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Q<sub>1</sub>:

① Variables: let  $x$  = number of units of product X to produce.

let  $y$  = number of units of product Y to produce.

② Objective function:

⇒ Maximize revenue  $\text{Max } Z = 20x + 30y$

③ Constraints:

Machine A  $\rightarrow 50x + 24y \leq 2400$

Machine B  $\rightarrow 30x + 33y \leq 2100$

$$40 \times 60 = 2400 \text{ hours}$$

Demand constraints

$$x + 30 \geq 75 \rightarrow x \geq 45$$

$$y + 90 \geq 95 \rightarrow y \geq 5$$

Non-negativity constraints:  $x \geq 0, y \geq 0$ .



Q<sub>2</sub>:

RHS	S <sub>3</sub>	S <sub>2</sub>	S <sub>1</sub>	x <sub>1</sub>	x <sub>2</sub>	basic variable
6	0	0	1	2	1	s <sub>1</sub>
4	0	1	0	1	-2	s <sub>2</sub>
15	1	0	0	3	5	s <sub>3</sub>
0	0	0	0	-4	-5	z - c

→ Convert the inequalities to equations by adding slack variables s<sub>3</sub>, s<sub>2</sub>, s<sub>1</sub>:

$$\begin{cases} x_1 + 2x_2 + s_1 = 6 \\ -2x_1 + x_2 + s_2 = 4 \\ 5x_1 + 3x_2 + s_3 = 15 \end{cases}$$

→ Set up the initial simplex tableau and perform iterations until the optimal solution is reached.

→ optim solution  $x_1 = 3$ ,  $x_2 = 0$ ,  $z = 15$



Q3: Max  $Z = 3x_1 + 2x_2$

subject to  $\rightarrow$

$$\begin{cases} x_1 + 2x_2 \leq 6 \\ 2x_1 + x_2 \leq 8 \\ x_2 - x_1 \leq 1 \\ x_2 \leq 2 \\ x_1, x_2 \geq 0 \end{cases}$$

Basic Solution	$x_1$	$x_2$	$s_1$	$s_2$	$s_3$	$s_4$	RHS
obj	0	0	$\frac{1}{3}$	$\frac{4}{3}$	0	0	12.6
$x_2$	0	1	$\frac{2}{3}$	$-\frac{1}{3}$	0	0	$\frac{4}{3}$
$x_1$	1	0	$-\frac{1}{3}$	$\frac{2}{3}$	0	0	$\frac{10}{3}$
$s_3$	0	0	-1	1	1	0	3
$s_4$	0	0	$-\frac{2}{3}$	$\frac{1}{3}$	0	1	$\frac{2}{3}$

$\Rightarrow$  Part "a": change the return value of  $x_1$  to 2.

- the new objective function is  $Z = 2x_1 + 2x_2$
- the current solution remains feasible, but its optimality needs to be verified.

$\Rightarrow$  Part "b": Add a new constraint  $2x_1 + x_2 \geq 10$ .

- the current solution  $x_1 = \frac{10}{3}$ ,  $x_2 = \frac{4}{3}$  doesn't satisfy the new constraint.
- the problem must be re-solved with the new constraint.



Q4:

⇒ The dual:  $\text{Min } W = 4x_1 + 8x_2$

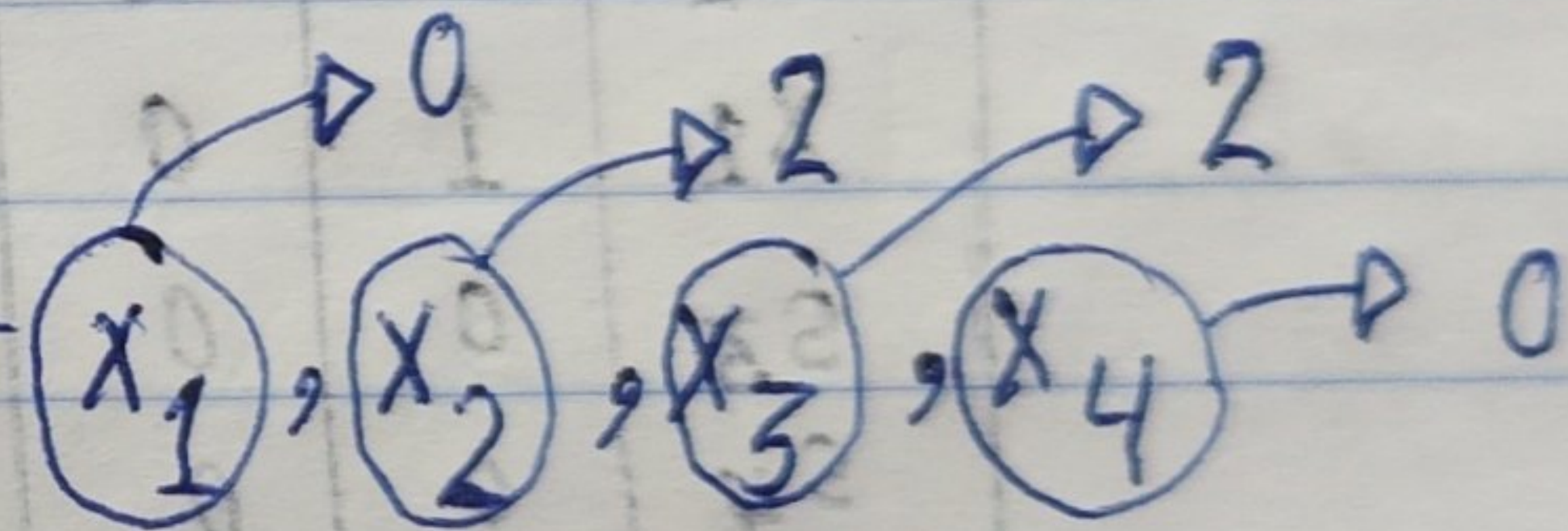
subject to

$$\begin{cases} x_1 + x_2 \geq 2 \\ x_1 + 4x_2 \geq 4 \\ x_1 \geq 4 \\ x_2 \geq -3 \end{cases}$$

$$x_1, x_2 \geq 0$$

⇒ The optimal solution satisfies the primal constraints and maximizes Z.

- without the tableau, the exact values of  $x_1, x_2, x_3, x_4$  cannot be determined.



optimal value  $Z^* = 16$