 = x_star(2);
17
18 % Calculate the ratio of weights of mixture A to mixture B
```

```

19 ratio = x_1 / x_2;
20
21 % Display results
22 fprintf('Weight of mixture A: %.3f\n', x_1);
23 fprintf('Weight of mixture B: %.3f\n', x_2);
24 fprintf('Ratio of weight of mixture A to mixture B: %.3f\n', ratio);

```

The output of the Matlab code is provided below:

```

1
2 Weight of mixture A: 10.5665
3 Weight of mixture B: 0.9606
4 Ratio of weight of mixture A to mixture B: 11.0000

```

————Answer————

Problem 2 Minimize the Griewank function,

$$f(x_1, x_2) = 1 + \frac{x_1^2}{4000} + \frac{x_2^2}{4000} - \cos(x_1) \cos\left(\frac{x_2}{\sqrt{2}}\right)$$

over the search area $[-7, 7] \times [-7, 7]$ using the PSO algorithm and produce plots of the best, average, and the worst objective function values in the population for every generation

Solution to problem 2 Below I show the matlab code for PSO Algo implementation on the function.

```

1 % Clear workspace
2 clc
3 clear
4 close all
5
6 % Define the objective function
7 syms x1 x2
8 f_def = 1 + x1.^2 / 4000 + x2.^2 / 4000 - cos(x1) .* cos(x2 / sqrt(2));
9 f = matlabFunction(f_def);
10
11 % Define the range of x1 and x2
12 x1_range = linspace(-7, 7, 100);
13 x2_range = linspace(-7, 7, 100);
14
15 % Define the PSO parameters
16 num_particles = 50;           % Size of swarm
17 i_max_iter = 100;            % Max number of iterations
18 inertia_w = 0.7;             % Inertial constant < 1.0
19 cognitive_c1 = 2.0;          % Cognitive constant, usually 2.0
20 social_c2 = 2.0;             % Social constant, usually 2.0
21
22 % Empty arrays to store best, average, and worst objective function values
23 best_val = zeros(i_max_iter, 1);

```

```

24 ave_val = zeros(i_max_iter, 1);
25 worst_val = zeros(i_max_iter, 1);
26
27 % Initiate random positions for particles within specified ranges
28 x1_pos = rand(num_particles, 1) * (max(x1_range) - min(x1_range)) + min(x1_range)
29 ;
30 x2_pos = rand(num_particles, 1) * (max(x2_range) - min(x2_range)) + min(x2_range)
31 ;
32 % Define article position and particle velocity
33 p_pos = [x1_pos, x2_pos];
34 p_vel = rand(num_particles, 2);
35
36 % Initialize the best particle position and best global position
37 p_best = p_pos;
38 gbest_pos = p_pos(1,:);
39 gbest_val = f(gbest_pos(1), gbest_pos(2));
40
41 % Initialize the figure for subplots
42 figure('Position', [0, 0, 800, 350]);
43 ax1 = subplot(1, 2, 1);
44 xlabel('x1');
45 ylabel('x2');
46 zlabel('Objective Function Value');
47 title('PSO Optimization Progress');
48 hold(ax1, 'on');
49
50 % Initialize the surface plot
51 [x1_grid, x2_grid] = meshgrid(x1_range, x2_range);
52 f_values = f(x1_grid, x2_grid);
53
54 % Initialize the contour and particle plot
55 contourf(x1_grid, x2_grid, f_values, 'LevelStep', 0.3, 'LineWidth', 0.2, '
    LineStyle', '--', 'ShowText', 'on', 'LabelFormat', '%0.1f');
56
57 p_plot = scatter([], [], 10, 'r', 'filled'); % Empty scatter plot with red
    filled circles
58 p_plot.MarkerEdgeColor = 'b';
59
60 % PSO main loop
61 for iter = 1:i_max_iter
62     % Update particle positions and velocities
63     for i = 1: num_particles
64
65         % Generate vectors
66         r = rand();
67         s = rand();
68
69         % Algo implementation
70         p_vel(i,:) = inertia_w * p_vel(i,:) + cognitive_c1 * r .* (p_best(i,:) -
            p_pos(i,:)) + social_c2 * s .* (gbest_pos - p_pos(i,:));
71         p_pos(i,:) = p_pos(i,:) + p_vel(i,:);
72
73         % Correction factor
74         if p_pos(i,1) > max(x1_range)
75             p_pos(i,1) = max(x1_range);

```

```

76         elseif p_pos(i,1) < min(x1_range)
77             p_pos(i,1) = min(x1_range);
78         end
79
80         if p_pos(i,2) > max(x2_range)
81             p_pos(i,2) = max(x2_range);
82         elseif p_pos(i,2) < min(x2_range)
83             p_pos(i,2) = min(x2_range);
84         end
85
86
87         % Update personal best
88         if f(p_pos(i,1), p_pos(i,2)) < f(p_best(i,1), p_best(i,2))
89             p_best(i,:) = p_pos(i,:);
90         end
91     end
92
93     % Update global best
94     for i = 1:num_particles
95         if f(p_best(i,1), p_best(i,2)) < gbest_val
96             gbest_pos = p_best(i,:);
97             gbest_val = f(gbest_pos(1), gbest_pos(2));
98         end
99     end
100
101     % Update particle plot
102     % set(p_plot, 'XData', p_pos(:,1), 'YData', p_pos(:,2), 'ZData', f(p_pos(:,1)
103     , p_pos(:,2)));
104     set(p_plot, 'XData', p_pos(:,1), 'YData', p_pos(:,2));
105
106     % disp(iter)
107
108     % Pause for a short duration to create cool animation effect (optional)
109     pause(0.1);
110
111     % Store best, average, and worst objective function values for this iteration
112     best_val(iter) = min(f(p_pos(:,1), p_pos(:,2)));
113     best_gbest_val(iter) = min(gbest_val);
114     ave_val(iter) = mean(f(p_pos(:,1), p_pos(:,2)));
115     worst_val(iter) = max(f(p_pos(:,1), p_pos(:,2)));
116 end
117
118 % Display final result
119 disp('Optimization finished. ');
120 disp(['Best solution found: x1 = ', num2str(gbest_pos(1)), ', x2 = ', num2str(
121     gbest_pos(2))]);
122 disp(['Minimum value: ', num2str(gbest_val)]);
123
124 % Plotting the best, average, and worst objective function values
125 generation = 1:i_max_iter;
126 ax2 = subplot(1, 2, 2);
127 plot(ax2, generation, best_gbest_val, 'blue', generation, best_val, 'g',
128     generation, ave_val, 'b', generation, worst_val, 'r');
129 plot(ax2, generation, best_gbest_val, 'greeno-', generation, best_val, 'blueo-',
130     generation, ave_val, 'blacko-', generation, worst_val, 'redo-', 'MarkerSize'
131     , 2);

```

```

128 title(ax2, 'PSO of Griwank Function');
129 xlabel(ax2, 'Generation');
130 ylabel(ax2, 'Objective Function Value');
131 legend(ax2, 'Global Best', 'Best', 'Average', 'Worst');
132 grid(ax2, 'on');

```

Below the result output & plot of Global best, objective function's best, average and the worst objective function value with swarm size of 50, with 100 iteration or generations with 0.7 as inertia and 2.0 for c_1 and c_2 .

```

1 Optimization finished.
2 Best solution found: x1 = -1.4995e-05, x2 = 7.9562e-06
3 Minimum value: 1.2832e-10

```

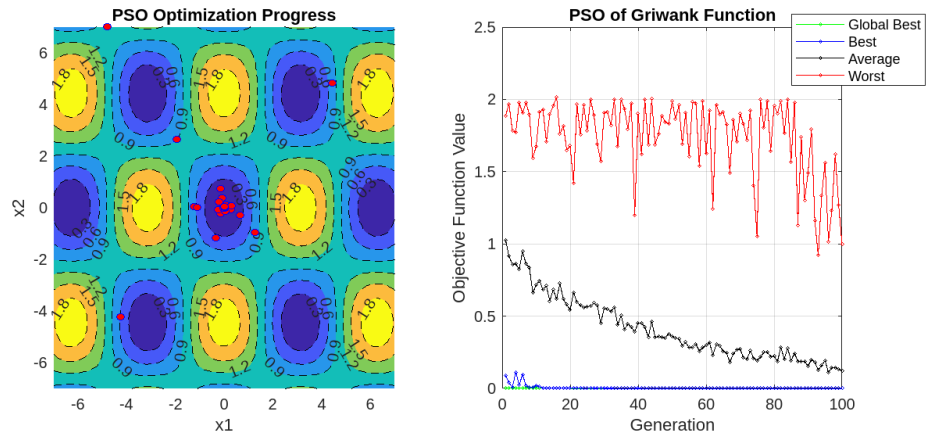


Figure 1: PSO Algo: Griewank Function with 50 swarm size & 100 iterations

Next result output & plot of Global best, objective function's best, average and the worst objective function value with swarm size of 50, with 500 iteration or generations with 0.7 as inertia and 2.0 for c_1 and c_2 . It shows how the average and worst objective function values starts to converge at large iterations

```

1 Optimization finished.
2 Best solution found: x1 = 8.3276e-09, x2 = 9.8046e-09
3 Minimum value: 0

```

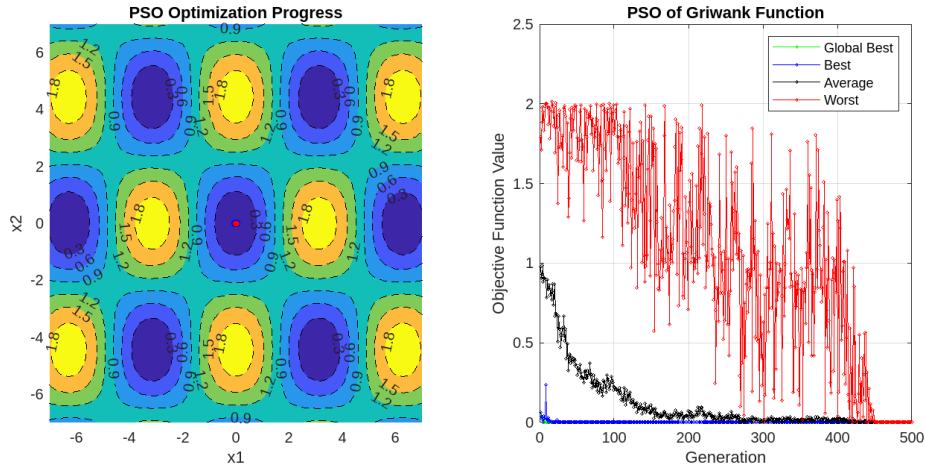


Figure 2: PSO Algo: Griewank Function with 50 swarm size & 500 iterations

—————Answer—————

Problem 3 Minimize the function from Example 14.3 on page 237 in the textbook. The function provided is,

$$f(x, y) = 3(1 - x)^2 e^{-x^2 - (y+1)^2} - 10 \left(\frac{x}{5} - x^3 - y^5 \right) e^{-x^2 - y^2} - \frac{e^{-(x+1)^2 - y^2}}{3}$$

over the search area $[-3, 3] \times [-3, 3]$ using the PSO algorithm and produce plots of the best, average, and the worst objective function values in the population for every generation.

Solution to problem 3 Below I show the matlab code for PSO Algo implementation on the function.

```

1 % Clear workspace
2 clc
3 clear
4 close all
5 rng(1,"twister");
6
7 % Define the objective function
8 syms x y
9 f_def = 3*(1-x).^2 .* exp(-x.^2-(y+1).^2) ...
10         - 10*((x/5) - x.^3 - y.^5) .* exp(-x.^2 - y.^2) ...
11         - exp(-(x+1).^2 - y.^2)/3;
12 f = matlabFunction(f_def);
13

```

```

14 % Define the range of x and y
15 x_range = linspace(-3, 3, 100);
16 y_range = linspace(-3, 3, 100);
17
18 % Define the PSO parameters
19 num_particles = 30;           % Size of swarm
20 i_max_iter = 100;            % Max number of iterations
21 inertia_w = 0.7;             % Intertial constant < 1.0
22 cognitive_c1 = 1.5;          % Cognitive constant, usually 2.0
23 social_c2 = 1.5;             % Social constant, usually 2.0
24 phi = 4.1;
25 kappa = 2/(abs(2-phi-sqrt(phi^2-4*phi)));
26
27 % Empty arrays to store best, average, and worst objective function values
28 best_val = zeros(i_max_iter, 1);
29 ave_val = zeros(i_max_iter, 1);
30 worst_val = zeros(i_max_iter, 1);
31
32 % Initiate random positions for particles within specified ranges
33 x_pos = rand(num_particles, 1) * (max(x_range) - min(x_range)) + min(x_range);
34 y_pos = rand(num_particles, 1) * (max(y_range) - min(y_range)) + min(y_range);
35
36 % Define article position and particle velocity
37 p_pos = [x_pos, y_pos];
38 p_vel = rand(num_particles, 2);
39
40 % Initialize the best particle position and best global position
41 p_best = p_pos;
42 gbest_pos = p_pos(1,:);
43 gbest_val = f(gbest_pos(1), gbest_pos(2));
44
45 % Initialize the figure for subplots
46 figure('Position', [0, 0, 800 , 350]);
47 ax = subplot(1, 2, 1);
48 xlabel('x');
49 ylabel('y');
50 zlabel('Objective Function Value');
51 title('PSO Optimization Progress');
52 hold(ax, 'on');
53
54 % Initialize the surface plot
55 [x_grid, y_grid] = meshgrid(x_range, y_range);
56 f_values = f(x_grid, y_grid);
57
58 % Initialize the particle plot
59 contourf(x_grid, y_grid, f_values, 'LevelStep', 1, 'LineWidth', 0.1, 'LineStyle',
        '--', 'ShowText','On', 'LabelFormat','%0.1f');
60 p_plot = scatter([], [], 50, 'r', 'filled'); % Empty scatter plot with red
        filled circles
61 p_plot.MarkerEdgeColor = 'b';
62
63
64 % PSO main loop
65 for iter = 1:i_max_iter
66     % Update particle positions and velocities
67     for i = 1: num_particles
68

```

```

69     % Generate vectors
70     r = rand();
71     s = rand();
72
73     % Algo implementation
74     p_vel(i,:) = inertia_w * p_vel(i,:) + cognitive_c1 * r .* (p_best(i,:) -
p_pos(i,:)) + social_c2 * s .* (gbest_pos - p_pos(i,:));
75
76     % Clerc's Cnstriction factor
77     % p_vel(i,:) = kappa*(p_vel(i,:) + cognitive_c1 * r .* (p_best(i,:) -
p_pos(i,:)) + social_c2 * s .* (gbest_pos - p_pos(i,:));
78     p_pos(i,:) = p_pos(i,:) + p_vel(i,:);
79
80     % Correction factor
81     if p_pos(i,1) > max(x_range)
82         p_pos(i,1) = max(x_range);
83     elseif p_pos(i,1) < min(x_range)
84         p_pos(i,1) = min(x_range);
85     end
86
87     if p_pos(i,2) > max(y_range)
88         p_pos(i,2) = max(y_range);
89     elseif p_pos(i,2) < min(y_range)
90         p_pos(i,2) = min(y_range);
91     end
92
93     % Update personal best
94     if f(p_pos(i,1), p_pos(i,2)) < f(p_best(i,1), p_best(i,2))
95         p_best(i,:) = p_pos(i,:);
96     end
97 end
98
99 % Update global best
100 for i = 1:num_particles
101     if f(p_best(i,1), p_best(i,2)) < gbest_val
102         gbest_pos = p_best(i,:);
103         gbest_val = f(gbest_pos(1), gbest_pos(2));
104     end
105 end
106
107 % Update particle plot
108 % set(p_plot, 'XData', p_pos(:,1), 'YData', p_pos(:,2), 'ZData', f(p_pos(:,1)
, p_pos(:,2)));
109 set(p_plot, 'XData', p_pos(:,1), 'YData', p_pos(:,2));
110
111 % disp(iter)
112
113 % Pause for a short duration to create cool animation effect (optional)
114 pause(0.1);
115
116 % Store best, average, and worst objective function values for this iteration
117 best_val(iter) = min(f(p_pos(:,1), p_pos(:,2)));
118 best_gbest_val(iter) = min(gbest_val);
119 ave_val(iter) = mean(f(p_pos(:,1), p_pos(:,2)));
120 worst_val(iter) = max(f(p_pos(:,1), p_pos(:,2)));
121
122 end

```



```

123
124
125 % Display final result
126 disp('Optimization finished. ');
127 disp(['Best solution found: x = ', num2str(gbest_pos(1)), ', y = ', num2str(
    gbest_pos(2))]);
128 disp(['Minimum value: ', num2str(gbest_val)]);
129
130 % Plotting the best, average, and worst objective function values
131 generation = 1:i_max_iter;
132 ay = subplot(1, 2, 2);
133 plot(ay, generation, best_gbest_val, 'greeno-', generation, best_val, 'blueo-',
    generation, ave_val, 'blacko-', generation, worst_val, 'redo-', 'MarkerSize'
    , 2);
134 title(ay, 'PSO of Function');
135 xlabel(ay, 'Generation');
136 ylabel(ay, 'Objective Function Value');
137 legend(ay, 'Global Best', 'Best', 'Average', 'Worst');
138 grid(ay, 'on');

```

Next result output & plot of Global best, objective function's best, average and the worst objective function value with swarm size of 30, with 100 iteration or generations with 0.7 as inertia and 1.5 for c_1 and c_2 . It shows how the average and worst objective function values starts to converge at large iterations

```

1 Optimization finished.
2 Best solution found: x = 0.22828, y = -1.6255
3 Minimum value: -6.5511

```

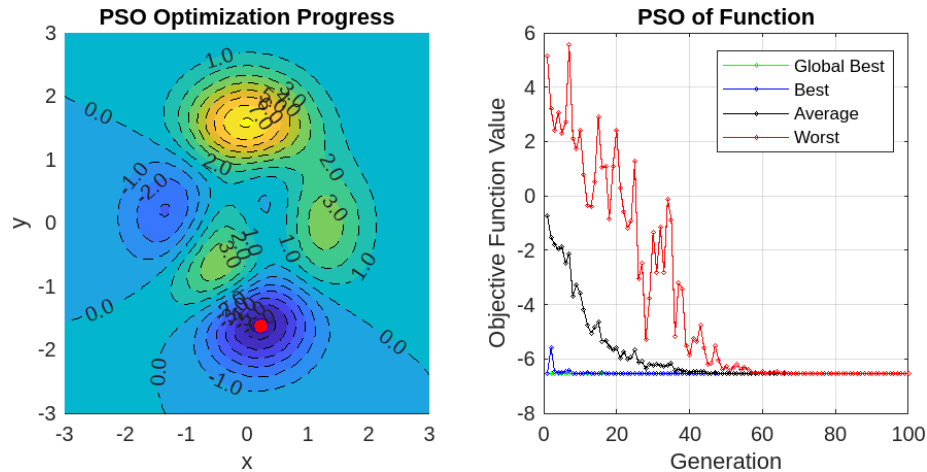


Figure 3: PSO Algo: 30 swarm size & 100 iterations

—Answer—

Problem 4 Question- Consider the classic traveling salesperson problem (TSP): Suppose a salesperson must visit clients in different cities, and then return home. What is the shortest tour through those cities, visiting each one once and only once? Implement in MATLAB a simple variant of the genetic algorithm that optimizes the salesperson route for 10 cities. How many different possible paths are there for 10 cities? Use the following representation of any candidate solution: for a given map of the cities to be visited (including the salesperson's home base), assign to each city a positive integer. Thus, for example, if there were six cities, one possible solution might be

[1 2 3 4 5 6]

The above represents an order of progression of the salesperson's trip. Note that because the problem requires a round trip, the first coordinate of the vector representing the first city of the trip is also the last city visited by the salesperson. Because the trip is a closed loop, it does not matter from which city the salesperson starts his or her trip. As far as a crossover operator implementation is concerned, use a single-parent operator that produces an offspring by inverting the visiting order between two randomly chosen coordinates of the parent vector. As an example of this implementation of the single-parent crossover operator, suppose that the parent is as above and that the randomly chosen coordinates, that is, the inversion points, are the second and fifth ones. The offspring would then be

[1 5 3 4 2 6]

Plot a map with the cities and mark the obtained salesperson's route. The coordinates of the cities are given in the following table.

Locations of the cities										
<i>x</i>	0.4306	3.7094	6.9330	9.3582	4.7758	1.2910	4.8383	9.4560	3.6774	3.2849
<i>y</i>	7.7288	2.9727	1.7785	6.9080	2.6394	4.5774	8.4369	8.8150	7.0002	7.5569

Solution to problem 4

Below I show the matlab code for GA Algo implementation on the TSP Problem.

```

1 % Clear workspace and command window
2 close All
3 clear
4 clc
5
6 % Locations of the cities
7 x = [0.4306 3.7094 6.9330 9.3582 4.7758 1.2910 4.8383 9.4560 3.6774 3.2849];
8 y = [7.7288 2.9727 1.7785 6.9080 2.6394 4.5774 8.4369 8.8150 7.0002 7.5569];
9
10 num_cities = 10; % Given
11
12 % City labels

```

```

13 city_labels = {'City 1', 'City 2', 'City 3', 'City 4', 'City 5', 'City 6', 'City
    7', 'City 8', 'City 9', 'City 10'};
14
15 % Plot the cities
16 figure;
17 scatter(x, y, 'o', 'blue');
18 hold on;
19 text(x, y, city_labels, 'VerticalAlignment', 'bottom', 'HorizontalAlignment', '
    right');
20 title('Locations of the cities');
21 xlabel('x');
22 ylabel('y');
23 grid on;
24
25 % Possible paths to visit the cities
26 possible_path = factorial(num_cities - 1);
27 disp(['Number of different possible paths for visiting ', num2str(num_cities), '
    cities once and only once: ', num2str(possible_path)]);
28
29 % Genetic Algorithm Parameters
30 pop_size = 50; % popation size
31 num_gens = 100; % Number of generations
32 p_m = 0.01; % Rate of mutation (optional)
33
34 % Initialize population (pop)
35 pop = zeros(pop_size, num_cities);
36 for i = 1 : pop_size
37     pop(i, :) = randperm(num_cities);
38 end
39
40 % Evaluate fitness
41 for generation = 1:num_gens
42     fitness = zeros(pop_size, 1);
43     for i = 1:pop_size
44         fitness(i) = evaluate_fitness(pop(i, :), x, y);
45     end
46
47     % Selection process
48     [~, sorted_indices] = sort(fitness, 'descend');
49     selected_indices = sorted_indices(1:pop_size/2);
50     parents = pop(selected_indices, :);
51
52     % Crossover: Single-point crossover
53     for i = 1:2:pop_size
54         parent1 = parents(mod(i, pop_size/2) + 1, :); % Parent #1
55         parent2 = parents(mod(i + 1, pop_size/2) + 1, :); % Parent #2
56         x_over = randi([1, num_cities - 1]); % Crossover
57
58         offspring1 = [parent1(1:x_over), setdiff(parent2, parent1(1:x_over), '
            stable')];
59         offspring2 = [parent2(1:x_over), setdiff(parent1, parent2(1:x_over), '
            stable')];
60         pop(i, :) = mutate(offspring1, p_m); % Apply mutation
61         pop(i + 1, :) = mutate(offspring2, p_m); % Apply mutation
62
63         % pop(i, :) = mutate(offspring1, p_m); % No mutation
64         % pop(i + 1, :) = mutate(offspring2, p_m); % No mutation

```

```

65     end
66     % Store best fitness of this generation
67     best_fit_per_gen(generation) = max(fitness);
68 end
69
70
71 % Report the best route
72 best_route = pop(1, :);
73 total_distance = min(1./best_fit_per_gen);
74 best_fitness = evaluate_fitness(best_route, x, y);
75 disp(['Best TSP City Route: [' num2str(best_route),']']);
76 disp(['Best fitness: ', num2str(best_fitness)]);
77 disp(['Total distance: ', num2str(total_distance)]);
78
79 % Plot the best route
80 plot_route(x, y, best_route);
81 title(['Best Fitness: ', num2str(best_fitness)]);
82
83 % Plot generation vs best fitness
84 figure;
85 plot(1:num_gens, 1./best_fit_per_gen,'blue', 'LineWidth', 1.0);
86 title('Generation vs Total distance');
87 xlabel('Generation');
88 ylabel('Total distance');
89
90
91 % Function to evaluate fitness
92 function fitness = evaluate_fitness(route, x, y)
93     distance = 0;
94     num_cities = length(route);
95     for i = 1:num_cities-1
96         distance = distance + sqrt((x(route(i)) - x(route(i+1)))^2 + (y(route(i)) -
97             y(route(i+1)))^2);
98     end
99     distance = distance + sqrt((x(route(end)) - x(route(1)))^2 + (y(route(end)) -
100         y(route(1)))^2);
101     fitness = 1/distance;
102 end
103
104 % Function to mutate a route
105 function mutated_route = mutate(route, p_m_rate)
106     num_cities = length(route);
107     for i = 1:num_cities
108         if rand < p_m_rate
109             j = randi([1, num_cities]);
110             route([i, j]) = route([j, i]);
111         end
112     end
113     mutated_route = route;
114 end
115
116 % Function to show the path with arrows
117 function plot_route(x, y, route)
118     plot(x(route), y(route), 'blue', 'LineWidth', 0.1);
119     scatter(x(route), y(route), 'filled', 'MarkerEdgeColor', 'blue');
120 end

```

Next result output & plot of the map with the cities travelled by best route the obtained salesperson's route.

```

1 Number of different possible paths for visiting 10 cities once and only once:
  362880
2 Best TSP City Route: [7  8  4  3  5  2  6  1 10  9]
3 Best fitness: 0.036747
4 Total distance: 27.2133

```

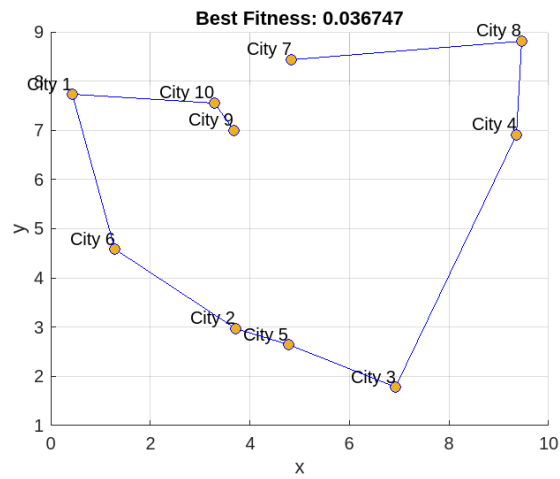


Figure 4: TSP best route trace using GA

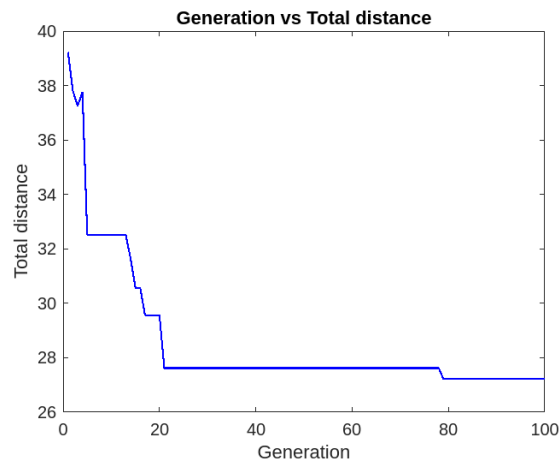


Figure 5: TSP total distance vs generation plot

——Answer——

Problem 5 Solve Example 15.4, on pages 253–254 using MATLAB’s function `linprog`. The problem – A manufacturing company has plants in cities A, B, and C. The company produces and distributes its product to dealers in various cities. On a particular day, the company has 30 units of its product in A, 40 in B, and 30 in C. The company plans to ship 20 units to D, 20 to E, 25 to F, and 35 to G, following orders received from dealers. The transportation costs per unit of each product between the cities are given in Table below.

To/From	D	E	F	G	Supply
A	7	10	14	8	30
B	7	11	12	6	40
C	5	8	15	9	30
Demand	20	20	25	35	100

Quantities to be transported from plants to different destinations are represented by the decision variables. Below we will be using MATLAB’s function `linprog` to minimize the total transportation cost. The linear equations are already provided as follows.

$$\begin{aligned}
 &\text{minimize} && -\frac{3}{4}x_4 + 20x_5 - \frac{1}{2}x_6 + 6x_7 \\
 &\text{subject to} && x_1 + \frac{1}{4}x_4 - 8x_5 - x_6 + 9x_7 = 0 \\
 & && x_2 + \frac{1}{2}x_4 - 12x_5 - \frac{1}{2}x_6 + 3x_7 = 0 \\
 & && x_3 + x_6 = 1 \\
 & && x_1, \dots, x_7 > 0.
 \end{aligned}$$

Solution to problem 5 We can use Matlab with `linprog` [link](#) to form the matrices and solve the LPP as below

```

1 % Clear workspace
2 clear
3
4 % Define the costs matrix
5 costs = [7 10 14 8; 7 11 12 6; 5 8 15 9];
6
7 % Reshape costs matrix into a column vector
8 c_func = reshape(costs', [], 1);
9
10 % Define the equality constraints matrix
11 Aeq = [1 1 1 1 0 0 0 0 0 0 0;
12        0 0 0 0 1 1 1 1 0 0 0;
13        0 0 0 0 0 0 0 0 1 1 1;
14        1 0 0 0 1 0 0 0 1 0 0;
15        0 1 0 0 0 1 0 0 0 1 0;
16        0 0 1 0 0 0 1 0 0 0 1;
17        0 0 0 1 0 0 0 1 0 0 1];

```

```

18
19 % Define the equality constraints vector
20 beq = [30; 40; 30; 20; 20; 25; 35];
21
22 % Define lower bound (non-negative constraint)
23 lb = zeros(12, 1);
24
25 % Solve the linear programming problem
26 % (source- http://www.ece.northwestern.edu/local-apps/matlabhelp/toolbox/optim/linprog.html)
27 [c_func, fval, exitflag] = linprog(c_func, [], [], Aeq, beq, lb);
28
29 % Display the optimal solution
30 disp('Optimal solution c_func:')
31 disp(c_func)
32
33 % Reshape the solution vector into a matrix
34 sol = reshape(c_func, 4, 3)';
35
36 % Create a table for the optimal solution
37 Table = array2table(sol, 'VariableNames', {'D', 'E', 'F', 'G'}, 'RowNames', {'A',
    'B', 'C'});
38
39
40 % Display the optimal solution table
41 disp('Optimal solution tabulated:')
42 disp(Table)
43
44 % Display the total transportation cost
45 disp('Total transportation cost:')
46 disp(fval)

```

The output of the Matlab code are provided below:

```

1 Optimal solution found.
2 Optimal solution c_func:
3     10
4      0
5     20
6      0
7      0
8      0
9      5
10     35
11     10
12     20
13      0
14      0
15
16 Optimal solution tabulated:
17      D      E      F      G
18      --      --      --      --
19
20   A    10      0    20      0
21   B      0      0      5    35
22   C    10    20      0      0
23

```

²⁴ Total transportation cost:
²⁵ 830

——Answer——