

Assignment 1: Formulation of Optimization Problems

AE413: Optimization techniques in engineering

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Question 1

1.1 Decision Variables

The launch angle of elevation (θ) is the decision variable here with a range of $[0^\circ, 80^\circ]$. The parameters h and V are given as 50m and 90 m/s.

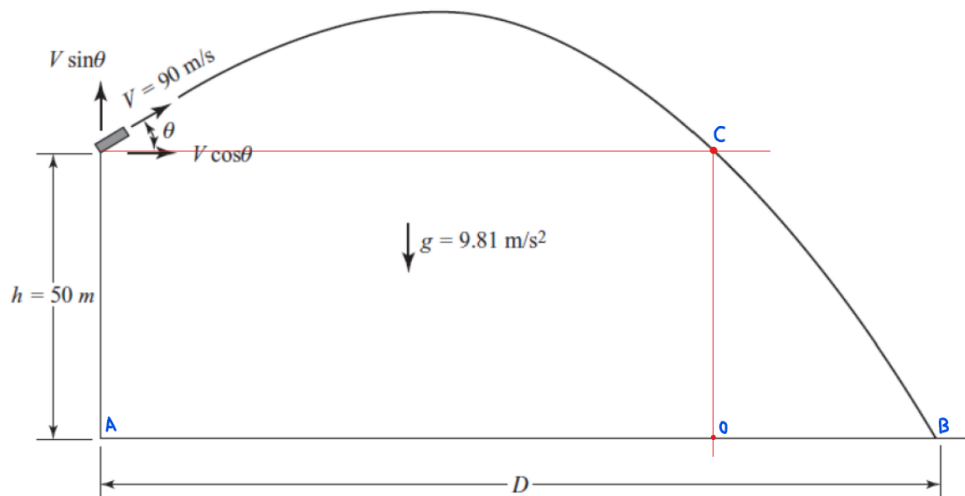


Fig. 1: Trajectory for the projectile

1.2 Objective Function

The range of the projectile is to be maximized in the question. The range (D) is divided into two segments AO and OB as shown in the Figure 1.

$$AO = \text{Range} = \frac{V^2 \sin(2\theta)}{g}$$

At point C, $u = V \sin \theta$, $a = g$ and $s = h$, then using the equations of motion.

$$s = ut + \frac{1}{2}at^2$$

$$h = Vt \sin \theta + \frac{1}{2}gt^2$$

$$t = \frac{-2V \sin \theta + \sqrt{4V^2 \sin^2 \theta + 2hg}}{2g}$$

$$OB = v \cos \theta \left(\frac{-V \sin \theta}{g} + \sqrt{\frac{V^2 \sin^2 \theta + 2hg}{g^2}} \right)$$

Therefore,

$$D = AO + OB = \frac{V^2 \sin(2\theta)}{2g} + V \cos \theta \sqrt{\left(\frac{V \sin \theta}{g} \right)^2 + \frac{2h}{g}}$$

1.3 Solution

```

1  %Question1
2  clc; clear;
3  lb1=0; ub1=80*pi/180; %Constraints on theta
4  u=90; h=50; %Initial conditions of objective function
5  options=optimoptions("fmincon","Display","iter","TolFun",1e-8,
    ↪ "TolX",1e-8,"MaxIter",10000);
6  fun1=@(x) obj1(x,u,h);
7  theta0=45*pi/180;
8  [theta,fval]=fmincon(fun1,theta0,[],[],[],[],lb1,ub1,[],option
    ↪ s);
9
10 theta=theta*180/pi; D=-fval;
11
12
13 function F=obj1(x,u,h)
14 g=9.81;
15 F=-u*cos(x)*((u/g)*sin(x)+sqrt(2*(h/g)+((u/g)*(u/g)*sin(x)*sin
    ↪ (x))));
16 end

```

The maximum value for D is 874.259 m for the value of $\theta = 43.363^\circ$.

Question 2

2.1 Decision Variables

- i : Manufacturing facilities, where $i \in \{1, 2, ..m\}$.
- j : Retailer, where $j \in \{1, 2, ..n\}$.
- k : Locations for setting manufacturing facilities, where $k \in \{1, 2, ..p\}$.
- Q_{ij} : Quantity supplied by i^{th} factory to j^{th} retailer.
- C_{kj} : Cost of transportation of goods from location k to retailer j .
- A_{ki} : Assignment of location k to factory i . It is a binary variable with possible values as 0 and 1.

$$A_{ki} = \begin{cases} 1 & \text{if location } k \text{ is assigned to factory } i \\ 0 & \text{otherwise} \end{cases}$$

2.2 Constraints

1. A location should be allotted to only one factory, then

$$\sum_{i=1}^m A_{ki} \leq 1 \quad \forall k \in \{1, 2, 3, 4, ..., p\}$$

2. Each factory should be accommodated at one location only, then

$$\sum_{k=1}^p A_{ki} = 1 \quad \forall i \in \{1, 2, 3, 4, ..., m\}$$

2.3 Objective Function

The cost of transportation from factory i to retailer j , if location k is selected is $A_{ki}Q_{ij}C_{kj}$.

$$\text{Minimize } \sum_{k=1}^p \sum_{j=1}^n \sum_{i=1}^m A_{ki}Q_{ij}C_{kj}$$

2.4 Solution

```

1  i = 3
2  j = 2
3  k = 5
4  Qij = [10, 7, 15, 20, 15, 8]
5  Ckj = [100, 200, 250, 150, 400, 450, 300, 150, 250, 300]
6  Aki = np.zeros((1, k * i))
7
8  bounds = Bounds(0, 1)  #  $0 \leq x_i \leq 1$ 
9  integrality = np.ones(15)  # 15 integer variables
10
11  # Coefficient Matrix
12  c = (np.reshape(Ckj, (k, j)) @ np.reshape(Qij, (j, i)))
13  c = c.flatten()
14
15  # Constraints
16  # A1: Ensuring each k row has a sum of 1
17  A1 = np.zeros((k, i * k))
18  for n in range(k):
19      A1[n, n * i:(n + 1) * i] = 1
20
21  B1_u = np.ones(k)
22  B1_l = -np.inf * np.ones(k)
23
24  # A2: Sum constraints for i elements across different k
25  A2 = np.zeros((i, i * k))
26  for n in range(i):
27      A2[n, n::i] = 1
28
29  B2_u = np.ones(i)
30  B2_l = np.copy(B2_u)
31
32  # Combining constraints
33  A = np.vstack([A1, A2])
34  b_u = np.hstack([B1_u, B2_u])
35  b_l = np.hstack([B1_l, B2_l])
36
37  cons = LinearConstraint(A, b_l, b_u)
38  res = milp(c=c, integrality=integrality, bounds=bounds,
    ↪ constraints=cons)

```

Minimum cost of transportation is Rs. 12950 for the above problem. A_{ki} matrix for the above problem is

$$A_{ki} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Question 3

3.1 Decision Variables

- i : Grower, where $i \in \{1, 2, 3\}$.
- j : Plant to be supplied, where $j \in \{1, 2\}$.
- Q_{ij} : Quantity of fruits supplied by i^{th} grower to j^{th} plant.
- S_{ij} : Shipping cost from i^{th} grower to j^{th} plant.
- r_i : Rate of fruits/tonne supplied by i^{th} grower.
- G_i : Maximum quantity of fruits supplied by i^{th} grower.
- C_j : Capacity of j^{th} plant.
- L_j : Labour cost of j^{th} plant.

3.2 Constraints

1. Sum of fruits supplied to the plant should be less than or equal to their total capacity.

$$\sum_{i=1}^3 Q_{ij} \leq C_j \quad \forall j \in \{1, 2\}$$

2. Sum of fruits supplied by each grower should not exceed their maximum limit.

$$\sum_{j=1}^2 Q_{ij} \leq G_i \quad \forall i \in \{1, 2, 3\}$$

3.3 Objective Function

Cost of production for fruits supplied by i^{th} grower to j^{th} plant is $Q_{ij}(r_i + S_{ij} + L_j)$. Thus, the profit is $Q_{ij}(50000 - r_i - S_{ij} - L_j)$.

$$\text{Maximize } \sum_{j=1}^2 \sum_{i=1}^3 Q_{ij}(50000 - r_i - S_{ij} - L_j)$$

3.4 Solution

```

1  # Given data
2  ri = np.array([1100, 1000, 900])
3  Sij = np.array([[3000, 3500], [2000, 2500], [6000, 4000]])
4  Gi = np.array([200, 310, 420])
5  Cj = np.array([460, 560])
6  Lj = np.array([26000, 21000])
7
8  # Number of suppliers and plants
9  num_suppliers = 3
10 num_plants = 2
11
12 # Objective function coefficients (profit per unit)
13 selling_price = 50000
14 c = -(
15     selling_price - # Revenue
16     np.repeat(ri, num_plants) - # Supplier cost
17     Sij.flatten() - # Shipping cost
18     np.tile(Lj, num_suppliers) # Labor cost
19 )
20
21 # Inequality constraints (Ax <= b)
22 A_ub = []
23
24 # Plant capacity constraints: Sum of supplies to each plant
25 ↪ <= Plant capacity
26 for j in range(num_plants):
27     constraint = np.zeros(num_suppliers * num_plants)
28     for i in range(num_suppliers):
29         constraint[i * num_plants + j] = 1
30     A_ub.append(constraint)
31
32 b_ub = Cj.tolist() # Plant capacities

```

```

32
33 # Supplier capacity constraints: Sum of supplies from each
   ↪ supplier ≤ Supplier capacity
34 for i in range(num_suppliers):
35     constraint = np.zeros(num_suppliers * num_plants)
36     for j in range(num_plants):
37         constraint[i * num_plants + j] = 1
38     A_ub.append(constraint)
39
40 b_ub.extend(Gi.tolist()) # Supplier capacities
41
42 # Convert to numpy arrays
43 A_ub = np.array(A_ub)
44 b_ub = np.array(b_ub)
45
46 # Bounds for each variable (non-negative quantities)
47 bounds = [(0, None)] * (num_suppliers * num_plants)
48
49 # Initial guess (not used in linprog, but defining for
   ↪ clarity)
50 initial_guess = np.zeros(6)
51
52 # Perform linear programming optimization (linprog minimizes,
   ↪ so we negate c for maximization)
53 result = linprog(c, A_ub=A_ub, b_ub=b_ub, bounds=bounds,
   ↪ method='highs')
54
55 # Reshape the result to a 2D array
56 Q_opt = result.x.reshape(num_suppliers, num_plants)
57
58 # Print the results
59 max_profit = -result.fun # Negate because we minimized the
   ↪ negative profit

```

The maximum profit is Rs. 21242000.

	Plant A	Plant B
Supplier 1	200	0
Supplier 2	170	140
Supplier 3	0	420

Question 4

4.1 Decision Variables

- i : Type of acid, where $i \in \{1, 2\}$
- j : Type of operation, where $j \in \{1, 2\}$
- Q_i : Quantity of i^{th} acid.
- M_j : Maximum time available on j^{th} operation.
- P_i : Profits from selling i^{th} acid.
- Q_3 : Quantity of by-product C sold.
- Q_4 : Quantity of by-product C destroyed.
- P_3 : Profit from selling C.
- P_4 : Destruction cost of C.
- T_{ij} : Time required to manufacture i^{th} acid using j^{th} operation.

4.2 Constraints

1. Operation Time Constraint

$$\sum_{i=1}^2 Q_i T_{ij} \leq M_j \quad \forall j \in \{1, 2\}$$

2. By-product constraint

$$Q_2 = n(Q_3 + Q_4)$$

3. Maximum forecasted sale of K units of by-product c

$$0 \leq Q_3 \leq K$$

4.3 Objective Function

$$\text{Maximize } \sum_{i=1}^2 Q_i P_i + P_3 Q_3 - P_4 Q_4$$

4.4 Solution

```

1  i = 2
2  j = 2
3  Mj = [20, 18]
4  Tij = [3, 4, 3, 2]
5  Pi = [200, 300]      # Profit coefficients for i
6  P3 = 150              # Profit coefficient for P3
7  P4 = 75              # Profit coefficient for P4
8  n = 5                # By-product multiplier
9
10 # Coefficient matrix for objective function
11 c = -np.array(Pi + [P3, -P4])
12
13 # Boundaries for the decision variables (x1, x2, x3, x4 >= 0)
14 bounds = [(0, None)] * 4
15
16 # Inequality constraint (time constraint): Tij @ x <= Mj
17 Au = np.array([[Tij[0], Tij[2], 0, 0],
18                [Tij[1], Tij[3], 0, 0]])
19
20 Bu = np.array(Mj)
21
22 # Equality constraint (by-product constraint): x2 - n * (x3 +
    ↪ x4) = 0
23 Aeq = np.array([[0, 1, -n, -n]])
24 Beq = np.array([0])
25
26 # Solving the optimization problem
27 res = linprog(c, A_ub=Au, b_ub=Bu, A_eq=Aeq, b_eq=Beq,
    ↪ bounds=bounds)

```

The maximum profit for the above problem is Rs. 2125 with the produced value of acid and the by-products as follows,

Acid A	0
Acid B	6.667
By-product C sold	1
By-product D destroyed	0.333

Question 5

5.1 Decision Variables

- i : Bin, where $i \in \{1, 2, 3, \dots, m\}$
- j : Items, where $j \in \{1, 2, 3, \dots, n\}$
- V_j : Volume of j^{th} item.
- W_j : Weight of j^{th} item.
- A_{ji} : Assignment of j^{th} item to i^{th} bin. It is a binary variable with possible values as 0 and 1.

$$A_{ki} = \begin{cases} 1 & \text{if item } j \text{ is assigned to bin } i \\ 0 & \text{otherwise} \end{cases}$$

5.2 Constraints

1. Volume Constraint

$$\sum_{j=1}^n A_{ji} V_j \leq V \quad \forall i \in \{1, 2, 3, \dots, m\}$$

2. Weight Constraint

$$\sum_{j=1}^n A_{ji} W_j \leq W \quad \forall i \in \{1, 2, 3, \dots, m\}$$

3. One item is assigned to only one bin.

$$\sum_{i=1}^m A_{ji} \leq 1 \quad \forall j \in \{1, 2, 3, \dots, n\}$$

5.3 Objective Function

$$\text{Maximize } \sum_{i=1}^m \sum_{j=1}^n A_{ji} V_j$$

5.4 Solution

```

1  i = 2
2  j = 5
3  Vj = np.array([0.1, 0.02, 0.3, 0.057, 0.04]) # Volumes
4  Wj = np.array([10, 2.7, 36, 6.9, 0.5]) # Weights
5  V = 1 # Total volume
   ↪ constraint
6  W = 75 # Total weight
   ↪ constraint
7
8  bounds = Bounds(0, 1) # 0 <= x_i <= 1 (continuous)
9
10 integrality = np.ones(i * j) # 10 integer variables (2i * j)
11
12 # Coefficient matrix for objective function
13 c = np.column_stack((Vj, Vj)) # Coefficients for i1 and i2
   ↪ variables
14 c = -c.flatten() # Minimize the negative of the
   ↪ objective
15
16 # Volume constraints: sum of volumes for i <= V
17 A1 = np.zeros((i, i * j))
18 for n in range(i):
19     idx = np.arange(j) * 2 + n # Selecting the correct
   ↪ variables for each i
20     A1[n, idx] = Vj
21
22 B1u = [V, V] # Upper bound for volume constraints
23 B1l = [0, 0] # Lower bound for volume constraints
24
25 # Weight constraints: sum of weights for i <= W
26 A2 = np.zeros((i, i * j))
27 for n in range(i):
28     idx = np.arange(j) * 2 + n # Selecting the correct
   ↪ variables for each i

```

```

29     A2[n, idx] = Wj
30
31     B2u = [W, W]  # Upper bound for weight constraints
32     B2l = [0, 0]  # Lower bound for weight constraints
33
34     # Selection constraints: sum across i for each j <= 1
35     A3 = np.zeros((j, i * j))
36     for n in range(j):
37         A3[n, [n * 2, n * 2 + 1]] = 1  # Sum of x1 and x2 for each
            ↪ j <= 1
38
39     B3u = [1] * j  # Upper bound: At most 1 selection per j
40     B3l = [0] * j  # Lower bound: Non-negative
41
42     # Combining constraints
43     A = np.vstack([A1, A2, A3])
44     b_u = np.hstack([B1u, B2u, B3u])
45     b_l = np.hstack([B1l, B2l, B3l])
46
47     # Define the constraints using the LinearConstraint object
48     cons = LinearConstraint(A, b_l, b_u)
49
50     # Solving the MILP problem
51     res = milp(c=c, integrality=integrality, bounds=bounds,
            ↪ constraints=cons)

```

All the items are accommodated in the bins for the above problem such that 1st bin contains 1st, 3rd and 5th item whereas the 2nd bin contains 2nd and 4th item.

Question 6

6.1 Decision Variables

- i : Student, where $i \in \{1, 2, 3\}$
- P_i : Distance from hostel where i^{th} student parks the bicycle.
- a_i : Speed of walking for i^{th} student.
- b_i : Speed of cycling for i^{th} student.

- t_i : Time taken by i^{th} student to reach the department.

Since, the minimum of b_i is more than the maximum of a_i , therefore each of the student uses bicycle once to minimize the time of travel.

6.2 Constraints

1. Bounding the parking spots.

$$0 \leq P_1 < P_2 < P_3 \leq d$$

2. Time of travel

$$t_i = \frac{P_{i-1}}{a_i} + \frac{P_i - P_{i-1}}{b_i} + \frac{d - P_i}{a_i} \quad \forall i \in \{2, 3\}$$

$$t_i = \frac{P_i}{b_i} + \frac{d - P_i}{a_i} \quad \forall i \in \{1\}$$

3. Sequential Constraint

$$\frac{P_1}{a_2} \geq \frac{P_1}{b_1}$$

$$\frac{P_2}{a_3} \geq \frac{P_2 - P_1}{b_2}$$

6.3 Objective Function

Minimize $\max(t_i)$

6.4 Solution

```

1  i = 3  # Number of decision variables
2  ai = [0.5, 1, 0.75]  # ai values for the problem
3  bi = [3, 2, 1.5]    # bi values for the problem
4  d = 500             # Constant value
5  epsilon = 10        # Small tolerance for strict inequality
6
7  # Objective function: Maximize the time based on x
8  def OF(x):
9      t = np.zeros(i)
10     t[0] = x[0] / bi[0] + (d - x[0]) / ai[0]
11     for n in [1, 2]:

```

```

12         t[n] = x[n - 1] / ai[n] + (x[n] - x[n - 1]) / bi[n] +
           ↪ (d - x[n]) / ai[n]
13     return np.max(t)
14
15     # Constraints setup with small epsilon to enforce strict
     ↪ inequality
16     constraints = [
17         {'type': 'ineq', 'fun': lambda x: x[0] - epsilon},
           ↪ # x[0] > 0
18         {'type': 'ineq', 'fun': lambda x: x[1] - x[0] - epsilon},
           ↪ # x[1] > x[0]
19         {'type': 'ineq', 'fun': lambda x: x[2] - x[1] - epsilon},
           ↪ # x[2] > x[1]
20         {'type': 'ineq', 'fun': lambda x: d - x[2]},
           ↪ # d >= x[2]
21         {'type': 'ineq', 'fun': lambda x: x[0] / ai[1] - x[0] /
           ↪ bi[0]}, # Additional constraint involving x[0]
22         {'type': 'ineq', 'fun': lambda x: x[1] / ai[2] - (x[1] -
           ↪ x[0]) / bi[1]} # Additional constraint involving x[1]
           ↪ and x[0]
23     ]
24
25     # Bounds for the variables (0 <= x <= d for each variable)
26     bound = [(0, d)] * i
27
28     # Initial guess (starting point)
29     ig = [0] * i
30
31     # Solve the optimization problem using SLSQP
32     res = minimize(OF, ig, method='SLSQP', bounds=bound,
           ↪ constraints=constraints)

```

For the above problem, the maximum time taken to reach the department from hostel is 528.57 s. The value of P_j for the above problem is [282.9, 292.9, 500].

Question 7

7.1 Decision Variables

- i : Type of blend, where $i \in 1, 2, 3$.

- \mathbf{j} : Type of coffee variety where $j \in 1, 2, 3$.
- \mathbf{Q}_{ij} : Quantity of j^{th} variety in i^{th} blend in kilograms.
- \mathbf{M}_j : Maximum availability of j^{th} variety of coffee bean.
- \mathbf{C}_j : Cost of j^{th} variety of coffee bean per kilogram.
- \mathbf{S}_i : Selling price of 1 kilogram of i^{th} blend.

7.2 Constraints

1. Availability constraint

$$\sum_{i=1}^3 Q_{ij} \leq M_j \quad \forall j \in \{1, 2, 3\}$$

2. Capacity constraint

$$\sum_{j=1}^3 \sum_{i=1}^3 Q_{ij} \leq 25000$$

3. Blend 1 capacity

$$\sum_{j=1}^3 Q_{1j} \leq 5000$$

4. Restrictions

$$Q_{11} \geq 0.1 \sum_{j=1}^3 Q_{1j} \tag{1}$$

$$Q_{11} \leq 0.2 \sum_{j=1}^3 Q_{1j} \tag{2}$$

$$Q_{32} \geq 0.3 \sum_{j=1}^3 Q_{3j} \tag{3}$$

$$Q_{32} \leq 0.35 \sum_{j=1}^3 Q_{3j} \tag{4}$$

$$Q_{22} + Q_{23} \geq 0.7 \sum_{j=1}^3 Q_{2j} \tag{5}$$

7.3 Objective Function

$$\text{Maximize } \sum_{j=1}^3 \sum_{i=1}^3 (S_i Q_{ij} - C_j Q_{ij})$$

7.4 Solution

```

1  # Given Data
2  Mj = np.array([8000, 10000, 9000]) # Maximum availability of
   ↪ each coffee variety
3  Cj = np.array([120, 130, 100]) # Cost of each coffee variety
4  Si = np.array([300, 320, 280]) # Selling price for each blend
5
6  # Objective function to maximize profit
7  def profit(x):
8      Qij = x.reshape(3, 3) # Reshape x to a 2D array (3 Blends
   ↪ x 3 Coffee Varieties)
9      sellingPrice = np.dot(np.sum(Qij, axis=1), Si)
10     costPrice = np.dot(np.sum(Qij, axis=0), Cj)
11     return -(sellingPrice - costPrice)
12
13 # Define constraints
14 constraints = [
15     {'type': 'ineq', 'fun': lambda x: Mj - np.sum(x.reshape(3,
   ↪ 3), axis=0)}, # Availability constraints
16     {'type': 'ineq', 'fun': lambda x: 25000 - np.sum(x)}, #
   ↪ Total capacity constraint
17     {'type': 'ineq', 'fun': lambda x: np.sum(x.reshape(3, 3)[0,
   ↪ :]) - 5000}, # Blend 1 minimum amount constraint
18     {'type': 'ineq', 'fun': lambda x: 0.2 * np.sum(x.reshape(3,
   ↪ 3)[0, :]) - x.reshape(3, 3)[0, 0]}, # Blend 1 coffee
   ↪ variety 1 proportion constraint
19     {'type': 'ineq', 'fun': lambda x: x.reshape(3, 3)[0, 0] -
   ↪ 0.1 * np.sum(x.reshape(3, 3)[0, :])}, # Blend 1
   ↪ coffee variety 1 lower proportion constraint
20     {'type': 'ineq', 'fun': lambda x: 0.35 *
   ↪ np.sum(x.reshape(3, 3)[2, :]) - x.reshape(3, 3)[2, 1]},
   ↪ # Blend 3 coffee variety 2 proportion constraint
21     {'type': 'ineq', 'fun': lambda x: x.reshape(3, 3)[2, 1] -
   ↪ 0.3 * np.sum(x.reshape(3, 3)[2, :])}, # Blend 3
   ↪ coffee variety 2 lower proportion constraint

```

```

22     {'type': 'ineq', 'fun': lambda x: x.reshape(3, 3)[1, 1] +
    ↪ x.reshape(3, 3)[1, 2] - 0.7 * np.sum(x.reshape(3, 3)[1,
    ↪ :])} # Blend 2 coffee varieties 2 and 3 constraint
23 ]
24
25 # Define bounds (9 variables since we have a 3x3 array)
26 bounds = [(0, None)] * 9
27
28 # Initial guess (assume starting with 0 for all quantities)
29 initial_guess = np.zeros(9)
30
31 # Perform the optimization
32 result = minimize(profit, initial_guess, method='SLSQP',
    ↪ constraints=constraints, bounds=bounds)
33
34 # Reshape the result to a 2D array
35 Q_opt = result.x.reshape(3, 3)

```

The maximum profit is Rs.4990000.

	Variety 1	Variety 2	Variety 3
Blend 1	1000	2000	2000
Blend 2	6000	7000	7000
Blend 3	0	0	0

Question 8

8.1 Decision Variables

- i : Number of product/crop, where $i \in \{1, 2, 3, 4, \dots, 10\}$
- j : Number of plots, where $j \in \{1, 2, 3, 4, \dots, 50\}$
- k : Number of years $k \in \{1, 2, 3, 4, 5\}$
- P_{ik} : Profit per kilogram for i^{th} product in k^{th} year.
- Y_{ij} : Annual yield of i^{th} product on j^{th} plot remains constant k^{th} year.
- A_{ijk} : Assignment of i^{th} product on j^{th} plot in k^{th} year. It is a binary variable and accepts a value of 1 or 0.

$$A_{ki} = \begin{cases} 1 & \text{if } i^{th} \text{ product is assigned to } j^{th} \text{ plot in } k^{th} \text{ year} \\ 0 & \text{otherwise} \end{cases}$$

8.2 Constraints

1. Only one crop on a plot

$$\sum_{i=1}^{10} A_{ijk} \leq 1 \quad \forall j \in \{1, 2, 3, \dots, 50\} \text{ \& } \forall k \in \{1, 2, \dots, 5\}.$$

2. Crop rotation constraint

$$A_{ijk} + A_{ijk} \leq 1 \quad \forall i \in \{1, 2, 3, \dots, 10\} \text{ \& } \forall j \in \{1, 2, 3, \dots, 50\} \text{ \& } \forall k \in \{1, 2, 3, 4\}$$

3. Minimum product constraint

$$\sum_{j=1}^{50} A_{ijk} \leq 10 \quad \forall i \in \{1, 2, 3, \dots, 10\} \text{ \& } \forall k \in \{1, 2, \dots, 5\}.$$

8.3 Objective Function

$$\text{Maximize} \quad \sum_{k=1}^5 \sum_{j=1}^{50} \sum_{i=1}^{10} A_{ijk} P_{ik} Y_{ij}$$

8.4 Solution

```

1  # Given data
2  yi = np.array([400, 600, 200])
3  pi = np.array([20, 15, 25])
4  fi = np.array([200, 300, 100])
5  ti = np.array([10, 12, 8])
6
7  # Objective coefficients (for minimization, negative of
   ↪ profit)
8  c = -(yi * pi) + (10 * fi + 40 * ti)
9
10 # Constraints
11 A = [
12     [1, 1, 1], # Total area constraint
13     ti         # Total labor time constraint
```

```

14 ]
15 b = [20, 2000] # RHS of the constraints
16
17 # Bounds for each variable (non-negative)
18 x_bounds = [(0, None), (0, None), (0, None)]
19
20 # Perform linear programming optimization
21 result = linprog(c, A_ub=A, b_ub=b, bounds=x_bounds,
    ↪ method='highs')
22
23 # Extract results
24 max_profit = -result.fun
25 area_allocation = result.x

```

Maximum profit is Rs. 112000. Only product 1 is sown in an area of $20m^2$.

Question 9

9.1 Decision Variables

- i : Product where $i \in 1, 2, 3$
- a_i : Area allocated for i^{th} product, such that $0 \leq a_i \leq 20$
- y_i : Yield of i^{th} product.
- p_i : Price of i^{th} product.
- f_i : Weight of fertilizer required for i^{th} product.
- t_i : Labour requirement for i^{th} product.

9.2 Constraints

1. Total Area

$$\sum_{i=1}^3 a_i \leq 20$$

2. Labour constraints

$$\sum_{i=1}^3 a_i t_i \leq 2000$$

9.3 Objective Function

$$\text{Maximize } \sum_{i=1}^3 a_i(y_i p_i - 10f_i - 40t_i)$$

Question 10

10.1 Decision Variables

- **w** : Width of A4 sheet
- **h** : Height of A4 sheet
- **x** : Height of the box, where $0 \leq x \leq \frac{w}{2} \leq \frac{l}{2}$

10.2 Objective Function

$$\text{Maximize } (l - 2x)(w - 2x)x$$

10.3 Solution

```

1  %Question10
2  clc; clear;
3  lb=0; ub=105;
4  options=optimoptions("fmincon","Display","iter","TolFun",1e-8,
   ↪  "TolX",1e-8,"MaxIter",10000);
5  x0=10;
6  fun=@(x)obj10(x);
7  [x,volume]=fmincon(fun,x0,[],[],[],[],lb,ub,[],options);
8  volume=-volume*1e-6; %cubic metre
9
10 function F=obj10(x)
11 F=-x*(210-2*x)*(297-2*x);
12 end

```

The maximum volume of the open box is obtained as $0.011m^3$ for the value of x as $40.423mm$.