

School of Mathematics, TIET
Optimization Techniques (UMA-035)
Practice Sheet # 2

1. Solve the following linear programming problems graphically.

- (i) $\text{Max } z = 5x_1 + 3x_2, \text{ s/t } 3x_1 + 5x_2 \leq 15, 5x_1 + 2x_2 \leq 10, x_1, x_2 \geq 0.$
- (ii) $\text{Min } z = 2x_1 + 3x_2, \text{ s/t } x_1 + x_2 \leq 4, 6x_1 + 2x_2 \geq 8, x_1 + 5x_2 \geq 4, x_1 \leq 3, x_2 \leq 3, x_1, x_2 \geq 0.$
- (iii) $\text{Max } z = 2x_1 + 2x_2, \text{ s/t } x_1 - x_2 \geq -1, -0.5x_1 + x_2 \leq 2, x_1, x_2 \geq 0.$
- (iv) $\text{Max } z = -3x_1 + 2x_2, \text{ s/t } x_1 - x_2 \leq 0, x_1 \leq 3, x_1, x_2 \geq 0.$
- (v) $\text{Max } z = -x_1 + 2x_2, \text{ s/t } x_1 - x_2 \geq -1, -0.5x_1 + x_2 \leq 2, x_1, x_2 \geq 0.$
- (vi) $\text{Max } z = 3x_1 - 2x_2, \text{ s/t } x_1 + x_2 \leq 1, 2x_1 + 2x_2 \geq 4, x_1, x_2 \geq 0.$
- (vii) $\text{Max } z = x_1 + x_2, \text{ s/t } x_1 - x_2 \geq 0, 3x_1 - x_2 \leq -3, x_1, x_2 \geq 0.$

2. Consider the following LPP

$$\text{Max } z = -4x_1 + 6x_2, \text{ s/t } 2x_1 - 3x_2 \geq -6, -x_1 + x_2 \leq 1, x_1, x_2 \geq 0.$$

Show graphically that the variables can be increased indefinitely while the optimal value of the objective function remains constant.

3. Linearize the following objective function:

$$\text{Max } z = \min \{ |2x_1 + 5x_2|, |7x_1 - 3x_2| \}$$

4. Write the standard form of the following LPP (do not solve the LPP)

(i) $\text{Max } Z = 2x_1 + x_2 + x_3$

s. t. $x_1 - x_2 + 2x_3 \geq 2, \quad |2x_1 + x_2 - x_3| \leq 4, \quad 3x_1 - 2x_2 - 7x_3 \leq 3$
 $x_1, x_3 \geq 0, x_2 \leq 0$

(ii) $\text{Max } Z = x_1 + 2x_2 - x_3$

s. t. $x_1 + x_2 - x_3 \leq 5, -x_1 + 2x_2 + 3x_3 \geq -4, 2x_1 + 3x_2 - 4x_3 \geq 3, x_1 + x_2 + x_3 = 2,$
 $x_1 \geq 0, x_2 \geq p, x_3 \text{ is unrestricted in sign.}$