

Course: UMA 035 (Optimization Techniques)

Instructor: Dr. Amit Kumar,

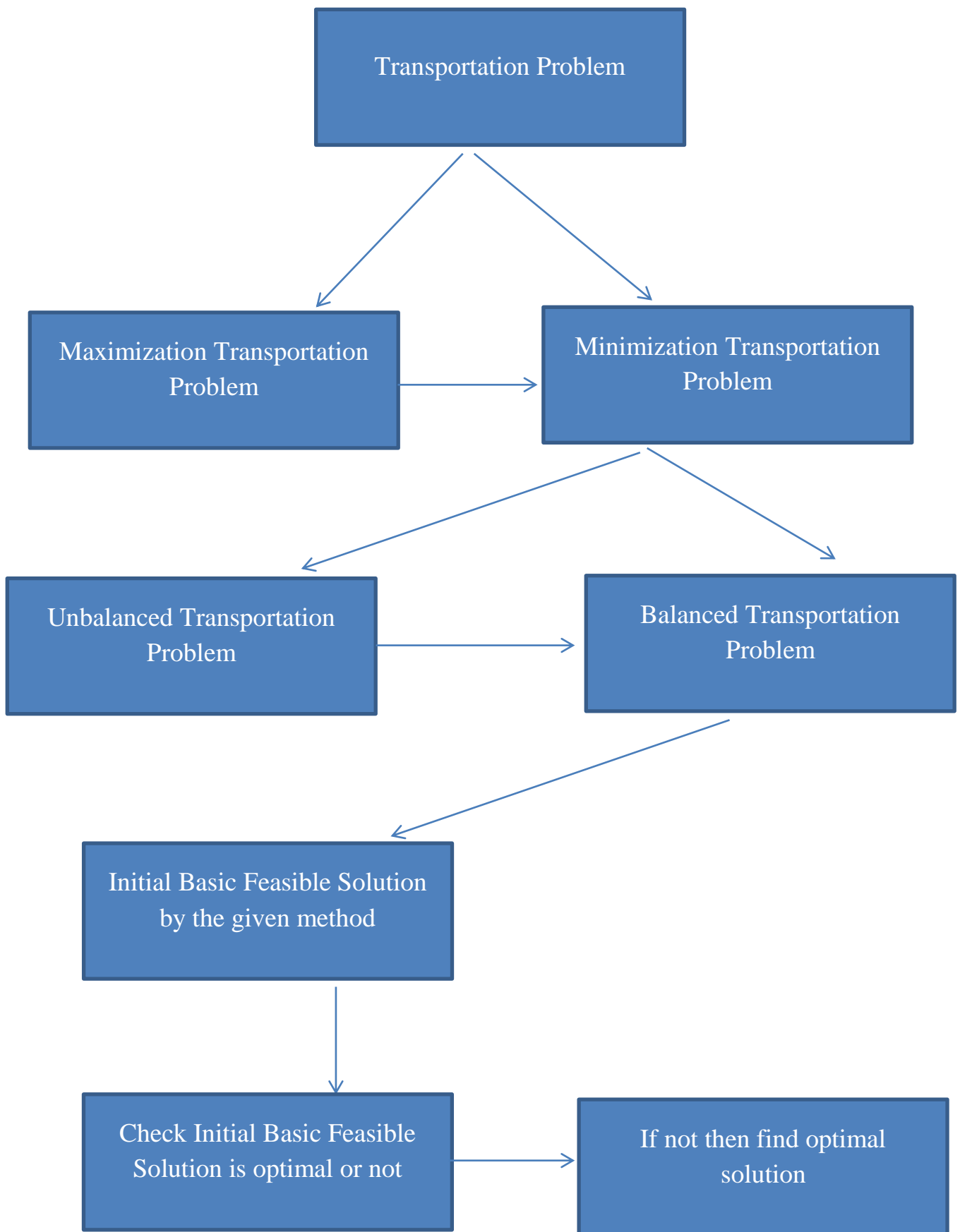
Associate Professor,

School of Mathematics,

TIET, Patiala

Email: amitkumar@thapar.edu

Mob: 9888500451



Optimal solution

$C_{ij} - (u_i + v_j) \geq 0$ for all i and j .

Calculate u_i and v_j

Assume the relation $C_{ij} = u_i + v_j$ for all $m+n-1$ basic variables.

Assume $u_1 = 0$ and solve the obtained equations.

Entering variable

Variable corresponding to which most negative value of $C_{ij} - (u_i + v_j)$ will occur.

Leaving variable

Write a variable θ at the position of entering variable.

Make a closed loop having starting and ending at θ by considering the movement (left, right, down, up) and turn at only basic variable.

Subtract θ from the basic variable values at first, third, fifth turning position ...

Add θ in the basic variable values at second, fourth, sixth turning positions ...

Find minimum of all those values from which θ has been subtracted.

Put the obtained minimum value in place of θ to obtain a new basic feasible solution.

The variable for which value is 0 after putting θ is leaving variable.

If 0 is obtained for two or more variables then chose any one as leaving variable.

Example:

	D₁	D₂	D₃	D₄	Availability
S₁	1	2	3	4	30
S₂	7	6	2	5	50
S₃	4	3	2	7	35
Demand	15	30	25	45	

Write the LPP and its dual.

Solution:

$$30+50+35=15+30+25+45$$

Balanced Transportation problem.

LPP

Minimize ($x_{11}+2x_{12}+3x_{13}+4x_{14}+7x_{21}+6x_{22}+2x_{23}+5x_{24}+4x_{31}+3x_{32}+2x_{33}+7x_{34}$)

Subject to

$$x_{11}+x_{12}+x_{13}+x_{14}=30$$

$$x_{21}+x_{22}+x_{23}+x_{24}=50$$

$$x_{31}+x_{32}+x_{33}+x_{34}=35$$

$$x_{11}+x_{21}+x_{31}=15$$

$$x_{12}+x_{22}+x_{32}=30$$

$$x_{13}+x_{23}+x_{33}=25$$

$$x_{14}+x_{24}+x_{34}=45$$

$$x_{ij} \geq 0, i=1,2,3; j=1,2,3,4$$

Dual

$$\text{Maximize } (30u_1+50u_2+35u_3+15v_1+30v_2+25v_3+45v_4)$$

Subject to

$$u_1+v_1 \leq 1$$

$$u_1+v_2 \leq 2$$

$$u_1+v_3 \leq 3$$

$$u_1+v_4 \leq 4$$

$$u_2+v_1 \leq 7$$

$$u_2+v_2 \leq 6$$

$$u_2+v_3 \leq 2$$

$$u_2+v_4 \leq 5$$

$$u_3 + v_1 \leq 4$$

$$u_3 + v_2 \leq 3$$

$$u_3 + v_3 \leq 2$$

$$u_3 + v_3 \leq 7$$

u_i and v_j are unrestricted.

Example:

	D₁	D₂	D₃	D₄	Availability
S₁	1	2	3	4	30
S₂	7	6	2	5	50
S₃	4	3	2	7	35
Demand	15	30	25	45	

Solve the problem (Apply North West Corner method to find initial basic feasible solution).

Solution:

Assume the problem is of minimization.

$$30+50+35=15+30+25+45$$

Balanced Transportation problem.

Initial Basic Feasible solution by North West Corner method

	D ₁	D ₂	D ₃	D ₄	Availability
S ₁	1	2	3	4	30
S ₂	7	6	2	5	50
S ₃	4	3	2	7	35
Demand	15	30	25	45	

$$x_{11} = \text{Minimum } \{30, 15\} = 15$$

Cut the first column and reduce the availability of the first source by 15 units.

	D ₂	D ₃	D ₄	Availability
S ₁	2	3	4	30 – 15 = 15
S ₂	6	2	5	50
S ₃	3	2	7	35
Demand	30	25	45	

$$x_{12} = \text{Minimum } \{15, 30\} = 15$$

Cut the first row and reduce the demand of the second destination by 15 units.

	D₂	D₃	D₄	Availability
S₂	6	2	5	50
S₃	3	2	7	35
Demand	30-15=15	25	45	

$$x_{22} = \text{Minimum } \{50, 15\} = 15$$

Cut the first column and reduce the availability of the second source by 15 units.

	D₃	D₄	Availability
S₂	2	5	50-15 = 35
S₃	2	7	35
Demand	25	45	

$$x_{23} = \text{Minimum } \{35, 25\} = 25$$

Cut the first column and reduce the availability of the second source by 25 units.

	D₄	Availability
S₂	5	35 – 25 = 10
S₃	7	35
Demand	45	

$$x_{24} = \text{Minimum } \{10, 45\} = 10$$

Cut the first row and reduce the demand of the fourth destination by 10 units.

	D₄	Availability
S₃	7	35
Demand	45 – 10 = 35	

$$x_{34} = \text{Minimum } \{35, 35\} = 35$$

	D₁	D₂	D₃	D₄	Availability
S₁	1 (15)	2 (15)	3	4	30
S₂	7	6 (15)	2 (25)	5 (10)	50
S₃	4	3	2	7 (35)	35
Demand	15	30	25	45	

Initial transportation cost=1*15+2*15+6*15+2*25+5*10+7*35=480

Check solution is optimal or not

For basic variables

$$x_{11} \Rightarrow u_1 + v_1 = c_{11} \Rightarrow u_1 + v_1 = 1$$

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

$$x_{22} \Rightarrow u_2 + v_2 = c_{22} \Rightarrow u_2 + v_2 = 6$$

$$x_{23} \Rightarrow u_2 + v_3 = c_{23} \Rightarrow u_2 + v_3 = 2$$

$$\mathbf{x}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = \mathbf{c}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = 5$$

$$\mathbf{x}_{34} \Rightarrow \mathbf{u}_3 + \mathbf{v}_4 = \mathbf{c}_{34} \Rightarrow \mathbf{u}_3 + \mathbf{v}_4 = 7$$

Six equations in Seven variables

Assuming $\mathbf{u}_1=0$, we have

$$\mathbf{v}_1=1$$

$$\mathbf{v}_2=2$$

$$\mathbf{u}_2=4$$

$$\mathbf{v}_3=-2$$

$$\mathbf{v}_4=1$$

$$\mathbf{u}_3=6$$

For non-basic variables

$$\mathbf{x}_{13} \Rightarrow \mathbf{c}_{13} - (\mathbf{u}_1 + \mathbf{v}_3) = 3 - (0 + 1) = 2$$

$$\mathbf{x}_{14} \Rightarrow \mathbf{c}_{14} - (\mathbf{u}_1 + \mathbf{v}_4) = 4 - (0 + 1) = 3$$

$$\mathbf{x}_{21} \Rightarrow \mathbf{c}_{21} - (\mathbf{u}_2 + \mathbf{v}_1) = 7 - (4 + 1) = 2$$

$$\mathbf{x}_{31} \Rightarrow \mathbf{c}_{31} - (\mathbf{u}_3 + \mathbf{v}_1) = 4 - (6 + 1) = -3$$

$$\mathbf{x}_{32} \Rightarrow \mathbf{c}_{32} - (\mathbf{u}_3 + \mathbf{v}_2) = 3 - (6 + 2) = -5$$

$$\mathbf{x}_{33} \Rightarrow \mathbf{c}_{33} - (\mathbf{u}_3 + \mathbf{v}_3) = 2 - (6 - 2) = -2$$

Most negative value is -5 .

x_{32} is entering variable.

	D_1	D_2	D_3	D_4	Availability
S_1	15	15			30
S_2		$15-\theta$	25	$10+\theta$	50
S_3		θ		$35-\theta$	35
Demand	15	30	25	45	

$$\theta = \text{minimum } \{15, 35\} = 15$$

New basic feasible solution

$$x_{11} = 15$$

$$x_{12} = 15$$

$$x_{22} = 15 - \theta = 15 - 15 = 0 \text{ (Leaving Variable)}$$

$$x_{23} = 25$$

$$x_{24} = 10 + \theta = 10 + 15 = 25$$

$$x_{32} = \theta = 15$$

$$x_{34} = 35 - \theta = 35 - 15 = 20$$

Check that the new solution is optimal or not

For Basic Variables

$$\mathbf{x}_{11} \Rightarrow \mathbf{u}_1 + \mathbf{v}_1 = \mathbf{c}_{11} \Rightarrow \mathbf{u}_1 + \mathbf{v}_1 = 1$$

$$\mathbf{x}_{12} \Rightarrow \mathbf{u}_1 + \mathbf{v}_2 = \mathbf{c}_{12} \Rightarrow \mathbf{u}_1 + \mathbf{v}_2 = 2$$

$$\mathbf{x}_{23} \Rightarrow \mathbf{u}_2 + \mathbf{v}_3 = \mathbf{c}_{23} \Rightarrow \mathbf{u}_2 + \mathbf{v}_3 = 2$$

$$\mathbf{x}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = \mathbf{c}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = 5$$

$$\mathbf{x}_{32} \Rightarrow \mathbf{u}_3 + \mathbf{v}_2 = \mathbf{c}_{32} \Rightarrow \mathbf{u}_3 + \mathbf{v}_2 = 3$$

$$\mathbf{x}_{34} \Rightarrow \mathbf{u}_3 + \mathbf{v}_4 = \mathbf{c}_{34} \Rightarrow \mathbf{u}_3 + \mathbf{v}_4 = 7$$

Six equations in Seven variables

Assuming $\mathbf{u}_1=0$, we have

$$\mathbf{v}_1 = 1$$

$$\mathbf{v}_2 = 2$$

$$\mathbf{u}_3 = 1$$

$$\mathbf{v}_4 = 6$$

$$u_2 = -1$$

$$v_2 = 3$$

For Non-basic Variables

$$x_{13} \Rightarrow c_{13} - (u_1 + v_3) = 3 - (0 + 3) = 0 \quad \text{Leaving variable}$$

$$x_{14} \Rightarrow c_{14} - (u_1 + v_4) = 4 - (0 + 6) = -2$$

$$x_{21} \Rightarrow c_{21} - (u_2 + v_1) = 7 - (-1 + 1) = 7$$

$$x_{22} \Rightarrow c_{22} - (u_2 + v_2) = 6 - (-1 + 2) = 5$$

$$x_{31} \Rightarrow c_{31} - (u_3 + v_1) = 4 - (1 + 1) = 2$$

$$x_{33} \Rightarrow c_{33} - (u_3 + v_3) = 2 - (1 + 3) = -2$$

The most negative value is -2 which is corresponding to x_{14} and x_{33} . Any of these two may be considered as entering variable.

Let x_{14} as entering variable.

	D ₁	D ₂	D ₃	D ₄	Availability
S ₁	15	15- θ		θ	30
S ₂			25	25	50
S ₃		15		20	35
		+ θ		- θ	
Demand	15	30	25	45	

$$\theta = \text{minimum } \{20, 15\} = 15$$

New solution is

$$x_{11} = 15$$

$$x_{12} = 15 - \theta = 15 - 15 = 0 \quad \text{leaving variable}$$

$$x_{14} = \theta = 15$$

$$x_{23} = 25$$

$$x_{24} = 10 + \theta = 10 + 15 = 25$$

$$x_{32} = 15 + \theta = 30$$

$$x_{34} = 20 - \theta = 20 - 15 = 5$$

Check that the obtained solution is optimal or not

For Basic Variables

$$\mathbf{x}_{11} \Rightarrow \mathbf{u}_1 + \mathbf{v}_1 = \mathbf{c}_{11} \Rightarrow \mathbf{u}_1 + \mathbf{v}_1 = 1$$

$$\mathbf{x}_{14} \Rightarrow \mathbf{u}_1 + \mathbf{v}_4 = \mathbf{c}_{14} \Rightarrow \mathbf{u}_1 + \mathbf{v}_4 = 4$$

$$\mathbf{x}_{23} \Rightarrow \mathbf{u}_2 + \mathbf{v}_3 = \mathbf{c}_{23} \Rightarrow \mathbf{u}_2 + \mathbf{v}_3 = 2$$

$$\mathbf{x}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = \mathbf{c}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = 5$$

$$\mathbf{x}_{32} \Rightarrow \mathbf{u}_3 + \mathbf{v}_2 = \mathbf{c}_{32} \Rightarrow \mathbf{u}_3 + \mathbf{v}_2 = 3$$

$$\mathbf{x}_{34} \Rightarrow \mathbf{u}_3 + \mathbf{v}_4 = \mathbf{c}_{34} \Rightarrow \mathbf{u}_3 + \mathbf{v}_4 = 7$$

Six equations in Seven variables

Assuming $\mathbf{u}_1=0$, we have

$$\mathbf{v}_1 = 1$$

$$\mathbf{v}_2 = 4$$

$$\mathbf{u}_2 = 1$$

$$\mathbf{v}_4 = 4$$

$$\mathbf{u}_3 = 3$$

$$\mathbf{v}_2 = 0$$

$$\mathbf{v}_3 = 1$$

For Non-basic Variables

$$x_{12} \Rightarrow c_{12} - (u_1 + v_2) = 2 - (0 + 0) = 2$$

$$x_{13} \Rightarrow c_{13} - (u_1 + v_3) = 3 - (0 + 1) = 2$$

$$x_{21} \Rightarrow c_{21} - (u_2 + v_1) = 7 - (1 + 1) = 5$$

$$x_{23} \Rightarrow c_{23} - (u_2 + v_3) = 2 - (1 + 1) = 0$$

$$x_{31} \Rightarrow c_{31} - (u_3 + v_1) = 4 - (3 + 1) = 0$$

$$x_{33} \Rightarrow c_{33} - (u_3 + v_3) = 2 - (1 + 3) = -2$$

Only one negative value. So, x_{33} is entering variable.

	D₁	D₂	D₃	D₄	Availability
S₁	15			15	30
S₂			25 - θ	25 + θ	50
S₃		30	θ	5 - θ	35
Demand	15	30	25	45	

$$\theta = \text{minimum } \{25, 5\} = 5$$

New solution is

$$x_{11} = 15$$

$$x_{14} = 15$$

$$x_{23}=25-\theta=20$$

$$x_{24}=25+\theta=30$$

$$x_{32}=30$$

$$x_{33}=\theta=5$$

$$x_{34}=5-\theta=0 \quad \text{Leaving Variable}$$

Check that the obtained solution is optimal or not

For Basic Variables

$$x_{11} \Rightarrow u_1 + v_1 = c_{11} \Rightarrow u_1 + v_1 = 1$$

$$x_{14} \Rightarrow u_1 + v_4 = c_{14} \Rightarrow u_1 + v_4 = 4$$

$$x_{23} \Rightarrow u_2 + v_3 = c_{23} \Rightarrow u_2 + v_3 = 2$$

$$x_{24} \Rightarrow u_2 + v_4 = c_{24} \Rightarrow u_2 + v_4 = 5$$

$$x_{32} \Rightarrow u_3 + v_2 = c_{32} \Rightarrow u_3 + v_2 = 3$$

$$x_{33} \Rightarrow u_3 + v_3 = c_{33} \Rightarrow u_3 + v_3 = 2$$

Six equations in Seven variables

Assuming $u_1=0$, we have

$$v_1=1$$

$$v_2=5$$

$$u_2=-2$$

$$v_4=4$$

$$u_3=-2$$

$$v_2=5$$

$$v_3=4$$

For Non-basic Variables

$$x_{12} \Rightarrow c_{12} - (u_1 + v_2) = 2 - (0 + 5) = -3$$

$$x_{13} \Rightarrow c_{13} - (u_1 + v_3) = 3 - (0 + 4) = -1$$

$$x_{21} \Rightarrow c_{21} - (u_2 + v_1) = 7 - (-2 + 1) = 8$$

$$x_{22} \Rightarrow c_{22} - (u_2 + v_2) = 6 - (-2 + 5) = 3$$

$$x_{31} \Rightarrow c_{31} - (u_3 + v_1) = 4 - (-2 + 1) = 5$$

$$x_{34} \Rightarrow c_{34} - (u_3 + v_4) = 7 - (-2 + 4) = 5$$

The most negative value is -3 which is corresponding to x_{12} . x_{12} is entering variable

	D ₁	D ₂	D ₃	D ₄	Availability
S ₁	15	θ		$15 - \theta$	30
S ₂			$20 - \theta$	$30 + \theta$	50
S ₃		$30 - \theta$	$5 + \theta$		35
Demand	15	30	25	45	

$$\theta = \text{minimum } \{15, 20, 30\} = 15$$

New solution is

$$x_{11} = 15$$

$$x_{12} = \theta = 15$$

$x_{14} = 0$ Leaving Variable

$$x_{23} = 5$$

$$x_{24} = 45$$

$$x_{32} = 15$$

$$x_{33} = 20$$

Check that the obtained solution is optimal or not

For Basic Variables

$$x_{11} \Rightarrow u_1 + v_1 = c_{11} \Rightarrow u_1 + v_1 = 1$$

$$\mathbf{x}_{12} \Rightarrow \mathbf{u}_1 + \mathbf{v}_2 = \mathbf{c}_{12} \Rightarrow \mathbf{u}_1 + \mathbf{v}_2 = 2$$

$$\mathbf{x}_{23} \Rightarrow \mathbf{u}_2 + \mathbf{v}_3 = \mathbf{c}_{23} \Rightarrow \mathbf{u}_2 + \mathbf{v}_3 = 2$$

$$\mathbf{x}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = \mathbf{c}_{24} \Rightarrow \mathbf{u}_2 + \mathbf{v}_4 = 5$$

$$\mathbf{x}_{32} \Rightarrow \mathbf{u}_3 + \mathbf{v}_2 = \mathbf{c}_{32} \Rightarrow \mathbf{u}_3 + \mathbf{v}_2 = 3$$

$$\mathbf{x}_{33} \Rightarrow \mathbf{u}_3 + \mathbf{v}_3 = \mathbf{c}_{33} \Rightarrow \mathbf{u}_3 + \mathbf{v}_3 = 2$$

Six equations in Seven variables

Assuming $\mathbf{u}_1=0$, we have

$$\mathbf{v}_1=1$$

$$\mathbf{u}_2=1$$

$$\mathbf{v}_4=4$$

$$\mathbf{u}_3=1$$

$$\mathbf{v}_2=2$$

$$\mathbf{v}_3=1$$

For Non-basic Variables

$$\mathbf{x}_{13} \Rightarrow \mathbf{c}_{13} - (\mathbf{u}_1 + \mathbf{v}_3) = 3 - (0 + 1) = 2$$

$$\mathbf{x}_{14} \Rightarrow \mathbf{c}_{14} - (\mathbf{u}_1 + \mathbf{v}_4) = 4 - (0 + 4) = 0$$

$$\mathbf{x}_{21} \Rightarrow \mathbf{c}_{21} - (\mathbf{u}_2 + \mathbf{v}_1) = 7 - (1 + 1) = 5$$

$$x_{22} \Rightarrow c_{22} - (u_2 + v_2) = 6 - (1 + 2) = 3$$

$$x_{31} \Rightarrow c_{31} - (u_3 + v_1) = 4 - (1 + 1) = 2$$

$$x_{34} \Rightarrow c_{34} - (u_3 + v_4) = 7 - (1 + 4) = 2$$

All values are ≥ 0 . Solution is optimal.

	D₁	D₂	D₃	D₄	Availability
S₁	1 (15)	2 (15)	3	4	30
S₂	7	6	2 (5)	5 (45)	50
S₃	4	3 (15)	2(20)	7	35
Demand	15	30	25	45	

$$\text{Transportation cost} = 1 \cdot 15 + 2 \cdot 15 + 2 \cdot 5 + 5 \cdot 45 + 3 \cdot 15 + 2 \cdot 20 = 365$$

Alternative solution

x_{14} is a non-basic variable and $c_{14} - (u_1 + v_4) = 0$. So alternative solution may exist.

Enter x_{14} to find alternative solution.

	D ₁	D ₂	D ₃	D ₄	Availability
S ₁	15	15		θ	30
		$-\theta$			
S ₂			$5+\theta$	$45-\theta$	50
S ₃		15	20		35
		$+\theta$	$-\theta$		
Demand	15	30	25	45	

$$\theta = \text{minimum } \{45, 20, 15\} = 15$$

New solution is

$$x_{11} = 15$$

$$x_{12} = 15 - \theta = 0$$

$$x_{14} = 15$$

$$x_{23} = 20$$

$$\mathbf{x}_{24}=\mathbf{30}$$

$$\mathbf{x}_{32}=\mathbf{30}$$

$$\mathbf{x}_{33}=\mathbf{5}$$