

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)

The first constraint is that there is a set number of total hours, T .

The other constraints are that the two production lines, x_1 and x_2 , will produce z lots of steel, and those lots will not be negative, nor decimal quantities

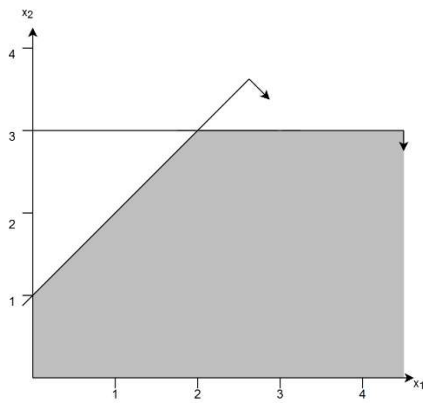
Question 8

Consider the constraints:

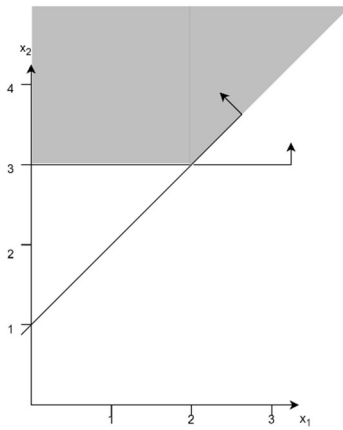
$$\begin{aligned} -x_1 + x_2 &\leq 1 \\ x_2 &\leq 3 \\ x_1, x_2 &\geq 0 \end{aligned}$$

Which of the following represents the feasible space?

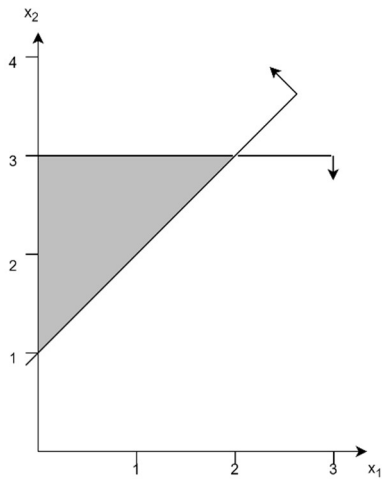
a)



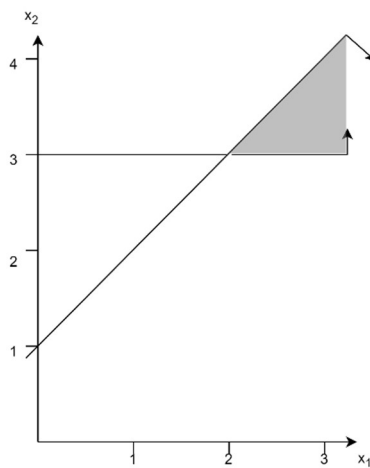
b)



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

c) Extreme (or corner) 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

d) Infeasible 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

a) Interior 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

e) x_1, x_4 may both represent the optimal solution. While x_1 is the only point that may be uniquely optimal, there is a chance based on the objective function that x_4 is non-uniquely optimal as well.

Question 13

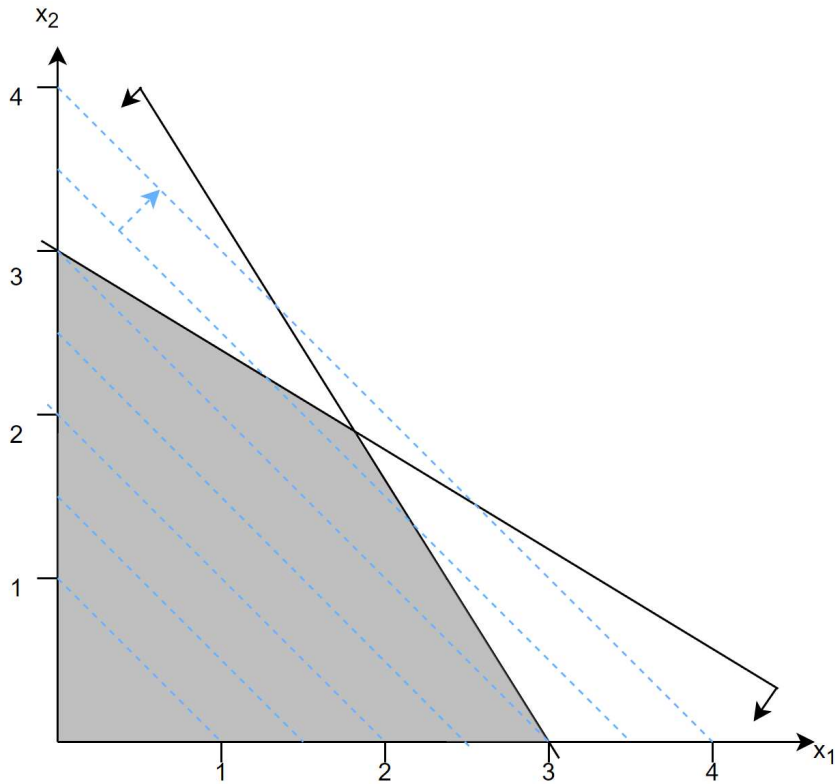
Consider the linear constraints:

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

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

$$x_1, x_2 \geq 0$$

And the objective contour:



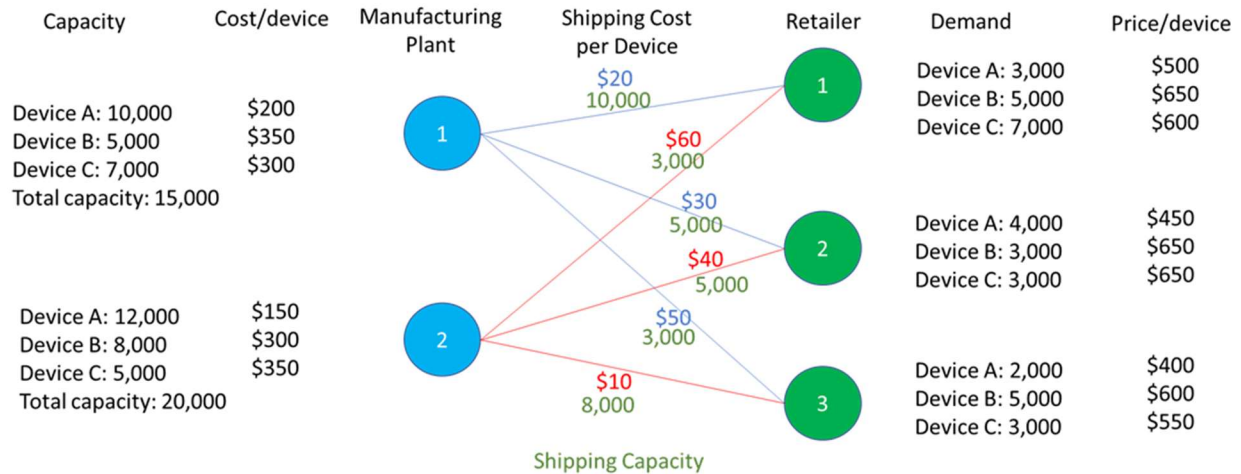
Of the following four points, x_5 through x_8 , which point represents the best solution? $x_5 = (2,2)$, $x_6 = (2, \frac{3}{2})$, $x_7 = (3,0)$, $x_8 = (\frac{1}{2}, \frac{5}{2})$

- 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)