

## Topic Notes 8 & 9, Problem Formulation & Linear Programming

### Exam Sample Questions

#### Question 1

What is the meaning of tractability for a mathematical model?

- a) The model's ability to handle large amounts of data
- b) The model's ability to produce accurate predictions
- c) The model's ability to be solved or analyzed efficiently
- d) The model's ability to adapt to changing conditions
- e) The model's ability to produce simple and intuitive explanations.

c)

#### Question 2

What is meant by validity of a model?

- a) The model's ability to produce consistent results over time
- b) The model's ability to fit the data accurately
- c) The extent to which the model is able to generalize to new situations
- d) The degree to which inferences drawn from the model hold meaning for the real system
- e) The model's ability to handle complex data inputs

d)

#### Question 3

What is heuristic optimization?

- a) A problem-solving approach that uses a set of rules or guidelines to find a solution
- b) A mathematical technique for optimizing a function using derivatives
- c) A search algorithm that guarantees the optimal solution
- d) An approach that uses trial and error to find the best solution but is not guaranteed to yield an exact optimum
- e) An optimization method that involves solving a series of linear equations

d)

#### Question 4

Which of the following is not a continuous variable?

- a) The average 30-day rainfall in a region in centimetres.
- b) Water volume in a concrete mix.
- c) The result of rolling a die.
- d) The temperature of a freezer.
- e) They are all continuous variables

c)

### Question 5

Use the following scenario for questions 5-7.

A steel mill has two production lines available to make steel for industrial use. The first production line can produce one lot of steel in  $t_1$  hours at cost  $c_1$ , and the second requires  $t_2$  hours and cost  $c_2$ . The plant manager wishes to find the least costly way to produce  $z$  lots in a total of at most  $T$  hours of operation (meaning that even though the lines operate in parallel,  $T$  is the sum of the hours the lines are operating. e.g. Both lines running for one hour each would be two total hours.) An integer number of lots  $x_1$  will be produced on line 1, and integer number of lots  $x_2$  will be produced on line 2.

Identify the decision variables.

- a)  $x_1, x_2$
- b)  $t_1, t_2$
- c)  $c_1, c_2$
- d)  $x_1, x_2, t_1, t_2, c_1, c_2$
- e) none of the above

a)

### Question 6

Identify the objective function from Question 5.

- a)  $\max_{x_1, x_2} \phi = c_1 x_1 + c_2 x_2$
- b)  $\max_{x_1, x_2} \phi = c^T x$
- c)  $\min_{x_1, x_2} \phi = c_1 x_1 + c_2 x_2$
- d)  $\min_{x_1, x_2} \phi = c^T x$
- e) c and d

e)

### Question 7

Identify the constraints from Question 5.

- a)  $t_1 x_1 + t_2 x_2 \leq T$
- b)  $x_1 + x_2 = z$
- c)  $x_1 \geq 0, x_2 \geq 0$
- d)  $x_1, x_2 \in \mathbb{Z}$
- e) All of the above

e)

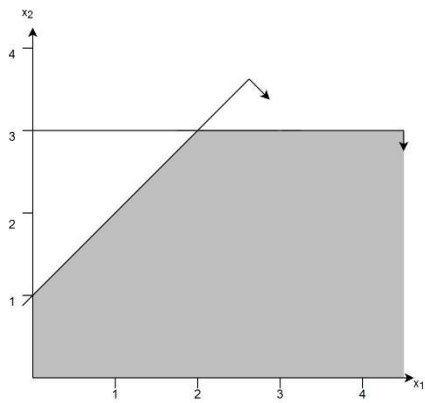
## Question 8

Consider the constraints:

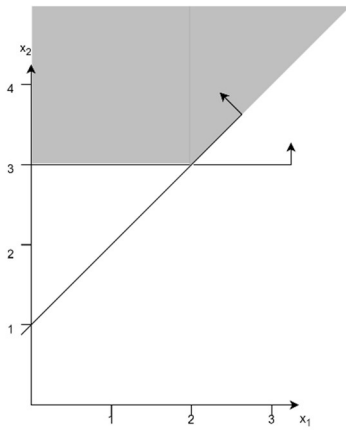
$$\begin{aligned} -x_1 + x_2 &\leq 1 \\ x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

Which of the following represents the feasible space?

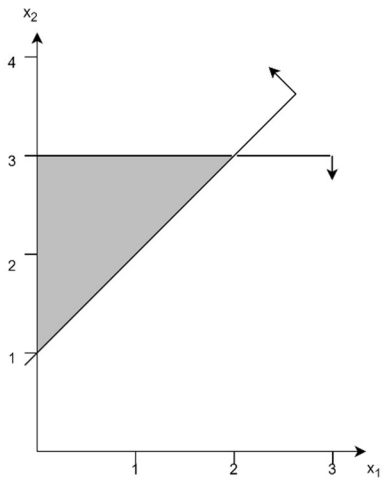
a)



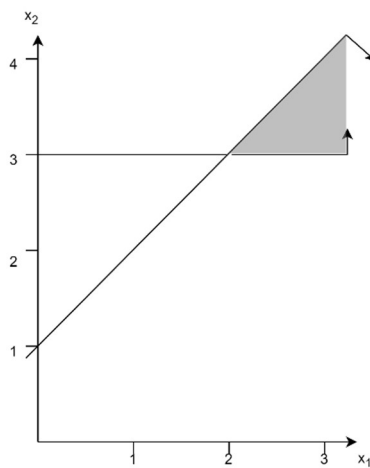
b)



c)



d)



e) none of the above

a)

### Question 9

For questions 9- 12 use the constraints from Question 8 and consider the points:

$$x_1 = (2,3), x_2 = (0,3), x_3 = (2,1), x_4 = (3,3)$$

What is the correct classification for point  $x_1$ ?

- a) Interior Point
- b) Boundary Point
- c) Extreme Point
- d) Infeasible Point
- e) Edge Point

### Question 10

What is the correct classification for point  $x_2$ ?

- a) Interior Point
- b) Boundary Point
- c) Extreme Point
- d) Infeasible Point
- e) Edge Point

### Question 11

What is the correct classification for point  $x_3$ ?

- a) Interior Point
- b) Boundary Point
- c) Extreme Point
- d) Infeasible Point
- e) Edge Point

### Question 12

Of the four points, which point may be a possible optimal solution?

- a)  $x_2$
- b)  $x_4$
- c)  $x_1$
- d)  $x_3$
- e)  $x_1, x_4$

### Question 13

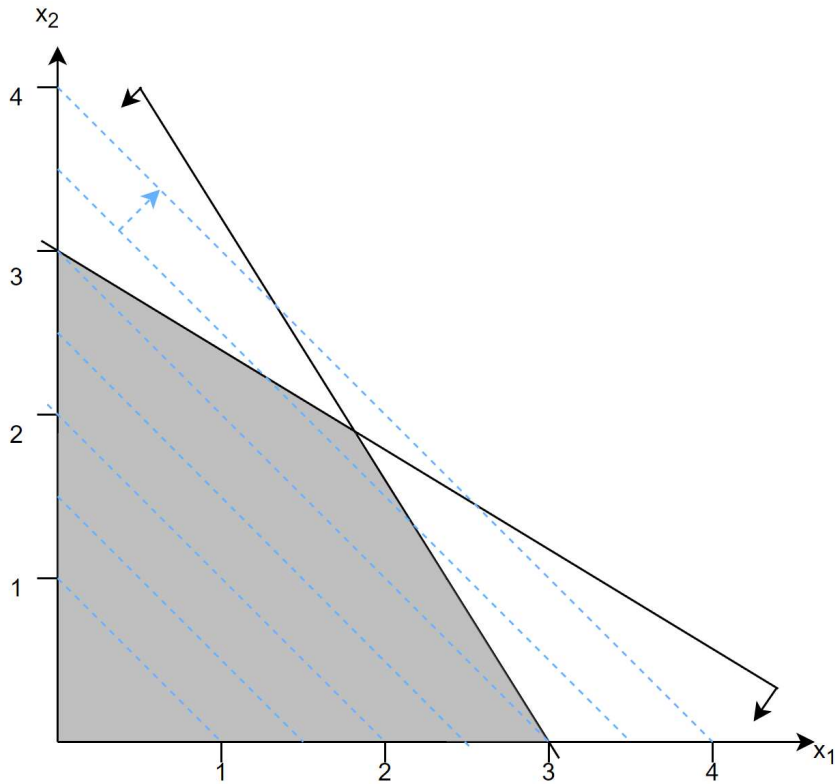
Consider the linear constraints:

$$3x_1 + 5x_2 \leq 16$$

$$5x_1 + 3x_2 \leq 16$$

$$x_1, x_2 \geq 0$$

And the objective contour:



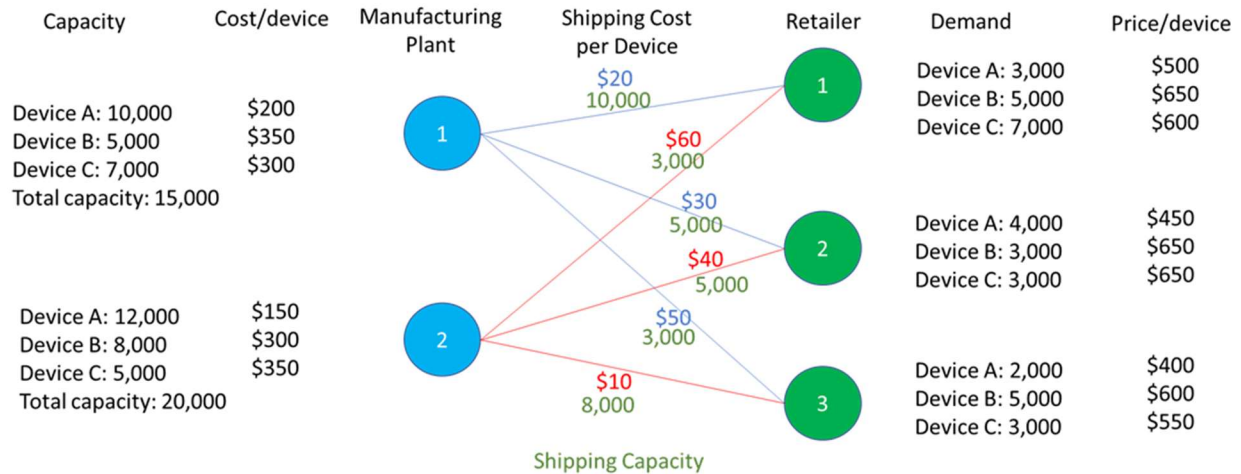
Of the following four points,  $x_5$  through  $x_8$ , which point represents the best solution?  $x_5 = (2,2)$ ,  $x_6 = (2, \frac{3}{2})$ ,  $x_7 = (3,0)$ ,  $x_8 = (\frac{1}{2}, \frac{5}{2})$

- a)  $x_5$
- b)  $x_6$
- c)  $x_7$
- d)  $x_8$
- e) From the given information, it is impossible to tell which of the four points represents the best solution.

a)

## Question 14

Consider the following scenario presented in lecture for Questions 14-17.



How many decision variables are there for this problem?

- a) 12
- b) 16
- c) 18
- d) 24
- e) 30

c)

## Question 15

A linear optimization was performed on the problem above and the following sensitivity report was generated by Excel Solver:

Variable Cells		Final Value	Reduced Cost	Objective Coefficient	Allowable Increase	Allowable Decrease
Cell	Name					
\$I\$2	A11 Devices Made	1000	0	280	0	0
\$I\$3	A12 Devices Made	2000	0	220	0	0
\$I\$4	A13 Devices Made	0	0	150	0	1E+30
\$I\$5	A21 Devices Made	2000	0	290	0	0
\$I\$6	A22 Devices Made	2000	0	260	0	0
\$I\$7	A23 Devices Made	2000	0	240	1E+30	0
\$I\$8	B11 Devices Made	5000	0	280	1E+30	0
\$I\$9	B12 Devices Made	0	0	270	0	0
\$I\$10	B13 Devices Made	0	0	200	0	1E+30
\$I\$11	B21 Devices Made	0	0	290	0	1E+30
\$I\$12	B22 Devices Made	3000	0	310	0	0
\$I\$13	B23 Devices Made	5000	0	290	1E+30	0
\$I\$14	C11 Devices Made	4000	0	280	0	0
\$I\$15	C12 Devices Made	3000	0	320	0	0
\$I\$16	C13 Devices Made	0	0	200	80	0
\$I\$17	C21 Devices Made	1000	0	190	0	0
\$I\$18	C22 Devices Made	0	0	260	0	1E+30
\$I\$19	C23 Devices Made	1000	0	190	0	190

What is the profit per Device A manufactured at plant 1 and shipped to retailer 3?

- a) \$290
- b) \$270
- c) \$200
- d) \$190
- e) \$150

e)

## Question 16

The sensitivity report for the constraints is shown below:

Constraints

Cell	Name	Final Value	Shadow Price	Constraint R.H. Side	Allowable Increase	Allowable Decrease
\$B\$23	A Demand 1 Value	3000	100	3000	1000	2000
\$B\$24	A Demand 2 Value	4000	0	4000	1000	0
\$B\$25	A Demand 3 Value	2000	50	2000	1000	2000
\$B\$26	B Demand 1 Value	5000	50	5000	0	0
\$B\$27	B Demand 2 Value	3000	0	3000	1E+30	0
\$B\$28	B Demand 3 Value	5000	50	5000	0	0
\$B\$29	C Demand 1 Value	5000	0	7000	1E+30	2000
\$B\$30	C Demand 2 Value	3000	0	3000	1E+30	0
\$B\$31	C Demand 3 Value	1000	0	3000	1E+30	2000
\$B\$32	A Capacity 1 Value	3000	0	10000	1E+30	7000
\$B\$33	A Capacity 2 Value	6000	0	12000	1E+30	6000
\$B\$34	B Capacity 1 Value	5000	50	5000	0	0
\$B\$35	B Capacity 2 Value	8000	50	8000	0	0
\$B\$36	C Capacity 1 Value	7000	100	7000	1000	2000
\$B\$37	C Capacity 2 Value	2000	0	5000	1E+30	3000
\$B\$38	Total Capacity 1 Value	15000	100	15000	2000	0
\$B\$39	Total Capacity 2 Value	16000	0	20000	1E+30	4000
\$B\$40	Shipping Capacity 1,1 Value	10000	80	10000	0	2000
\$B\$41	Shipping Capacity 1,2 Value	5000	120	5000	0	2000
\$B\$42	Shipping Capacity 1,3 Value	0	0	3000	1E+30	3000
\$B\$43	Shipping Capacity 2,1 Value	3000	190	3000	2000	1000
\$B\$44	Shipping Capacity 2,2 Value	5000	260	5000	0	1000
\$B\$45	Shipping Capacity 2,3 Value	8000	190	8000	2000	1000

Which of the following constraint is not binding at the optimum solution?

- a) Demand for Device C from Retailer 2
- b) Shipping capacity from Plant 1 to Retailer 3
- c) Shipping capacity from Plant 1 to Retailer 1
- d) Demand for Device A from Retailer 1
- e) Manufacturing Capacity of Plant 2 for Device B

b)

### Question 17

What is the increase in profit if shipping capacity from plant 2 to retailer 3 is increased by 1500 units?

- a) \$165,000
- b) \$190,000
- c) \$250,000
- d) \$285,000
- e) Cannot be determined since shadow price will change

d)