## 530+陈斯杰+电子信息工程+第六次作业

$$1.L = vp - 80000 - 3.5v = -5666p^2 + 36831p - 139500$$

$$\frac{dL}{dp} = -11332p + 36831$$

$$8.L = \sqrt{(x-15)^2 + (y-85)^2} + \sqrt{(x-42)^2 + (y-145)^2} + \sqrt{88^2 + (y-145)^2} + \sqrt{(x-125)^2 + (y-140)^2} + \sqrt{(x-135)^2 + (y-125)^2} + \sqrt{(x-180)^2 + (y-18)^2}$$

$$x = 1, y = 121, L_{min} = 387.9615$$

2.价格p

需求v = 1800-15p

总成本= 12000+17v

利润= v \* p - 12000 - 17v =-15p² + 2055p - 42600 显然是个一员二次函数,易得当p = -b/2a = 68.5 时利润最大。

题目中的数据与给的公式不符,因此按照题意价格应为685。

3.(1)我们直接用lingo对问题进行求解,在lingo中输入:

```
 \max_{1} \max_{2} = 7*x1 - 0.31*x1^2 + 8*x2 - 0.4*x2^2; 
 4*x1 + 5*x2 = 100; 
 x1>=0; 
 x2>=0;
```

得到下图,

Local optimal solution four	id.			
Objective value:		79.31095		
Infeasibilities:		0.000000		
Extended solver steps:		5		
Total solver iterations:		44		
Model Class:		NLP		
Total variables:	2			
Nonlinear variables:	2			
Integer variables:	0			
Total constraints:	4			
Nonlinear constraints:	1			
Total nonzeros:	6			
Nonlinear nonzeros:	2			
	Variable	Value	Reduced Cost	
	X 1	11.83746	0.000000	
	X2	10.53004	0.000000	
	Row	Slack or Surplus	Dual Price	
	1	79.31095	1.000000	
	2	0.000000	-0.8480565E-01	
	3	11.83746	0.000000	
	4	10.53004	0.000000	

所以,我们可知,当 $x_1=11.83746; x_2=10.53004$ 时,目标函数z最大化,其最大值为79.31095。

(2)另外,我们用拉格朗日方法进行验算,设 $F(x_1,x_2)=7x_1-0.31x_1^2+8x_2-0.4x_2^2-\lambda(4x_1+5x_2-100)$ ,有:

$$\begin{cases} \frac{\partial f}{\partial x_1} = 7 - 0.62x_1 - 4\lambda x_1 = 0\\ \frac{\partial f}{\partial x_2} = 8 - 0.8x_2 - 5\lambda x_2 = 0\\ \frac{\partial f}{\partial \lambda} = 4x_1 + 5x_2 - 100 = 0 \end{cases}$$

可得:

$$x_1 = \frac{7}{0.62 + 4\lambda} x_2 = \frac{8}{0.8 + 5\lambda} 4x_1 + 5x_2 = 100$$

得:  $\frac{7\times4}{0.62+4\lambda} + \frac{5\times8}{0.8+5\lambda} = 100$ 

解得:  $\lambda = -0.007625$ ,可求得 $x_1 = 11.83746$ ;  $x_2 = 10.53004$ ,与上面所求相同。

4.设派给i地区 $x_i$ 人目标函数

$$z = \max(80100 - \frac{9000}{x_1} - \frac{15000}{x_2} - \frac{5300}{x_3} - \frac{7600}{x_4} - \frac{12500}{x_5})$$

$$s.t. \begin{cases} 3550x_1 + 5400x_2 + 2900x_3 + 2750x_4 + 4900x_5 \le 65000 \\ x_1 + x_2 + x_3 + x_4 + x_5 = 15 \\ x_1 \ge 0, x_2 \ge 0, x_3 \ge 0, x_4 \ge 0, x_5 \ge 0 \\ \forall x 均为整数 \end{cases}$$

解得最优解为

$$\begin{cases} x_1 = 3 \\ x_2 = 4 \\ x_3 = 2 \\ x_4 = 3 \\ x_5 = 3 \end{cases}$$

5.解: 电力公司的收入主要由高需求客户和低需求客户两部分组成,而这两种客户的收入分别为:

$$p_h * (5.8 - 0.06p_h + 0.005p_l)$$
$$p_l * (3.0 - 0.11p_l + 0.008p_h)$$

因此电力公司的总收入为:

$$Z = 5.9p_h + 3.0p_l - 0.06p_h^2 - 0.11p_l^2 + 0.013p_lp_h$$

限制条件为:

$$0.052p_h + 0.105p_l \ge 6.3$$

将模型代入MATLAB中求解, MATLAB代码如下:

```
\begin{array}{lll} & & function \; [ \; f\,, ceq \; ] \; = \; nonlinear condition ( \; x \; ) \\ & & f \; = \; -0.052*x(1) - 0.105*x(2) \, ; \\ & & ceq \; = \; 0 \, ; \\ & & end \\ & & function \; \; f \; = \; fun( \; x \; ) \end{array}
```

解得非线性规划最优解为:

$$p_h = 50.1315, p_l = 16.5987$$

$$Z = 170.2784$$

因此为保证最大化收入,低需求每度电价格为16.5987元,高需求每度电价格为50.1315元。 6.

• 数学模型建立:

设分配到四个区的巡逻车数量分别为 $x_1, x_2, x_3, x_4$ ,得下列数学模型:

目标函数: 
$$Minz = 1.3 + \frac{0.15}{x_1} + \frac{0.21}{x_2} + \frac{0.12}{x_3} + \frac{0.3}{x_4}$$
 
$$\begin{cases} x_1 + x_2 + x_3 + x_4 \le 20 \\ 21 + \frac{11}{x_1} + \frac{8}{x_2} + \frac{10}{x_3} + \frac{9}{x_4} \le 40 \\ x_1, x_2, x_3, x_4 \ge 0 \end{cases}$$

- 模型求解
  - (1) 编写fun.m文件,存放目标函数:

function 
$$f = fun(x)$$

$$f = 1.3+0.15/x(1)+0.21/x(2)+0.12/x(3)$$

$$+0.3/x(4);$$
end

(2) 编写nonlinearcondition.m文件,存放非线性约束函数:

```
function [f, ceq]=nonlinearcondition(x)
f = 21+11/x(1)+8/x(2)+10/x(3)+9/x(4)
-40;
ceq = 0;
end
```

## (3) 编写最终解题代码:

```
x0 = [5;5;5;5];
A = [1 1 1 1];
b = [20];
lb = [0;0;0;0];
[x,fval] = fmincon('fun',x0,A,b,[],[],lb, [], 'nonlinearcondition')
```

得出结果: x = [4.4525, 5.2683, 3.98246.2968], z = 1.4513, 经过四舍五入得最终结果:

$$x = [5, 5, 4, 6], z = 1.4520$$

即四个区分别分配5辆、5辆、4辆、6辆,此时四个区总犯罪率为1.4520