

Q) what is degeneracy in transportation problems? Explain how to resolve degeneracy in transportation problem.

Degeneracy in a transportation problem occurs when the number of basic variables in a feasible solution is less than $(m+n-1)$. where m is the number of supply points (origin) and n is the number of demand points (destination).

Degeneracy can occur in two cases.

1. Initial Degeneracy : when the basic feasible solution has fewer than $(m+n-1)$ allocated cells.

2. Degeneracy in Iterations : when during the optimality checking process, a loop formation is not possible due to a shortage of basic variables.

Methods to Resolve Degeneracy :

we use the concept of artificial allocations (dummy allocations) by a very small quantity Δ close to zero

to one or more unoccupied cell so to get $m+n-1$ number of occupied cell.

Steps to Resolve Degeneracy.

1. Identify the Degenerate solution :-
2. Select an empty cell : choose an unoccupied cell that does not disturb the feasibility of the solution.
- 3 Assign a small value (Δ)
- 4 Continue with the optimality check.

Q1) obtain the initial basic feasible solution of transportation problem by Vogel's Approximation method.

	D1	D2	D3	D4	Supply
O1	1	2	1	4	30
O2	3	3	2	1	50
O3	4	2	5	9	20
Demand	20	40	30	10	

Solution Since, $\sum q_j = 21 = \sum b_j$, there exists a feasible solution

exists a feasible solution.

	D ₁	D ₂	D ₃	D ₄	suppl'y
O ₁	1	2	1	4	30
O ₂	3	3	2	1	50
O ₃	4	2	5	9	20
demand	20	40	30	10	100

Step 1 : take the difference between the lowest and second lowest cost entries for each row and column.

	D ₁	D ₂	D ₃	D ₄	Supply	P ₁
O ₁	1	2	1	4	30	0
O ₂	3	3	2	1 (10)	50	1
O ₃	4	2	5	9	20	2
demand	20	40	30	10	100	
	P ₁	2	0	1	3↑	

Step 2 : select the row or column for which the penalty is the largest. allocate the maximum possible amt to the cell with the lowest cost.
 Here (2, 4) → 10 (allocated)
 since demand is 0 across the column

since demand is 0 cross the column and repeat these step until all the demand is fulfilled.

	P_1	D_2	D_3	D_4	Supply	P_1	P_2	P_3
O_1	1(20)	2(10)	1	4	30 100	0	1	1
O_2	3	3(10)	230	1(10)	50 40 30	0	1	1
O_3	4	2(20)	51 1 1	1	20 0	2	3	X
Demand	20	0	40	20	30	10	0	
P_1	2↑	0	1	X				
P_2	X	0	1					
P_3	X	1	1↑					

Now, here : Total number of allocation:

$$\text{and } m+n-1 \Rightarrow 4+3-1 = 6$$

Hence, the solution is non-degenerate basic feasible.

$$\begin{aligned} \text{Initial cost} &\Rightarrow 20 \times 1 + 2 \times 10 + 3 \times 10 \\ &+ 2 \times 20 + 2 \times 30 + 10 = 180 \end{aligned} //$$

Now, If required to find optimal solution.

Now, using UV method,

we determine a set of numbers U_i and V_j for each row and column.

... n - h

v_j for each row and
such that $c_{ij} = u_i + v_j$ for each
occupied cell.

Set the row/column having maximum
number of allocation $\Rightarrow \delta_0$ (D₂ column)

	D ₁	D ₂	D ₃	D ₄	
O ₁	1 20	2 10	1 10	4 -1	$u_1 = -2$
O ₂	3 3	3 10	2 30	1 10	$u_2 = 0$
O ₃	4 4	2 20	5 3	3 2	$u_3 = 1$
	$v_1 = 3$	$v_2 = 3$	$v_3 = 2$	$v_4 = 1$	

$u_2 = 0$, For occupied cell's

$$c_{22} = u_2 + v_2 \Rightarrow v_2 = 3 \quad c_{11} = u_1 + v_1$$

$$c_{23} = u_2 + v_3 \Rightarrow v_3 = 2 \quad v_1 \Rightarrow 3$$

$$c_{12} = u_1 + v_2 \Rightarrow u_1 = -2$$

$$c_{24} = u_2 + v_4 \Rightarrow v_4 = 1$$

$$c_{32} = u_3 + v_2 \Rightarrow u_3 = 1$$

For unoccupied cell's -

we find the sum of u_i and v_j .

Draw the above table too.

$$c_{22} = 20 \quad c_{31} \Rightarrow 30$$

$$c_{13} = 30 \quad c_{33} \Rightarrow 40$$

$$v_{1B} = 50 \quad v_{SD} =$$

$$B_{14} = 10 \quad C_{34} \Rightarrow 20$$

now, we find $d_{ij} = c_{ij} - (u_i + v_j)$ for each unoccupied cell.

	D1	D2	D3	D4	
O1	1 (20)	2 (10)	1 (0) 1	4 (-1) 5	$u_1 = -2$
O2	3 (0)	3 (10)	2 (30)	1 (10)	$u_2 = 0$
O3	4 (0)	2 (20)	5 (3) 2	9 (2) 7	$u_3 = 1$

$v_1 = 3 \quad v_{2-3} = 2 \quad v_3 = 2 \quad v_4 = 1$

since, all $d_{ij} \geq 0$, the solution is optimal having alternative solution.
 therefore the total cost $\Rightarrow 20 + 20 + 30 + 40 + 60 + 10 \Rightarrow 180$

- If, any $d_{ij} < 0$,
- ① Select the most negative d_{ij} s and construct a loop that starts and ends at the cell (n, s) .
- Refer to notes page 16. Q2

2) what is an integer linear programming?

ILP is a special case of LP where variables are constrained to be integers. It is commonly used in decision-making problems where discrete values are required, such as scheduling, resource allocation and logistics.

Types of ILP :

- 1) pure integer linear programming
↳ All variables must be integers
- 2) mixed integer linear programming.
↳ Some variables are integers, where others can be continuous.

Applications of ILPs

- supply chain optimization
- scheduling (e.g., employee shifts, project scheduling)

project scheduling

- network design
- capital Budgeting

② @

$$\text{Max } Z = 6x_1 + 5x_2$$

subject to the constraints :

$$2x_1 + 4x_2 \leq 8$$

$$4 + x_2/2 \leq 3 \quad x_1, x_2 \geq 0 \text{ and are integers.}$$

using Gomory's cutting-plane algorithm.

{ Step I : If IPP is in minimization form }
from convert it to maximization form }

Now, converting the canonical form by adding slack, surplus and artificial variable as appropriate.

for the constraint (12) : (\leq)

we add slack variable s_1, s_2

now,

Now,
 $\text{Max } Z = 6x_1 + 5x_2 + 0s_1 + 0s_2$

ST:

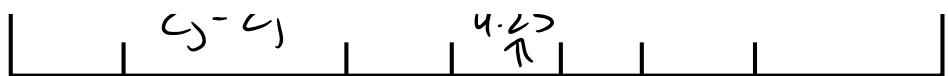
$$\begin{aligned} 2x_1 + 4x_2 + s_1 &= 8 \\ 4x_1 + 0.5x_2 + s_2 &= 3 \end{aligned} \quad \left. \begin{array}{l} x_1, x_2, s_1, s_2 \geq 0 \end{array} \right]$$

	C_j	6	5	0	0	x_B/x_1	
BV	CB	x_B	x_1	x_2	s_1	s_2	Min Ratio
s_1	0	8	2	4	1	0	4
$\leftarrow s_2$	0	3	4	0.5	0	1	$3/4 \rightarrow$
	Z_j	0	0	0	0		
	$C_j - Z_j$	6↑	5	0	0		

maximum $C_j - Z_j \Rightarrow C.$ so, x_1 is P.C
 and minimum ration is $3/4$ so, s_2 is
 P.R and Pivot element = 4.
 so, s_2 is replaced by x_1 as B.V.

$$R_2 = R_2 / 4, \quad R_1 = R_1 - 2R_2$$

	C_j	6	5	0	0	x_B/x_2	
BV	CB	x_B	x_1	x_2	s_1	s_2	M.R
$\leftarrow s_1$	0	6.5	0	3.75	1	0.5	$1.733 \rightarrow$
x_1	6	$3/4$	1	0.125	0	0.25	6
	Z_j	6	0.75	0	1.5		
	$C_j - Z_j$	0	4.25	0	-1.5		



Here, S_1 is replaced by x_2 as base variable with 3.75 as pivot element.

$$R_1 \Rightarrow R_1 \div 3.75 \quad R_2 \Rightarrow R_2 - 0.125 R_1$$

C_j 6 S 0 0

Br	C_B	x_B	x_1	x_2	S_1	S_2	min ratio
x_2	5	1.733	0	1	0.2677	-0.133	
x_1	6	0.533	1	0	-0.033	0.2677	
	Z_j	6	5	1.133	0.983		
	$C_j - Z_j$	0	0	-1.133	-0.983		

since all $C_j - Z_j \leq 0$

hence, non-integer optimal solution is obtained with value of variable as:

$$x_1 = 0.533 \quad x_2 = 1.733$$

$$\text{Max } Z = 11.8667$$

To obtain the integer value solution, we proceed to construct Gomory's fractional cut, with the help of x_2 -row

$$1.733 = x_2 + 0.2667 S_1 - 0.133 S_2$$

$$1 + 0.733 = (1+0)x_2 + (0+0.2667)S_1 +$$

$$I + 0.733 = (I + 0)x_2 + (0 + 0.2667)x_1$$

$$(-1 + 0.8667)x_2$$

Now, $-0.733 = g_1 - 0.2667x_1 - 0.8667x_2$

Now, Adding this additional constraint at the bottom of optimal simplex table,

		c_j	ϵ	S	0	0	0
$B \cup$	C_B	x_B	x_1	x_2	s_1	s_2	g_1
x_2	S	1.733	0	1	0.2667	-0.133	0
x_1	6	0.533	1	0	-0.033	0.266	0
g_1	0	-0.733	0	0	-0.2667	-0.8667	1
	Z_j	6	5	1.133	0.933	0	
	$c_j - Z_j$	0	0	-1.133	-0.933	0	

min negative : -0.733

$$\text{Ratio} = \min \left\{ \frac{c_j - Z_j}{a_{ik}} \mid a_{ik} < 0 \right\}$$

$$= \min \left\{ \frac{-1.133}{-0.2667}, \frac{-0.933}{-0.8667} \right\}$$

$$= \min \{ 4.25, 1.07 \}$$

Min Ratio = 1.07

$$R_3 = R_3 \div (-0.8667)$$

$$R_1 = R_1 - 0.1333 R_3$$

$$R_2 = R_2 - 0.2667 R_3$$

$$R_2 = R_2 - 0.2667 R_3$$

	C_B	x_B	x_1	x_2	S_1	S_2	G_1	G_2
x_2	5	1.8462	0	1	0.3077	0	-0.1538	
x_1	6	0.3077	1	0	-0.1154	0	0.3077	
S_2	0	0.8462	0	0	0.3077	1	-1.1538	
Z_j		6	5	0.8462	0	1.0769		
$G_j - Z_j$		0	0	-0.8462	0	-1.0767		

Since all $C_j - Z_j \leq 0$.
and, non-integer optimal soln is obtained.

$$x_1 = 0.3077, \quad x_2 = 1.8462$$

$$\text{Max } Z = 11.0769$$

Now, to obtain integer valued soln

$$1.8462 = x_2 + 0.3077 S_1 - 0.1538 S_2$$

$$1 + 0.8462 = (1+0)x_2 + (0+0.3077)S_1 + (-1+0.8462)S_2$$

$$-0.8462 = S_2 - 0.3077 S_1 - 0.8462 S_2$$

BV	C_B	x_B	x_1	x_2	S_1	S_2	G_1	G_2
	-1.0762		1	0.3077	~ -0.1538	~ 0.3077		

$$\begin{array}{ccccccc}
 x_2 & \leq & 1.8462 & 0 & 1 & 0.3077 & 0 -0.1538 \\
 x_1 & \leq & 0.3077 & 1 & 0 & -0.1154 & 0 0.3077 0 \\
 s_2 & \leq & 0.8462 & 0 & 0 & 0.3077 & 1 -1.1538 0 \\
 -\mathcal{G}_2 & \leq & \boxed{-0.8462} & 0 & 0 & -0.3077 & 0 \boxed{-0.8462} 1 \\
 z_j & \leq & 6 & \leq & 0.8462 & 0 & 1.0769 0 \\
 C_j - Z_j & \leq & 0 & \leq & 0 & -0.8462 & 0 -1.0769 0 \\
 \text{min ratio:} & - & - & - & 2.75 & - \boxed{1.2727} & -
 \end{array}$$

Min negative x_B is -0.8462

Min Positive ratio: 1.2727

entering variable is \mathcal{G}_1

$$R_4 = R_4 \div (-0.8462) \quad R_1 = R_1 + 0.1538 R_3$$

$$R_2 = R_2 - 0.3077 \quad R_4 \quad R_3 = R_3 + 1.1538 R_4$$

$$\begin{array}{ccccccccc}
 C_j & \leq & \leq & 0 & 0 & 0 & 0 \\
 BV & CB & x_B & x_1 & x_2 & s_1 & s_2 & \mathcal{G}_1 & \mathcal{G}_2 \\
 x_2 & \leq & 2 & 0 & 1 & 0.3636 & 0 & 0 & -0.1818 \\
 x_1 & \leq & 0 & 1 & 0 & -0.2273 & 0 & 0 & 0.3636 \\
 s_2 & \leq & 0 & 2 & 0 & 0.7273 & 1 & 0 & -1.3636 \\
 \mathcal{G}_1 & \leq & 0 & 1 & 0 & 0.3636 & 0 & 1 & -1.1818 \\
 z_j & \leq & 6 & \leq & 0.4545 & 0 & 0 & 1.2727 \\
 C_j - Z_j & \leq & 0 & \leq & 0 & -0.4545 & 0 & 0 & -1.2727
 \end{array}$$

since, all $C_j - Z_j \leq 0$, solution

since, all $C_j - c_j$ -
 Hence, integer optimal solution
 is obtained. $x_1 = 0, x_2 = 2$
 $\text{Max } Z = 10$

Q5) Dual simplex method :

$$\text{Min } Z = 3x_1 + x_2$$

$$\text{ST: } x_1 + x_2 \geq 5 \quad \text{where, } x_1, x_2 \geq 0$$

$$2x_1 + 3x_2 \geq 2$$

In order to apply the dual simplex method,
 convert all \geq constraint to \leq constraint
 by multiplying (-1)
 Convert to Max.

$\begin{cases} \leq \rightarrow \text{slack} \\ \geq \rightarrow \text{surplus} \\ \geq \text{ or } = \end{cases}$

$$\text{Max } Z = -3x_1 - x_2 \quad \text{and } x_1, x_2 \geq 0$$

$$\text{ST: } \begin{aligned} -x_1 - x_2 &\leq -5 \\ -2x_1 - 3x_2 &\leq -2 \end{aligned}$$

converting into canonical form by

converting into canonical form "J
using surplus varid

$$\text{Max } Z = -3x_1 - x_2 + 0s_1 + 0s_2$$

ST:

$$\begin{aligned} -x_1 - x_2 + s_1 &= -5 & \text{where, } \\ -2x_1 - 3x_2 + s_2 &= -2 & x_1, x_2, s_1, s_2 \geq 0 \end{aligned}$$

Now, using simplex method

		C_j	-3	-1	0	0
BV	CB	x_B	x_1	x_2	s_1	s_2
s_1	0	$\boxed{-5}$	-1	<u>-1</u>	1	0
s_2	0	-2	-2	-3	0	1
		Z_j	0	0	0	0
		$C_j - Z_j$	-3	-1	0	0
<hr/>		Min Ratio	3	<u>1</u>		

min negative, $x_B \rightarrow -5$ so the Row 1
is Pivot Row.

$$\text{Min Ration} = \min \left\{ \frac{C_j - Z_j}{s_{ij}}, s_{ij} \geq 0 \right\}$$

$$= \left\{ \frac{-3 - 0}{-1}, \frac{-1 - 0}{-1} \right\}, \left\{ 3, 1 \right\}$$

$$= 1$$

* pivot column $\Rightarrow x_2$ and pivot element
 \rightarrow so, replacing s_1 with x_2

$$R_1(\text{new}) = R_1(\text{old}) \div -1$$

$$R_2(\text{new}) = R_2 - 3R_1(\text{new})$$

		c_j	-3	-1	0	0
BV	CB	x_B	x_1	x_2	s_1	s_2
x_2	-1	5	1	1	-1	0
s_2	0	13	1	0	-3	1
z_j			-1	-1	1	0
$c_j - z_j$			-2	0	-1	0

since, $c_j - z_j \leq 0$ and $x_{B_i} = 0$
thus the current solution is the
optimal solution.

$$x_1 = 0 \quad x_2 = 5 \\ \max Z = -5 \\ \therefore \min z = 5 //$$

⑥ Explain duality theory of LP.

Duality in linear programming (LP) states that every linear programming problem (called the primal problem) has another related LP problem (called the Dual problem). The optimal solution of both problems provide the same objective function value.

Formulation of dual LPP:

Suppose the primal LPP is given by

$$\text{Maximum } Z = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$$

Subject to

$$a_{11} x_1 + a_{12} x_2 + \dots + a_{1n} x_n \leq b_1$$

$$a_{21} x_1 + a_{22} x_2 + \dots + a_{2n} x_n \leq b_2$$

$$\vdots \vdots \vdots$$

$$a_{m1} x_1 + a_{m2} x_2 + \dots + a_{mn} x_n \leq b_m$$

Let y_1, y_2, \dots, y_m are dual variables
then the dual LPP is :

$$\text{Min } Z_y = b_1 y_1 + b_2 y_2 + \dots + b_m y_m$$

ST:

$$a_{11} y_1 + a_{21} y_2 + \dots + a_{m1} y_m \geq c_1$$

$$a_{12} y_1 + a_{22} y_2 + \dots + a_{m2} y_m \geq c_2$$

$$\vdots \vdots \vdots$$

$$a_{1n} y_1 + a_{2n} y_2 + \dots + a_{nn} y_m \geq c_n$$

where $y_1, y_2, \dots, y_m \geq 0$

Q) $\text{Min } Z = 2x_1 + 3x_2 + 4x_3$

ST: $2x_1 + 3x_2 + 5x_3 \geq 2$
 $3x_1 + x_2 + 7x_3 = 3$ { x_1, x_2, x_3 }

$$\begin{aligned} 3x_1 + x_2 + 7x_3 &= 5 \\ x_1 + 4x_2 + 6x_3 &\leq 5 \quad (\geq 0) \end{aligned}$$

Now,
since, objective function is min,
all \leq constraints can be converted to
 \geq type by multiplying by (-1)

$$\text{Min } Z_x = 2x_1 + 3x_2 + 4x_3$$

ST:

$$2x_1 + 3x_2 + 5x_3 \geq 2$$

$$3x_1 + x_2 + 7x_3 \geq 3$$

$$-3x_1 - x_2 - 7x_3 \geq -3$$

$$-x_1 - 4x_2 - 6x_3 \geq -5$$

$$\text{ST: } x_1, x_2, x_3 \geq 0$$

Now,
let, y_1, y_2, y_2'', y_3 be dual variables

$$\text{i.e. } \max Z_y = 2y_1 + 3y_2' - 3y_2'' - 5y_3$$

ST:

$$2y_1 + 3y_2' - 3y_2'' - y_3 \leq 2$$

$$3y_1 + y_2' - y_2'' - 4y_3 \leq 3$$

$$5y_1 + 7y_2' - 7y_2'' - 6y_3 \leq 4$$

$$\text{ST: } y_1, y_2', y_2'', y_3 \geq 0$$

$$y_1, y_2, y_2', y_2'', y_3 \geq 0$$

$$\begin{array}{l} \text{Max } z_y = 2y_1 + 3(y_2' - y_2'') - 5y_3 \\ \text{s.t.} \end{array}$$

$$2y_1 + 3(y_2' - y_2'') - y_3 \leq 2$$

$$3y_1 + (y_2' - y_2'') - 4y_3 \leq 3$$

$$5y_1 + 7(y_2' - y_2'') - 6y_3 \leq 4$$

$$y_1, y_2', y_2'', y_3 \geq 0$$

$$\text{Let } y_2 = y_2' - y_2''$$

$$\begin{array}{l} \text{Max } z_y = 2y_1 + 3y_2 - 5y_3 \\ \text{s.t.} \end{array}$$

$$2y_1 + 3y_2 - y_3 \leq 2$$

$$3y_1 + y_2 - 4y_3 \leq 3$$

$$5y_1 + 7y_2 - 6y_3 \leq 4$$

8) Consider a problem of assigning four clerks to four tasks. The time (hours) required to complete the tasks is given below.

	A	B	C	D
A				
B				
C				
D				

	A	B	C	D
1	4	7	5	6
2	-	8	7	4
3	3	-	5	3
4	6	6	4	2

Find the optimal assignment schedule

Step 1 : subtract minimum of each row of the matrix , from all the elements of the respective rows .

	A	B	C	D	
1	0	3	1	2	-4
2	M_1	4	3	0	-4
3	0	M_2	2	0	-3
4	4	4	2	0	-2

Step 2 : find out the each column minimum element and subtract it from that column.

	A	B	C	D
1	0	0	0	2
2	M_1	1	2	0
3	0	M_2	1	0
4	4	1	1	0

$\begin{array}{c} \text{---} \\ -0 \quad -3 \quad -1 \quad \infty \end{array}$

Step 3 : Make assignment in the cost table.

	A	B	C	D
1	0X	0	0X	2
2	M1	1	2	0
3	0	M2	1	0X
4	1	1	1	0X

Step 4 : number of assignments
 $= 4$, number of Rows = 4

which is not equal, so solution is
not optimal.

Step 5 : Draw a set of horizontal
and vertical lines to cover all the
0's.

	A	B	C	D
1	0X	0	0X	2
2	M	1	2	0
3	0	M	1	0X
4	1	1	1	0X

Step 6 : Develop the new revised

Step 6 : Develop the new revised table by selecting the smallest element among the cells not covered by any line, subtract (-) from uncovered Add 1 on intersection

1	0	0 X	3
n	X 0	1	0
0	M	0 X	X 0
4	X 0	0	0 X

Repeat the above step (3 to 6)

number of assignment = number of rows = 4
so, solution is optimal and has alternative solution

Optim soln :

WORK	JOB	COST
1	B	7
2	D	4
3	A	3

3 A 3
 4 C 4
 Alternative ⁽⁸⁾
 //

1	X 0	0	3
M	0	1	0
0	M	X 0	X 0
4	0	0 X	0

work	job	cost
1	C	
2	B	
	A	
	D	

4. A firm makes two products X and Y and has a total production capacity of

2 tonnes per day, X and Y requiring the same production capacity.
 The firm has a permanent contract to supply at least 2 tonnes of X and at least 3 tonnes of Y per day to another company. Each tonne of X requires 20 machine hours of production time and each tonne of Y requires 50 machine hours of production time. The daily maximum possible number of machine hours is 360. All the firm's output can be sold and the profit made is Rs 80 per tonne of X and Rs 120 per tonne of Y .

It is required to determine the production schedule for maximum profit and to calculate this profit (use graphical method)

Here,
 Step I: Define Decision variables

Let, x = Number of tonnes of product X produced per day.

y = Number of tonnes of product Y produced per day.

Step 2: Objective function

$$Z = 80x + 120y$$

... the total profit

where Z is the total profit

Step 3 : constraints

(I) Total production capacity

$$x + y \leq 9$$

(II) minimum supply

$$x \geq 2, y \geq 3$$

(III) machine hour constraint

$$20x + 50y \leq 360$$

where, x, y are ≥ 0

Converting to canonical form

$$x + y = 9 - \textcircled{I}$$

if $x = 0$, $y = 9$ so, $(0, 9)$ & $(9, 0)$

if $y = 0$, $x = 9$

$$x = 2 - \textcircled{II} \quad \text{point}(2, 0)$$

$$y = 3 - \textcircled{III} \quad \text{point}(0, 3)$$

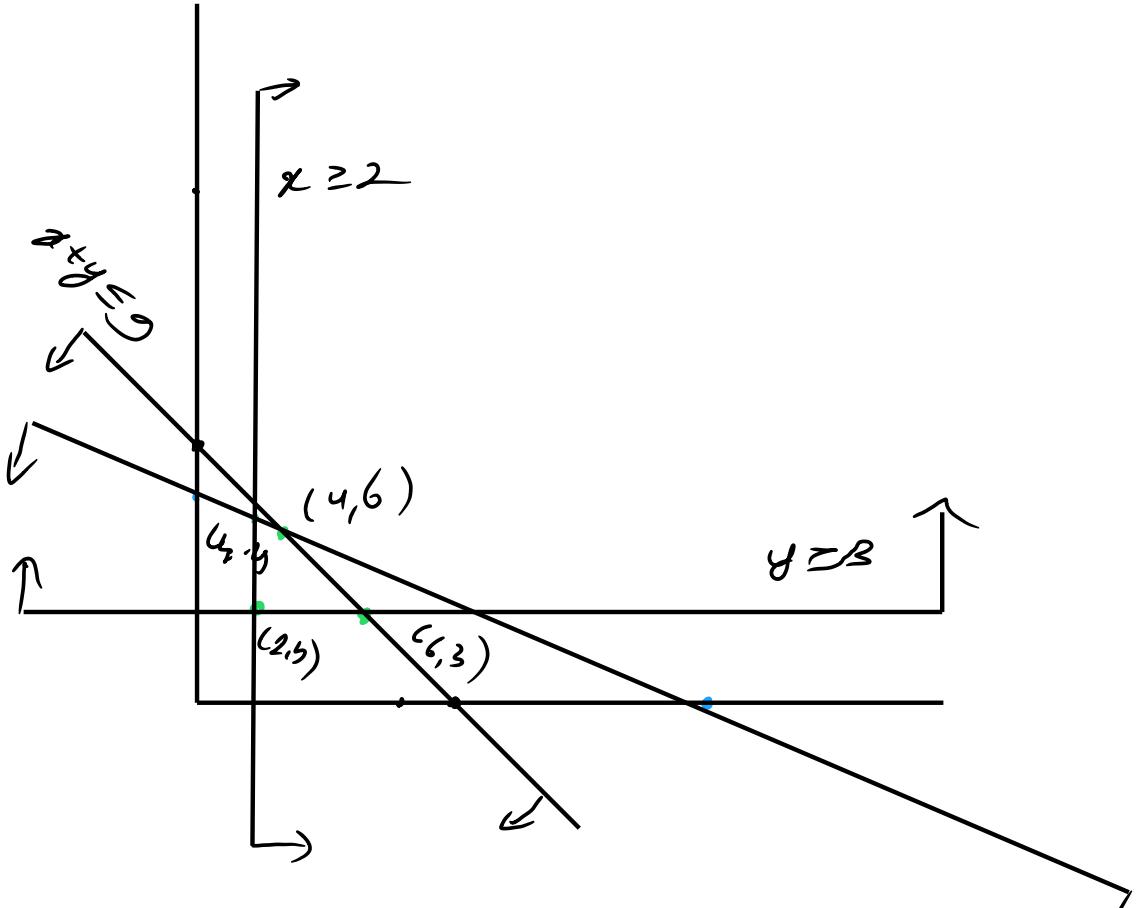
$$20x + 50y = 360$$

if $x = 0$,

$$y = 7.2 \quad \text{point}(0, 7.2)$$

if $y = 0$

$$x = 18 \quad \text{point}(18, 0)$$



$$\begin{aligned} \text{Max } z &= 3x + 6y \\ &= 960 \end{aligned}$$