

18BECE30558

TITHI PATEL

6. Let x_1 be the amount invested in security 'A' and in security 'B' let x_2 be the amount invested.

return.	x_1 0.09	x_2 0.15	min return $0.12(x_1 + x_2)$
risk factor	0.5	0.8	max risk $0.6(x_1 + x_2)$

Objective is to maximise return.

$$\max Z = 0.09x_1 + 0.15x_2$$

(given total investment to be made
 $x_1 + x_2 = 5,00,000$)

Constraints:

$$(1) \quad 0.09x_1 + 0.15x_2 \geq 0.12(5,00,000)$$

$$9x_1 + 15x_2 \geq 60,00,000$$

(\because Return should be min 12% of $x_1 + x_2$)

② $0.5x_1 + 0.8x_2 \leq 0.6(5,00,000)$

$$5x_1 + 8x_2 \leq 30,00,000$$

③ \because risk should be max of 6% of $(x_1 + x_2)$
Both are non negative constraint hence

$$x_1 \geq 0 \quad \text{and} \quad x_2 \geq 0$$

21.

Let x_1, x_2, x_3, x_4 be the product produced on X machine per week

Let y_2, y_3, y_4 be the product produced on Y machine per week

\because ~~at~~ product one is must on both machine X and Y

Objective function:-

maximize P. \Rightarrow
(Profit)

$$10x_1 + 12(x_2 + y_2) + 17(x_3 + y_3) + 8(x_4 + y_4)$$

Constraints

① Floor space

$$0.1x_1 + 0.15(x_2 + y_2) + 0.5(x_3 + y_3) + 0.05(x_4 + y_4) \leq 50$$

② Requirements

$$x_2 + y_2 = 2(x_3 + y_3)$$

③ available time

Machine X (100 - 5) = 95% available
Machine Y (100 - 7) = 93% available

Machine X

$$10x_1 + 12x_2 + 13x_3 + 8x_4 \leq 0.95(35)(60)$$

(∵ 35 hrs per week = (35)(60) min)

Machine Y

$$27x_1 + 19y_2 + 33y_3 + 23y_4 \leq 0.93(35)(60)$$

to product are non negative.

Hence

$$x_1 > 0$$

$$x_2, x_3, x_4 \geq 0$$

$$y_2, y_3, y_4 \geq 0$$