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## Assignment 2

1) Monday - 17

Tuesday - 13

Wednesday - 15

Thursday - 19

Friday - 14

Saturday - 16

Sunday - 11

Let Mon = # of employees that start work on Monday

Define the same for Tuesday, Wednesday, Thursday, Friday, Saturday & Sunday. Each named as first 3 letters of their name.

$\Rightarrow$  Obj. func f. Minimize  $f = \text{Mon} + \text{Tue} + \text{Wed} + \text{Thr} + \text{Fri} + \text{Sat} + \text{Sun}$

Monday will have workers starting from Monday, Thursday, Friday, Saturday & Sunday.

Constraints:

$$\Rightarrow \text{Mon} + \text{Thr} + \text{Fri} + \text{Sat} + \text{Sun} \geq 17$$

$$\Rightarrow \text{Tue} + \text{Fri} + \text{Sat} + \text{Sun} + \text{Mon} \geq 13$$

$$\Rightarrow \text{Wed} + \text{Sat} + \text{Sun} + \text{Mon} + \text{Tue} \geq 15$$

$$\Rightarrow \text{Thr} + \text{Sun} + \text{Mon} + \text{Tue} + \text{Wed} \geq 19$$

$$\Rightarrow \text{Fri} + \text{Mon} + \text{Tue} + \text{Wed} + \text{Thr} \geq 14$$

$$\Rightarrow \text{Sat} + \text{Tues} + \text{Wed} + \text{Thr} + \text{Fri} \geq 16$$

$$\Rightarrow \text{Sun} + \text{Wed} + \text{Thr} + \text{Fri} + \text{Sat} \geq 11$$

& implied like days  
cannot be negative

(all days  $\geq 1$ )

- days can't be more than 7

2) 10000 oz of sugar;

80000 oz of nuts

50000 oz of chocolate

Candy 1:  $\geq 20\%$  nuts,  $\leq 30\%$  sugar. 25 cents/oz

Candy 2:  $\geq 10\%$  nuts, 15% chocolate,  $\leq 25\%$  sugar. 20 cents/oz

Let  $C_1$  &  $C_2$  be oz's of candy made,  $t_i$  be candy of ingredient I.  
Meaning  $N_1$  be oz's of nuts in Candy 1,  $C_D$  be chocolate in Candy 2, etc.

2) Maximize  $f = 0.25C_1 + 0.2C_2$

Subject to:

- $0.3C_1 + 0.25C_2 \leq 50000$  Sugar
- $0.2C_1 + 0.1C_2 \leq 80000$  Nuts
- $0.15C_2 \leq 50000$  Chocolate
- $\Rightarrow C_2 \leq 333333.3$
- Implied:  $C_1, C_2 \geq 0$

3) Let  $D_x$  be devices produced:  $D_A, D_B, D_C$

Maximize  $f = 100D_A + 560D_B + 1000D_C$

Subject to:

- $1 \cdot D_A + 2 \cdot D_B + 3 \cdot D_C \leq 40000$  Labour
- $2D_B \leq D_A$  Dependencies
- $D_C \leq D_B$
- Implied:  $D_A, D_B, D_C \geq 0$  acre

4) Let  $C_x$  be crop grown on farm  $x$ :  $C_1, C_2, C_3$

$B_1, B_2, B_3$   
 $W_1, W_2, W_3$

Maximize  $f = 750(C_1 + C_2 + C_3) + 1000 \cdot (B_1 + B_2 + B_3) + 250(W_1 + W_2 + W_3)$

Subject to: -  $C_1 + B_1 + W_1 \leq 400$

$C_2 + B_2 + W_2 \leq 600$  Land space

$C_3 + B_3 + W_3 \leq 200$

$2C_1 + 3B_1 + 1 \cdot W_1 \leq 600$

$2C_2 + 3B_2 + 1 \cdot W_2 \leq 800$  Water

$2C_3 + 3B_3 + 1 \cdot W_3 \leq 400$

$C_1 + C_2 + C_3 \leq 500$

$B_1 + B_2 + B_3 \leq 600$  Market

$W_1 + W_2 + W_3 \leq 300$

$\frac{C_1 + B_1 + W_1}{400} = \frac{C_2 + B_2 + W_2}{600} = \frac{C_3 + B_3 + W_3}{200}$  Proportion

$$5) \begin{aligned} f(x_1, x_2, x_3) &= 3x_1 + 2x_2 + 4x_3 \\ \text{s.t. } x_1 + x_2 + 2x_3 &\leq 4 \\ 2x_1 + 3x_3 &\leq 5 \\ 2x_1 + x_2 + 3x_3 &\leq 7 \\ x_1, x_2, x_3 &\geq 0 \end{aligned}$$

Introduce slacks  $x_1 + x_2 + 2x_3 + t_1 = 4$   
 $2x_1 + x_2 + 3x_3 + t_2 = 5$ ,  $t_i \geq 0$   
 $2x_1 + x_2 + 3x_3 + t_3 = 7$

$x_1$	$x_2$	$x_3$	-	
1	1	1	4	$= -t_1$
2	0	3	5	$= -t_2$
2	1	3	7	$= -t_3$
3	2	4	0	$= f$

Replace  $x_1$  with  $t_2$

$t_2$	$x_2$	$x_3$	-	
$\frac{1}{2}$	1	$-\frac{1}{2}$	$\frac{3}{2}$	$= -t_1$
$\frac{1}{2}$	0	$\frac{3}{2}$	$\frac{5}{2}$	$= -x_1$
-1	1	0	2	$= -t_3$
$\frac{3}{2}$	2	$-\frac{1}{2}$	$-\frac{15}{2}$	$= f$

5) Replace  $x_2$  with  $t_3 \Rightarrow$  pivot on  $|B_2| = 1$

$t_2$	$t_3$	$x_2$	$-1$
-1	-1	$-\frac{1}{2}$	$-\frac{1}{2}$
1	0	$\frac{3}{2}$	$\frac{5}{2}$
-1	1	0	2
$-\frac{1}{3}$	-2	$-\frac{1}{2}$	$-\frac{23}{2}$

Not MBFT now, need to pivot on  $|B_2| = \frac{3}{2}$

$t_2$	$t_3$	$x_1$	$-1$
$-\frac{2}{3}$	-1	$\frac{1}{3}$	$\frac{1}{3}$
$\frac{2}{3}$	0	$\frac{2}{3}$	$\frac{3}{5}$
-1	1	0	2
0	-2	$-\frac{1}{3}$	$-\frac{32}{3}$

Now it's MBFT

Replace  $x_1$  &  $t_1$ , pivot on  $\frac{1}{3}$

$t_2$	$t_3$	$t_1$	$-1$
-2	-3	3	1
1	2	-2	$\frac{1}{15}$
-1	1	0	2
1	1	1	$\frac{329}{30}$

6) Maximize  $f(x_1, x_2, x_3, x_4) = 5x_1 + 6x_2 + 9x_3 + 8x_4$   
 s.t.  $x_1 + 2x_2 + 3x_3 + x_4 \leq 5$   
 $x_1 + x_2 + 2x_3 + 3x_4 \leq 3$   
 $x_1, x_2, x_3, x_4 \geq 0$

Introduce slack  $t_1, t_2$   $x_1 + 2x_2 + 3x_3 + x_4 + t_1 = 5$   
 $x_1 + x_2 + 2x_3 + 3x_4 + t_2 = 3, t_1, t_2 \geq 0$

$x_1$	$x_2$	$x_3$	$x_4$	-1	
1	2	3	1	5	$= -t_1$
1	1	2	3	3	$= -t_2$
5	6	9	8	0	$= f$

Change  $x_1, \& t_2$ . pivot on  $(2, 1) = 1$

$t_2$	$x_2$	$x_3$	$x_4$	-1	
1	1	1	-2	2	$= -t_1$
1	1	2	3	3	$= -x_1$
-1	1	-1	-7	-15	$= f$

Now change  $x_2 \& t_1$ . pivot on  $(1, 2) = 1$

$t_2$	$t_1$	$x_3$	$x_4$	-1	
-1	1	1	-2	2	$= -x_4$
2	-1	1	5	1	$= -x_1$
-2	-1	1	-7	-17	$= f$

Almost there,  $(3, 3) = 1$  is  
 only element that  $\geq 0$ .  
 Pivot on  $(3, 3) = 1$

	$t_2$	$t_1$	$x_1$	$x_4$	-1	
6/	-3	0	-1	-7	1	$= -x_2$
	2	-1	1	5	1	$= -x_3$
	-4	0	-1	-9	-18	$= 5$

Optimal form reached,  $\max f = 18$

$$\begin{aligned}
 \text{7/} \quad & \text{Max } f(x_1, x_2, x_3, x_4) = 2x_1 + 3x_2 - x_3 - 12x_4 \\
 \text{s.t.} \quad & -2x_1 - 9x_2 + x_3 + 9x_4 \leq 0 \\
 & \frac{1}{3}x_1 + x_2 - \frac{1}{3}x_3 - 2x_4 \leq 0 \\
 & 2x_1 + 3x_2 - x_3 - 12x_4 \leq 2 \\
 & x_1, x_2, x_3, x_4 \geq 0
 \end{aligned}$$

Introduce slacks

$$\begin{aligned}
 -2x_1 - 9x_2 + x_3 + 9x_4 + t_1 &= 0 \\
 \frac{1}{3}x_1 + x_2 - \frac{1}{3}x_3 - 2x_4 + t_2 &= 0 \quad , t_i \geq 0 \\
 2x_1 + 3x_2 - x_3 - 12x_4 + t_3 &= 2
 \end{aligned}$$

$x_1$	$x_2$	$x_3$	$x_4$	-1	
-2	-9	1	9	0	$= -t_1$
$\frac{1}{3}$	1	$-\frac{1}{3}$	-2	0	$= -t_2$
2	3	-1	-12	2	$= t_3$
2	3	-1	-12	0	$= 5$

According to assignment pivot on  $(2, 1) = \frac{1}{3}$

$$t_2 \quad x_2 \quad x_3 \quad x_4 \quad -1$$

$$\boxed{6 \quad -3 \quad -1 \quad -3 \quad | \quad 12} = -t_1$$

$$\boxed{3 \quad 3 \quad -1 \quad -6 \quad | \quad 0} = -x_1$$

$$\boxed{-6 \quad -3 \quad 1 \quad 0 \quad | \quad 2} = -t_2$$

$$\boxed{-6 \quad -3 \quad 1 \quad 0 \quad | \quad 0} = f$$

According to assignment swap  $x_2$  &  $t_3$ , Pivot on (3,3)=1

$$t_2 \quad x_2 \quad t_3 \quad x_4 \quad -1$$

$$\boxed{0 \quad -6 \quad 1 \quad -3 \quad | \quad 14} = -t_1$$

$$\boxed{-3 \quad 0 \quad 1 \quad -6 \quad | \quad 2} = -x_1$$

$$\boxed{-6 \quad -3 \quad 1 \quad 0 \quad | \quad 2} = -x_3$$

$$\boxed{0 \quad 0 \quad -1 \quad 0 \quad | \quad -2} = f$$

$\max f = 2$ , Opt sol.

Optimal solution also has  $x_2 = x_4 = t_2 = 0$

$\Rightarrow$  Area spanned by  $-2x_1 + x_3 \leq 0, \frac{1}{3}x_1 - \frac{1}{3}x_3 \leq 0, 2x_1 - x_3 \leq 0$

isn't a single point so  $\exists$  a continuous range of reals within the area

$\Rightarrow$  Infinitely many optimal solutions