

IE-501

HW Assignment 1

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Q3

→ An LP formulation is as follows:

Suppose on day t his investments are x_t then he must invest $\frac{x_t}{2}$ on $t+1$ and gets a return of $2x_t$ on $t+2$.

Decision Variables:

 C_t : Money in hand on day t x_t : Money invested on day t

Objective Function:

$$\max C_6$$

Constraints:

$$C_1 = 100$$

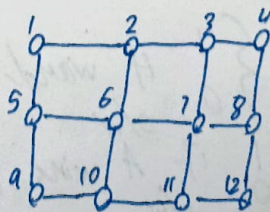
$$C_{t+1} = C_t - x_t - x_{t-1} + 2x_{t-2} \quad \text{for } t \in \{1, 2, 3, 4, 5\}$$

$$C_t \geq 0, x_t \geq 0 \quad \forall t \quad \text{and } \begin{cases} x_{t-1}, x_{t-2} = 0 & \text{when } t=1 \\ & \text{or } t=2 \end{cases}$$

Q1

→ I will first be defining the constituencies

c) Let the state be a graph $G(V, E)$ where V are all the words as vertex and E be edges that connect adjacent words only, like for a 3×4 :

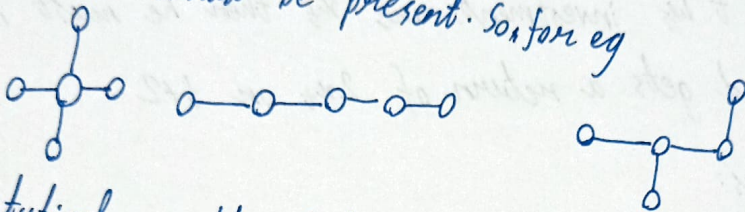


So let $G_j'(V', E')$ be a subgraph of $G(V, E)$ i.e. $V' \subseteq V$ & And for $G_j'(V')$ to be a constituency the constraints are as follows:
 i) Each node needs to be connected. So,

$$\delta_l \geq 1 \quad \text{for } l \in V'$$

Here δ_l is degree of node l i.e. $\delta_l = \sum_{k \in V'} \alpha_{lk}$
 & $\alpha_{lk} = \begin{cases} 1 & \text{if } (l, k) \in E' \\ 0 & \text{otherwise} \end{cases}$

ii) Adjacent words should be present. So, for eg



It is intuitively visible that the chromatic numbers of these graphs are 2 i.e.

$$\chi(G_j') = 2$$

i.e. $x_{lu} = \begin{cases} 1 & \text{if vertex } l \text{ is colored with } u \in U \\ 0 & \text{otherwise} \end{cases}$
 $y_u = \begin{cases} 1 & \text{if color } u \in U \text{ used to color any vertex } v \\ 0 & \text{otherwise} \end{cases}$
 & min y_u
 s.t. $x_{lu} + x_{kv} \leq 1 \quad \forall (l, k) \in E', l, k \in V'$
 $x_{lu} \in \{0, 1\}$

iii) Number of words in it. So,

$$\text{let } C_i = \begin{cases} 1 & \text{if word } i \in V' \\ 0 & \text{otherwise} \end{cases}$$

$$\therefore \sum C_i = k$$

Thus the constituencies are defined

a) Decision Variables:

$$x_{ij} = \begin{cases} 1 & \text{if word } i \text{ is in word constituency } j \\ 0 & \text{otherwise} \end{cases}$$

$$y_j = \begin{cases} 1 & \text{if } A \text{ wins in const } j \\ 0 & \text{otherwise} \end{cases}$$

$$w_i = \begin{cases} 1 & \text{if } A \text{ wins in word } i \\ 0 & \text{otherwise} \end{cases}$$

five functions:

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$$\text{Max } \sum_j y_j$$

constraints:

$$\sum_i x_{ij} \leq 1 \text{ for each } i \quad \left\{ \begin{array}{l} \text{ie each ward in only one} \\ \text{constituency} \end{array} \right\}$$

$$\left\lceil \frac{k}{2} \right\rceil y_j \leq \sum_{i \in A} w_i \cdot x_{ij} \text{ for each } j$$

This constraint ensures if A win in y_j then it has to win atleast $\lceil \frac{k}{2} \rceil$ ward to ensure majority.

a) So one of the patterns that can definitely bring the maximum in $n \times k$ are all the row sums make to be a constituency each.

b) The only change will happen will be in the objective function which will be

$$\text{Min } \sum_j y_j$$

c) I think a stair like pattern of ward for constituency may lead to minimum majority win for A.

Q4

→ Let $f(w)$ be a function such that it gives the length of the word 'w' & let $g_k(w)$ be a function that gives the number of times letter k is there in the word 'w'.

$$x_w = \begin{cases} 1 & \text{if } w \in D \\ 0 & \text{o/w} \end{cases}$$

Objective function:

$$\text{Max } \sum_{w \in D} f(w) \cdot x_w$$

$$\text{s.t. } \forall g_k(w) \cdot x_w \leq n_k$$

Q5

a) Decision Variables:

$$x_{ijt} = \begin{cases} 1 & \text{if student } s_i \text{ meets professor } p_j \text{ at time } t \\ 0 & \text{o/w} \end{cases}$$

Objective Functions:

$$\text{Max} \sum_i^m \sum_j^n \sum_t^a x_{ijt}$$

Constraints:

$$x_{ijt} \leq 1 \quad \text{if } t \in A_{pi} \text{ and } t \in A_{si} \quad \forall ijt$$

~~{that is not}~~

$$x_{ijt} \leq 1 \quad \text{if } j \in M_{si} \text{ and } i \in M_{pj} \quad \forall ijt$$

$$\sum x_{ijt} \leq 1 \quad \forall ijt$$

$$\sum x_{ijt} \leq 1 \quad \forall jt$$

$$x_{ijt} \in \{0, 1\} \quad \forall ijt$$

b) For this we only need to have another thing, the bigshot score of professor p_j , which is b_{pj}

\therefore Modified Objective Function:

c) A new element:
$$\text{Max} \sum \sum \sum b_{pj} \cdot x_{ijt}$$

$$w_{ij} = \begin{cases} b_{pj} & \text{if } j \in M_{si} \text{ and } i \in M_{pj} \\ 1 & \text{or} \end{cases}$$

So the new objective function is:

$$\text{Max} \sum \sum \sum w_{ij} \cdot x_{ijt}$$

Q2

 $x_1, x_2, x_3 \rightarrow$ Amount betted on N winning a set $y_1, y_2, y_3 \rightarrow$ Amount betted on J winning a set $X \rightarrow$ Amount betted on N winning the match $Y \rightarrow$ Amount betted on J winning the match.

Objective function:

$$\text{Max} \left[(1 + \frac{1}{a})(x_1 + x_2 + x_3) + (1 + \frac{1}{b})X + (1 + a)(y_1 + y_2 + y_3) + (1 + b)Y \right. \\ \left. - (x_1 + x_2 + x_3 + y_1 + y_2 + y_3 + X + Y) \right]$$

Constraints:

$$x_1 + x_2 + x_3 + y_1 + y_2 + y_3 + X + Y \leq B$$

$$\forall x_i, y_i, X, Y \geq 0 \quad i \in [1, 3]$$