

27/9/22

Operation Research

Date _____
Page _____

Definition → A method of mathematically based analysis for providing a quantitative basis for management decision.

→ OR deals with development and application of advance analytical method to improve, decision making Operations research arrives at optimal or near-optimal solution to complex decision making problems.

↳ using minimum resources maximum time and taking benefits.

* Management Application of OR's

→ finance & ① Budgeting & investment.

1) Capital requirement, cash flow analysis
2) Credit policies credit risk.

3) Investment decision profit plan for company
4) assets & liabilities of company
↳ Cash ↳ bank debt
↳ Investment ↳ mortgage debt
↳ real estate ↳ wages
 ↳ taxes

→ Purchasing procurement & Exploration; Rules for buying supplies and varying the price

- 1) quantities and time of purchase
- 2) bidding policies
- 3) replacement policy

→ Procurement - act of obtaining or purchasing goods or services typically for business purpose.

Exploration

Date _____
Page _____

To formulate the problem we need:

to objective function (max or min form)

to constraints or assumptions
to these are in variable form
limitations or conditions

→ Decision making also depends on model.

10/10/22

Model: —

(1) Classification by Structure

↳ iconic model → used for scaling (up/down)

↳ Analog model → one set of property used to represent another

↳ symbolic model (mathematical model) → sign language

→ personal management

mix of age + skill (experience)

research & development

cost

↳ Descriptive model → It is based on some situation, like

Survey, question how observation result

↳ predictive model → Based on some prediction conditions

↳ Prescriptive model → Based on both its prescribed condition

formulating the problem

↳ constructing a mathematical model (Actual situation or Analytical)

(3) Deriving the solution from the model

↳ Testing the model & its solution (Updating the model)

↳ Controlling the solution

↳ Implementing the Solution

(2) Classification by nature of environment or system

↳ Deterministic model → Based on assumption, assume true (perfect knowledge)

↳ Probabilistic model → wif/no basis

12/10/2022

Simplex method:

(4) Classification by behaviour :-
 ↳ Static models → Independent on time
 ↳ Dynamic models → Changes based on time, Dependent.

(5) Classification by method of solution :-
 ↳ Analytical model → Based on analysis
 ↳ Simulation models.

(6) Classification by use of digital computer :-
 ↳ Analog and mathematical models combined
 ↳ Function models
 ↳ Quantitative models
 ↳ Heuristic models.

Solution :- Express the problem in standard form by introducing slack or surplus variable to convert the inequality constraint into equation.

$$x_1 + x_2 + s_1 = 4$$

$$2x_1 - x_2 + s_2 = 2$$

s_1 and s_2 are slack variables with cost zero

$$\begin{aligned} \text{Slack} &\leq (+) \\ \text{Surplus} &\geq (-) \end{aligned}$$

Simplex Method:

for converting General form into Standard form

slack -	\leq	(+)
surplus -	\geq	(-)

(1) Check whether the LPP function of LPP is maximized or minimized. If it is to be minimized then we convert it into a problem of maximization by

$$Max Z = -Min Z$$

(2) Check all the decision variable are ≥ 0
 if any dr var. unsatifsfy

$$x_1 + x_2 \leq 4 \quad \text{add slack variable } \leq +$$

$$2x_1 - x_2 \geq 0 \quad \text{add surplus variable } \geq -$$

$$2x_1 + x_2 - x_2 \leq 4 \quad 2x_1 \leq 4 \quad x_1 \leq 2$$

$$2x_1 + x_2 - x_1 \geq 0 \quad x_2 \geq x_1$$

Slack variable \leq Surplus variable \geq
add \leftarrow subtract \leftarrow

Simplex table

Twink simplex table \rightarrow By objective function continuing vector

$$\text{By you write}$$

$$\text{Max } Z = 3x_1 + 2x_2 + 5x_3 \quad \text{subject to}$$

$$① \quad x_1 + 2x_2 + x_3 \leq 430$$

$$3x_1 + 4x_2 + 2x_3 \leq 460$$

$$x_1 + 4x_2 \leq 420$$

$$x_1, x_2, x_3 \geq 0$$

\Rightarrow By introducing Slack variables s_1, s_2, s_3 , convert
the problem in standard form.

$$\text{Max } Z = 3x_1 + 2x_2 + 5x_3 - 10s_1 + 0s_2 + 0s_3$$

$$\text{Subject to, } x_1 + 2x_2 + x_3 + s_1 = 430$$

$$3x_1 + 4x_2 + 2x_3 + s_2 = 460$$

$$x_1 + 4x_2 + s_3 = 420$$

$$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

An artificial basic feasible solution is given by
 $x_1 = x_2 = x_3 = 0$, $s_1 = 430$; $s_2 = 460$; $s_3 = 420$.

(P was given
 $x_0 = 0$)

Writing in matrix form, $AX = B$

$$\begin{array}{cccccc|c} x_1 & x_2 & x_3 & s_1 & s_2 & s_3 & \\ \hline 1 & 2 & 1 & 1 & 0 & 0 & 430 \\ 3 & 0 & 2 & 0 & 1 & 0 & 460 \\ 1 & 4 & 0 & 0 & 0 & 1 & 420 \end{array}$$

C_B	B	X_B	x_1	x_2	x_3	s_1	s_2	s_3	Min ratio
0	S_1	430	1	2	1	1	0	0	$430/1 = 430$
0	S_3	420	1	4	0	0	0	1	$420/4 = 105$
0	S_2	460	3	0	1	0	1	0	$460/2 = 230$

$$Z_j - C_j = C_B X(X_j) - C_j$$

$$Z_1 - C_1 = C_B X_1 - C_1$$

$$= (0 \times 1) - 3$$

$$= -3$$

$$C_K$$

$$= X_B$$

$$, \quad C_K > 0$$

$$Z_2 - C_2 = C_B X_2 - C_2$$

$$= 430/2 = 430$$

$$= 0 \times 3 - 2$$

$$= -2$$

value with the same

first iteration

$$C_j \quad 3 \quad 2 \quad 5 \quad 0 \quad 0 \quad 0$$

$$min$$

$$X_B$$

$$x_{12}$$

$$x_{13}$$

$$x_{23}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

$$x_{32}$$

$$x_{33}$$

$$x_{11}$$

$$x_{21}$$

$$x_{31}$$

$$x_{12}$$

$$x_{13}$$

$$x_{22}$$

$$x_{23}$$

<math display="block

Data Page

$$R_1 = R_1 - R_2$$

$$C_j \quad 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$C_B \quad x_B \quad B \quad x_1 \quad x_2 \quad s_1 \quad s_2$$

$$0 \quad s_1 \quad 2 \quad 0 \quad [2] \quad (2) \quad -2 \quad 1 \quad \leftarrow$$

$$3 \quad x_1 \quad 2 \quad L \quad -1 \quad 0 \quad 1 \quad (-2) \quad *$$

$$0 \quad s_2 \quad 0 \quad 3 \quad 0 \quad 0 \quad 0 \quad 0$$

$$\begin{bmatrix} 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ s_1 \\ s_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

Initial table

Simpler

$$\min \text{ ratio } x_B/x_1$$

$$C_j \quad 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$C_B \quad x_B \quad B \quad x_1 \quad x_2 \quad s_1 \quad s_2$$

$$2 \quad x_2 \quad 1 \quad 0 \quad 1 \quad 0 \quad 0 \quad 0$$

$$4/2 \geq 4$$

\leftarrow

$$(0 + 2) - 3 \rightarrow \text{entering}$$

$$R_1 = R_1/2 \rightarrow$$

$$C_j \quad 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$C_B \quad x_B \quad B \quad x_1 \quad x_2 \quad s_1 \quad s_2$$

$$2 \quad x_2 \quad 1 \quad 0 \quad 1 \quad 0 \quad 0 \quad 0$$

$$3 \quad x_1 \quad 2 \quad 1 \quad 0 \quad 0 \quad 0 \quad 0$$

$$R_2 \rightarrow R_2 + R_1$$

$$C_j \quad 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$C_B \quad x_B \quad B \quad x_1 \quad x_2 \quad s_1 \quad s_2$$

$$2 \quad x_2 \quad 1 \quad 0 \quad 1 \quad 0 \quad 0 \quad 0$$

$$3 \quad x_1 \quad 2 \quad 1 \quad 0 \quad 0 \quad 0 \quad 0$$

$$R_2 \rightarrow R_2 - R_1$$

$$C_j \quad 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$C_B \quad x_B \quad B \quad x_1 \quad x_2 \quad s_1 \quad s_2$$

$$2 \quad x_2 \quad 1 \quad 0 \quad 1 \quad 0 \quad 0 \quad 0$$

$$3 \quad x_1 \quad 2 \quad 1 \quad 0 \quad 0 \quad 0 \quad 0$$

$$R_2 \rightarrow R_2 - R_1$$

$$C_j \quad 3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$C_B \quad x_B \quad B \quad x_1 \quad x_2 \quad s_1 \quad s_2$$

$$2 \quad x_2 \quad 1 \quad 0 \quad 1 \quad 0 \quad 0 \quad 0$$

$$3 \quad x_1 \quad 2 \quad 1 \quad 0 \quad 0 \quad 0 \quad 0$$

$$R_2 \rightarrow R_2 - R_1$$

- Matrix

An initial simplex table

$$\begin{aligned}
 \text{Max } Z &= 9_1 + 3x_2 + 2x_3 \\
 \text{Subject to} \\
 3x_1 + 2x_2 + 2x_3 &\leq 7 \\
 -2x_1 + 4x_2 &\leq 12 \\
 -4x_1 + 3x_2 + 8x_3 &\leq 10 \\
 \text{and } x_1, x_2, x_3 &\geq 0
 \end{aligned}$$

Sol 3) By introducing slack variables s_1, s_2, s_3 convert

the problem in standard form:

For converting it into max we multiply L-1

$$\text{Max } Z'$$

$$\text{subject to } 3x_1 + x_2 + x_3 + s_1 = 7$$

$$-2x_1 + 4x_2 + s_2 = 12$$

$$-4x_1 + 3x_2 + 8x_3 + s_3 = 10$$

\Rightarrow An initial basic feasible solution

$$x_1 = x_2 = x_3 = 0 \quad ; \quad s_1 = 7, s_2 = 12, s_3 = 10$$

Writing matrix from AXPB

$$\left(\begin{array}{cccccc|c}
 x_1 & x_2 & x_3 & s_1 & s_2 & s_3 & \\
 \hline
 3 & -1 & 2 & 1 & 0 & 0 & 21 \\
 -2 & 4 & 0 & 0 & 1 & 0 & 4 \\
 -4 & 3 & 8 & 0 & 0 & 1 & 10
 \end{array} \right) \left(\begin{array}{c} x_1 \\ x_2 \\ x_3 \\ s_1 \\ s_2 \\ s_3 \end{array} \right) = \left(\begin{array}{c} 21 \\ 4 \\ 10 \end{array} \right)$$

	C _B	-L	3x ₂ - 2	0	0	0	Min ratio
C _B	B	X _B	X ₁	X ₂	X ₃	S ₁	S ₂
0	0	1	3	-1	2	1	0
0	0	7	-2	4	0	0	1
0	0	10	-4	3	8	0	1
Z _j - C _j	-1	-2	2	0	0	0	0

for initial table proceed V

\Rightarrow In C_j we fill the cost of main & one expression

\Rightarrow In B column we write the variables which we have introduced here they are S₁, S₂, S₃

\rightarrow C_R is cost of R

\rightarrow X_R is from matrix R value

\rightarrow Now we calculate Z_j - C_j

$$Z_j - C_j = C_R X_j - C_j$$

In first table Z_j - C_j = -C_j because it 0 in initial C_B value

\Rightarrow Now we will get the minimum ratios first from Z_j - C_j we will

see the most negative one, and that corresponding column will be called key column here it is X₂

\Rightarrow And X₂ is incoming vector

\Rightarrow Now min ratio is found out by X_B/key column (X₂)

and it should be > 0 otherwise we will not calculate

\rightarrow Now in this min ratio will be key ratio and then that term S₂ will be outgoing vector

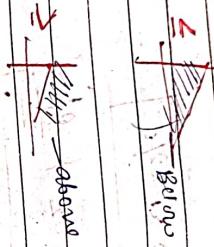
13/10/22

★ Graphical Method

Any LPP linear programming problem can be solved by graphical method if it have two decision variables.

(Q) Find a geometrical interpretation and solution as well. for the following LPP-

$$\begin{aligned} \text{Max } Z &= 3x_1 + 5x_2 \\ \text{Sub to constraint} \quad x_1 + 2x_2 &\leq 2000 \\ x_1 + 2x_2 &\leq 2000 \end{aligned}$$



Sol(1) Replace all the inequality constraints by equations

$$x_1 + 2x_2 = 2000 \quad \text{(1)}$$

$$x_1 + 2x_2 = 1500 \quad \text{(2)}$$

Let $x_1 = 0$ in eq (1)

$$\begin{cases} x_1 = 0 \\ x_1 + 2x_2 = 1500 \end{cases} \quad \text{Let } x_2 = 0 \text{ in eq (1)}$$

$$\begin{cases} x_1 + 2x_2 = 1500 \\ x_1 = 0 \end{cases} \quad \Rightarrow \quad x_2 = 750$$

$$\begin{cases} x_1 + 2x_2 = 1500 \\ x_2 = 750 \end{cases} \quad \Rightarrow \quad x_1 = 750$$

$$\begin{cases} x_1 + 2x_2 = 1500 \\ x_1 = 750 \end{cases} \quad \Rightarrow \quad x_2 = 375$$

$$\begin{cases} x_1 + 2x_2 = 1500 \\ x_1 = 0 \end{cases} \quad \Rightarrow \quad x_2 = 750$$

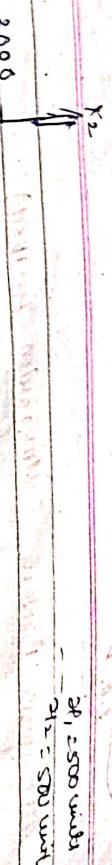
$$x_1, x_2 \geq 0$$

$$x_1 \leq 2000$$

$$x_2 \leq 1000$$

$$\begin{aligned} \text{Q} \rightarrow \text{Max } Z &= 8000x_1 + 5000x_2 \\ \text{Sub its constraint} \quad x_1 + 2x_2 &\leq 1500 \end{aligned}$$

$$x_1 + 2x_2 \leq 1500$$



x1

x2

$x_1 + 2x_2 = 2000$ units
 $x_1 + 2x_2 = 1500$ units

Done

Assignment Problem (Hungarian method)

JT is in $m \times n$ form - it is balanced
in $(m \times n)$ form it is in unbalanced form

	I	II	III	IV
A	8	20	17	11
B	13	28	21	26
C	38	19	16	15
D	19	26	24	10

→ finding the minimum element in row and subtracting it from everything in row.

	I	II	III	IV
A	0	14	9	3
B	9	25	0	22
C	23	14	3	0
D	9	16	14	0

This column

I II III IV → Assign 0 in such way that each row & column is covered].

The 0 which is assigned the others

original value ↓ 0 which is in same column or row will

A → I + B → II + C → III + D → IV

$$\therefore 8 + 26 + 19 + 10 = 41 \text{ Ans}$$

I II III IV

A	12	30	21	15
B	18	33	9	31
C	44	25	24	21
D	23	30	28	14

minimum on each row

A B C D

I II III IV

A	0	14	9	3
B	9	25	0	22
C	23	14	3	0
D	9	16	14	0

I II III IV

→ assigning 0

A	0	14	9	3
B	9	20	0	22
C	23	0	3	0
D	9	12	14	0

A → I + B → II + C → III + D → IV

$$= 12 + 9 + 25 + 14 = 60 \text{ Ans}$$

↓ ↓ ↓ ↓

→ X

→ ↗

↗ ↗ ↗ ↗

↗ ↗ ↗ ↗

LHREE Q → A car firm company has one car at each of 5 depots a,b,c,d,e a customer required a car in each town namely A,B,C,D,E distance (in km) between depots (original) and towns are given in the following matrix

	I	II	III	IV
A	10	14	3	7
B	9	20	0	29
C	23	0	3	0
D	9	12	14	0

original value ↓ 0 which is in same column or row will assign the others

A → I + B → II + C → III + D → IV

$$\therefore 8 + 24 + 19 + 10 = 41 \text{ Ans}$$

31/10/22

PERT / CPM

For Project Evaluation Review Technique
This is that technique of project management which is used to manage uncertain activities of any project.

C.P.M - Critical path method is that technique of project management which is used to manage only certain activities of any project.

Example →

minimum in the whole table = 8

min(10) = min(10) → completed because it has 0 in

min(20) min(10) → completed because any value

min(30) min(20) min(30)

min(40) min(30) min(30)

min(50) min(40) min(40)

min(60) min(50) min(50)

min(70) min(60) min(60)

min(80) min(70) min(70)

min(90) min(80) min(80)

min(100) min(90) min(90)

min(110) min(100) min(100)

min(120) min(110) min(110)

min(130) min(120) min(120)

min(140) min(130) min(130)

min(150) min(140) min(140)



In this circle shows event and arrow shows the activity.

The dotted line is dummy activity.

An activity which does not consume any kind of resource but merely depicts the technological dependence.

is called a dummy activity.

Event → An event represent a point in time signifying the completion of some activities and the beginning of new ones. It is represented by circle '○'.

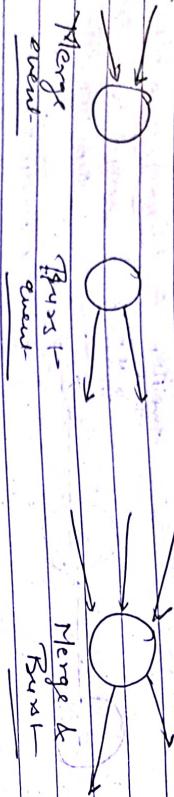
Merge event = When more than one activity comes and joins an event such event is known as merge event.

one stage event

For forward path computation

iii) Burst event → When more than one activity leaves an event. Such event is known as Burst event.

iii) Merge & Burst event → An activity may be a merge and burst event at the same time as well respect to some activities it can be a merge event and w.r.t. some other activities it may be a burst event.



$E_i =$ the earliest expected occurrence time of event i .
 $L_j =$ the latest allowable event occurrence time of event j .

$D_{ij} =$ the expected duration to complete the activity ij .

Calculation starting should be taken 0.

$$E_1 = 0.$$

$$\begin{aligned} E_2 &= \max [E_1 + D_{12}] \\ &= \max [0 + 2] \\ &= 0 + 2 = 2 \end{aligned}$$

likewise value of E_3 , E_4 , E_5 and E_6

$$E_3 = E_2 + D_{23} = 0 + 2 = 2$$

$$E_4 = E_3 + D_{34} = 0 + 2 = 2$$

$$E_5 = E_4 + D_{45} = 2 + 4 = 6$$

$$E_6 = E_5 + D_{56} = 2 + 5 = 7$$

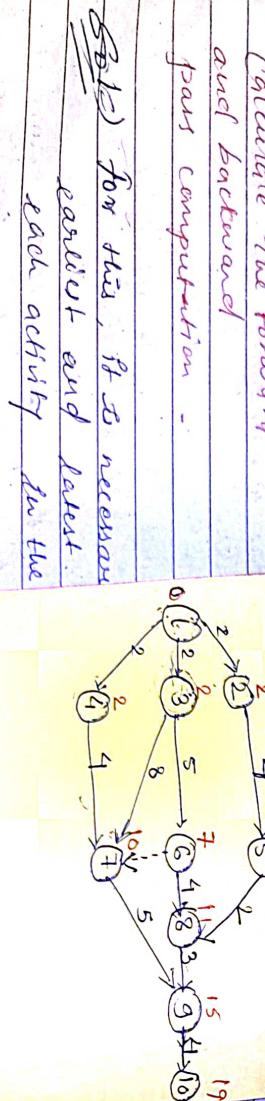
Consider node 7 there are three emerging activities i.e E_7

$$E_7 = \max [E_3 + D_{37} = 2 + 8 = 10, E_4 + D_{47} = 2 + 4 = 6, E_5 + D_{57} = 0 + 3 = 3]$$

Calculate the forward

and backward

path computation -



Path) For this, if necessary earliest and latest each activity in the

each activity in the

$$E_7 = \max [E_3 + D_{37} = 2 + 8 = 10, E_4 + D_{47} = 2 + 4 = 6, E_5 + D_{57} = 0 + 3 = 3]$$

$$tg = \max [E_5 + D_{58} = 6 + 2 = 8, E_6 + D_{68} = 7 + 4 = 11, E_7 + D_{78} = 11 + 3 = 14, E_8 + D_{89} = 10 + 5 = 15] = 15$$

$$E_9 = \max [E_8 + D_{89} = 11 + 3 = 14, E_7 + D_{79} = 10 + 5 = 15] = 15$$

$$E_{10} = E_9 + D_{9,10} = 15 + 4 = 19$$

Hence 1-3, 3-7, 7-9 and 9-10. This longest path is called the critical path.

Flow for Backward pass computation

Determination of Latest Time (L_i): Backward pass computation

$$E_2 = 2$$

$$E_5 = 9$$

$$L_2 = 6$$

$$L_5 = 10$$

$$L_i = E_i$$

$$L_i = \min \{ L_j - D_{ij} \}$$

$$= 10 - 4$$

$$= 6$$

$$\text{Now the calculation}$$

$$L_1 = 0$$

$$L_2 = 6$$

$$L_3 = 10$$

$$L_4 = 15$$

$$L_5 = 19$$

$$L_6 = 25$$

$$L_7 = 30$$

$$L_8 = 35$$

$$L_9 = 40$$

$$L_{10} = 49$$

$$L_{11} = 59$$

$$L_{12} = 69$$

$$L_{13} = 79$$

$$L_{14} = 89$$

$$L_{15} = 99$$

$$L_{16} = 109$$

$$L_{17} = 119$$

$$L_{18} = 129$$

$$L_{19} = 139$$

$$L_{20} = 149$$

$$L_{21} = 159$$

$$L_{22} = 169$$

$$L_{23} = 179$$

$$L_{24} = 189$$

$$L_{25} = 199$$

$$L_{26} = 209$$

$$L_{27} = 219$$

$$L_{28} = 229$$

$$L_{29} = 239$$

$$L_{30} = 249$$

$$L_{31} = 259$$

$$L_{32} = 269$$

$$L_{33} = 279$$

$$L_{34} = 289$$

$$L_{35} = 299$$

$$L_{36} = 309$$

$$L_{37} = 319$$

$$L_{38} = 329$$

$$L_{39} = 339$$

$$L_{40} = 349$$

$$L_{41} = 359$$

$$L_{42} = 369$$

$$L_{43} = 379$$

$$L_{44} = 389$$

$$L_{45} = 399$$

$$L_{46} = 409$$

$$L_{47} = 419$$

$$L_{48} = 429$$

$$L_{49} = 439$$

$$L_{50} = 449$$

$$L_{51} = 459$$

$$L_{52} = 469$$

$$L_{53} = 479$$

$$L_{54} = 489$$

$$L_{55} = 499$$

$$L_{56} = 509$$

$$L_{57} = 519$$

$$L_{58} = 529$$

$$L_{59} = 539$$

$$L_{60} = 549$$

$$L_{61} = 559$$

$$L_{62} = 569$$

$$L_{63} = 579$$

$$L_{64} = 589$$

$$L_{65} = 599$$

$$L_{66} = 609$$

$$L_{67} = 619$$

$$L_{68} = 629$$

$$L_{69} = 639$$

$$L_{70} = 649$$

$$L_{71} = 659$$

$$L_{72} = 669$$

$$L_{73} = 679$$

$$L_{74} = 689$$

$$L_{75} = 699$$

$$L_{76} = 709$$

$$L_{77} = 719$$

$$L_{78} = 729$$

$$L_{79} = 739$$

$$L_{80} = 749$$

$$L_{81} = 759$$

$$L_{82} = 769$$

$$L_{83} = 779$$

$$L_{84} = 789$$

$$L_{85} = 799$$

$$L_{86} = 809$$

$$L_{87} = 819$$

$$L_{88} = 829$$

$$L_{89} = 839$$

$$L_{90} = 849$$

$$L_{91} = 859$$

$$L_{92} = 869$$

$$L_{93} = 879$$

$$L_{94} = 889$$

$$L_{95} = 899$$

$$L_{96} = 909$$

$$L_{97} = 919$$

$$L_{98} = 929$$

$$L_{99} = 939$$

$$L_{100} = 949$$

$$L_{101} = 959$$

$$L_{102} = 969$$

$$L_{103} = 979$$

$$L_{104} = 989$$

$$L_{105} = 999$$

$$L_{106} = 1009$$

$$L_{107} = 1019$$

$$L_{108} = 1029$$

$$L_{109} = 1039$$

$$L_{110} = 1049$$

$$L_{111} = 1059$$

$$L_{112} = 1069$$

$$L_{113} = 1079$$

$$L_{114} = 1089$$

$$L_{115} = 1099$$

$$L_{116} = 1109$$

$$L_{117} = 1119$$

$$L_{118} = 1129$$

$$L_{119} = 1139$$

$$L_{120} = 1149$$

$$L_{121} = 1159$$

$$L_{122} = 1169$$

$$L_{123} = 1179$$

$$L_{124} = 1189$$

$$L_{125} = 1199$$

$$L_{126} = 1209$$

$$L_{127} = 1219$$

$$L_{128} = 1229$$

$$L_{129} = 1239$$

$$L_{130} = 1249$$

$$L_{131} = 1259$$

$$L_{132} = 1269$$

$$L_{133} = 1279$$

$$L_{134} = 1289$$

$$L_{135} = 1299$$

$$L_{136} = 1309$$

$$L_{137} = 1319$$

$$L_{138} = 1329$$

$$L_{139} = 1339$$

$$L_{140} = 1349$$

$$L_{141} = 1359$$

$$L_{142} = 1369$$

$$L_{143} = 1379$$

$$L_{144} = 1389$$

$$L_{145} = 1399$$

$$L_{146} = 1409$$

$$L_{147} = 1419$$

$$L_{148} = 1429$$

$$L_{149} = 1439$$

$$L_{150} = 1449$$

$$L_{151} = 1459$$

$$L_{152} = 1469$$

$$L_{153} = 1479$$

$$L_{154} = 1489$$

$$L_{155} = 1499$$

$$L_{156} = 1509$$

$$L_{157} = 1519$$

$$L_{158} = 1529$$

$$L_{159} = 1539$$

$$L_{160} = 1549$$

$$L_{161} = 1559$$

$$L_{162} = 1569$$

$$L_{163} = 1579$$

$$L_{164} = 1589$$

$$L_{165} = 1599$$

$$L_{166} = 1609$$

$$L_{167} = 1619$$

$$L_{168} = 1629$$

$$L_{169} = 1639$$

$$L_{170} = 1649$$

$$L_{171} = 1659$$

$$L_{172} = 1669$$

$$L_{173} = 1679$$

$$L_{174} = 1689$$

$$L_{175} = 1699$$

$$L_{176} = 1709$$

$$L_{177} = 1719$$

$$L_{178} = 1729$$

$$L_{179} = 1739$$

$$L_{180} = 1749$$

$$L_{181} = 1759$$

$$L_{182} = 1769$$

$$L_{183} = 1779$$

$$L_{184} = 1789$$

$$L_{185} = 1799$$

$$L_{186} = 1809$$

$$L_{187} = 1819$$

$$L_{188} = 1829$$

$$L_{189} = 1839$$

$$L_{190} = 1849$$

$$L_{191} = 1859$$

$$L_{192} = 1869$$

$$L_{193} = 1879$$

$$L_{194} = 1889$$

$$L_{195} = 1899$$

$$L_{196} = 1909$$

$$L_{197} = 1919$$

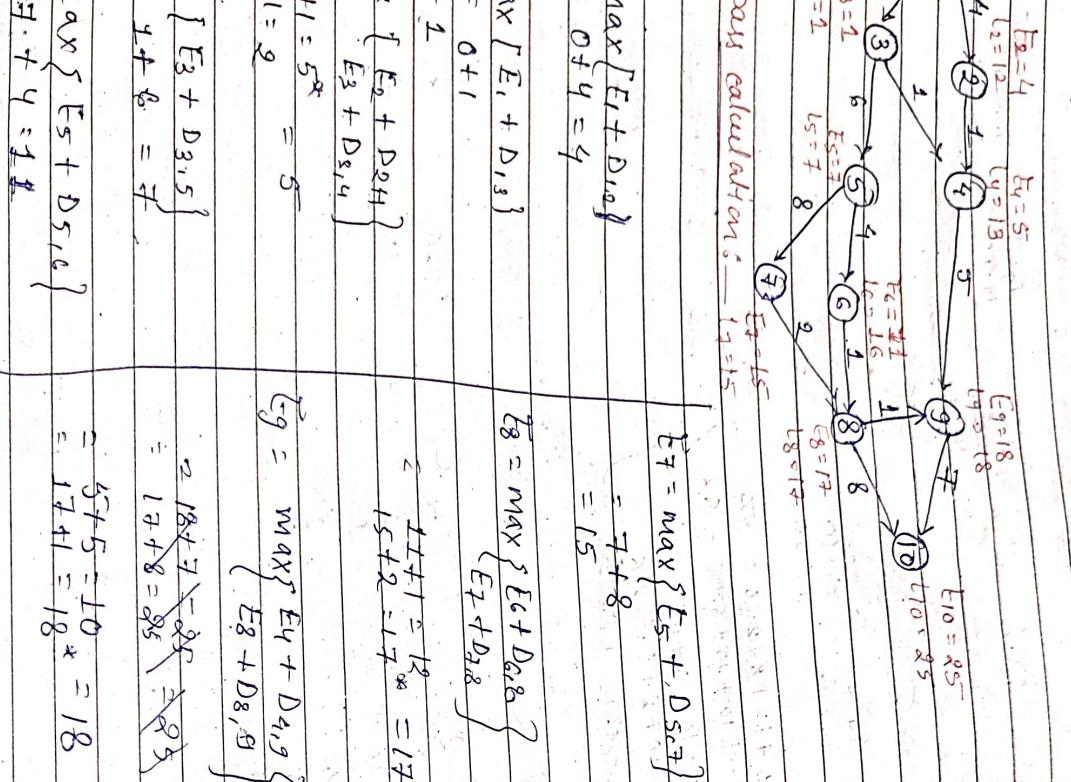
$$L_{198} = 1929$$

$$L_{199} = 1939$$

$$L_{200} = 1949$$

$$L_{201} = 1959$$

Construct project Network & calculate forward & backward pass calculation



Backward pass calculation

$$L_4 = \min \{ E_9 - D_{9,4} \}$$

$$= 18 - 5 = 13$$

$$L_{10} = \min \{ E_9 - D_{9,10} \}$$

$$= L_9 = \min \{ L_4 - D_{9,10} \}$$

$$= 25 - 7 = 18$$

$$E_7 = \max \{ E_5 + D_{5,7} \}$$

$$= 7 + 8 = 15$$

$$E_2 = \max \{ E_1 + D_{1,2} \}$$

$$= 0 + 4 = 4$$

$$E_3 = \max \{ E_1 + D_{1,3} \}$$

$$= 0 + 1 = 1$$

$$E_4 = \max \{ E_2 + D_{2,4} \}$$

$$= 4 + 1 = 5$$

$$E_5 = \max \{ E_3 + D_{3,5} \}$$

$$= 1 + 1 = 2$$

$$E_6 = \max \{ E_5 + D_{5,6} \}$$

$$= 4 + 7 = 11$$

$$E_7 = \max \{ E_4 + D_{4,7} \}$$

$$= 5 + 7 = 12$$

$$E_8 = \max \{ E_5 + D_{5,8} \}$$

$$= 4 + 8 = 12$$

$$E_9 = \max \{ E_5 + D_{5,9} \}$$

$$= 4 + 11 = 15$$

$$E_{10} = \max \{ E_5 + D_{5,10} \}$$

$$= 4 + 8 = 12$$

$$0 + 4 + 5 + 12 + 25 = 52$$

$$0 + 1 + 7 + 15 + 17 + 25 = 65$$

$$1 + 4 + 11 + 17 + 18 + 25 = 79$$

$$18 + 7 = 25 = 25$$

$$1 \rightarrow 2 \rightarrow 4 \rightarrow 9 \rightarrow 10$$

Forward pass calculation

$$L_4 = \min \{ E_9 - D_{9,4} \}$$

$$= 18 - 5 = 13$$

$$L_{10} = \min \{ E_9 - D_{9,10} \}$$

$$= L_9 = \min \{ L_4 - D_{9,10} \}$$

$$= 25 - 7 = 18$$

$$E_7 = \min \{ L_8 - D_{7,8} \}$$

$$= 17 - 8 = 9$$

$$E_2 = \min \{ L_8 - D_{6,8} \}$$

$$= 17 - 8 = 9$$

$$E_3 = \min \{ L_8 - D_{6,3} \}$$

$$= 17 - 5 = 12$$

$$E_4 = \min \{ L_8 - D_{5,4} \}$$

$$= 17 - 7 = 10$$

$$E_5 = \min \{ L_8 - D_{5,5} \}$$

$$= 17 - 7 = 10$$

$$E_6 = \min \{ L_8 - D_{5,6} \}$$

$$= 17 - 8 = 9$$

$$E_7 = \min \{ L_8 - D_{5,7} \}$$

$$= 17 - 9 = 8$$

$$E_8 = \min \{ L_8 - D_{5,8} \}$$

$$= 17 - 11 = 6$$

$$E_9 = \min \{ L_8 - D_{5,9} \}$$

$$= 17 - 11 = 6$$

$$E_{10} = \min \{ L_8 - D_{5,10} \}$$

$$= 17 - 11 = 6$$

01/11/2022

Transportation \Rightarrow 3x2 SP

Vogel's Approximation Method (VAM)

(Unit cost penalty method)

Penalty

19	30	50	10	7	= (9)
40	30	40	60	9	(10)
40	8 (18)	70	90	18/10 (12)	20-8

Penalty (21) (22) (10) (10)

(3, 18)

1

Step-1 Check the lowest cost entry

Step-2 Enter the difference b/w the lowest and second lowest cost entries and put the difference between the lowest and 2nd lowest cost entry of each row to the right of that row - Such individual differences to known as penalty

\rightarrow click the highest penalty in row as well as column.

\rightarrow check the min element here in which row/column we choose is and then check the value which are in its front in term of row and column and out of them select the min one and allocate it.

\rightarrow cut the row/column which becomes 0.

5 (19)	50	10	7 (12)	(9)
70	40	60	9	(20)
40	70	20	10	(20)

min (19)
↑

50	10	9 (40)
40	60	9 (20)
40	10 (20)	10/10 (50) ← min 20

7 14/4

(10) (10)

30	5 (10)	9/10 (40)
40	60	9 (20)
7	4/9	9 (20)

(10) (50)

1

40 (60)	9/7 (20)	7 (40)	7/2 (40)
7	2/0	7/0	7/0

(40)

(60)

(40)

$$= 8 \times 8 + 5 \times 9 + 10 \times 20 + 2 \times 10 + 2 \times 60 + 7 \times 40 \\ = 64 + 45 + 200 + 20 + 120 + 280 = 779$$

02/11/22

Duality in Linear Programming

Primal problem were given now will do with duality problem.

General rules for converting any primal into its Dual:

- First convert the objective function to maximization form if it's not.

- If a constraint has inequality sign (\geq) then multiply both sides by -1 and make the inequality sign (\leq)
- If a constraint has an equality sign ($=$) then it is replaced by \leq constraints involving the inequalities going in opposite direction simultaneously.

for ex) An equation $x_1 + 2x_2 = 4$ is replaced by two equations that is

$$x_1 + 2x_2 \geq 4$$

$$-x_1 - 2x_2 \leq -4 \quad \text{eq(2)}$$

(i) Every unrestricted variable is replaced by the difference of two non-negative variables

$$2x_1 + 2(-x_1 - 2x_2) \leq 4$$

(ii) we get the standard primal form of the given LPP in which

(a) All the constraints have (\leq) sign where the objective function is of maximization form

(b) All the constraints have (\geq) sign where the objective function is of minimization form.

(iii) Finally the Dual of the given problem is obtained by

- Transposing the rows and columns of constraint coefficients
- Transposing the coefficient of the objective function and the right side constraints
- Changing the inequalities from (\leq) to (\geq) sign
- Minimization of the objective function instead of maximizing it.

Vitamin	f_1	f_2	min. Daily Requirements
V_1	5	7	80
V_2	6	11	100

Cost per unit

Rs. 10

Rs. 15

→ Convert it in min.

$$\min Z_p = 10x_1 + 15x_2$$

Sub to constraint

$$\begin{array}{l} 5x_1 + 7x_2 \leq 80 \\ 6x_1 + 11x_2 \leq 120 \\ x_1, x_2 \geq 0 \end{array}$$

converting to duality →

$$\min Z_w = 8w_1 + 100w_2$$

Sub to constraint

$$\begin{array}{l} x_1 \rightarrow 5w_1 + 7w_2 \leq 10 \\ x_2 \rightarrow 6w_1 + 11w_2 \leq 15 \\ w_1, w_2 \geq 0 \end{array}$$

Q1 Find the Dual of the following primal problem

$$\min Z_H = 2x_1 + 5x_3$$

Sub to constraint

$$x_1 + x_2 \geq 2$$

$$2x_1 + 2x_2 + 6x_3 \leq 6$$

$$x_1 - x_2 + 3x_3 = 4$$

$$x_1, x_2, x_3 \geq 0$$

$$\min Z_H = 2x_1 + 5x_3$$

$$x_1 + x_2 \geq 2$$

$$2x_1 + 2x_2 + 6x_3 \leq 6$$

$$x_1 - x_2 + 3x_3 = 4$$

$$x_1, x_2, x_3 \geq 0$$

Converting to duality :-

$$\min Z_w = -2w_1 + 6w_2 + 4w_3 - 4w_4$$

Always in min

$$\text{constraint} \quad -w_1 + 2w_2 + w_3 - w_4 \geq 0$$

$$\begin{array}{l} w_1 + w_2 - w_3 + w_4 \geq -2 \\ 6w_1 + 6w_2 + 3w_3 - 3w_4 \geq -5 \\ w_1, w_2, w_3, w_4 \geq 0 \end{array}$$

Q2 Write the dual of the following LPP

$$\min Z = 3x_1 - 2x_2 + 4x_3$$

$$\text{Sub to constraint} \quad 3x_1 + 5x_2 + 4x_3 \geq 7$$

$$6x_1 + 2x_2 + x_3 \geq 4$$

$$7x_1 - 2x_2 - x_3 \leq 10$$

$$x_1 - 2x_2 + 5x_3 \geq 3$$

$$4x_1 + 4x_2 - 2x_3 \leq 9$$

$$\text{Sol(2)} \quad \max Z = -3x_1 + 8x_2 - 4x_3$$

$$= -8x_1 - 5x_2 - 4x_3 \leq -7$$

$$-6x_1 - 2x_2 - x_3 \leq -4$$

$$7x_1 - 2x_2 - x_3 \leq 10$$

$$-3x_1 + 2x_2 - 5x_3 \leq -3$$

$$-4x_1 - 4x_2 + 2x_3 \leq -2$$

= Converting to Dual

$$\min Z_w = -4w_1 - 4w_2 + 10w_3 - 3w_4 - 2w_5$$

$$2x_1 + x_2 + 6x_3 \leq 6$$

$$x_1 - x_2 + 3x_3 \leq 4$$

$$-x_1 + x_2 - 3x_3 \leq -4$$

$$\Delta_1 = C_B X_1 - C_1$$

$$= (-m, -m, 0)(3, 4, 1) - (0, 2)$$

$$= -3m - 4m - (0, 2)$$

$$= -7m + 2$$

$$\Delta_2 = (-m, -m)(1, 3, 2) - (1, 1)$$

$$= -4m + 1$$

$$\Delta_3 = (-m, -m)(0, -1, 0) - (0)$$

$$\approx m$$

$$\Delta_4 = (-m, -m)(0, 0, 1) - (0)$$

$$\approx 0$$

$$\Delta_1 = (-1, 3, 2) - (1, 1, 1)$$

$$= -4m + 1$$

$$\Delta_2 = (-1, 3, 2) - (0, -1, 0)$$

$$\approx m$$

$$\Delta_3 = (-1, 3, 2) - (0, 0, 1)$$

$$\approx 0$$

$$\Delta_4 = (-1, 3, 2) - (0, 0, 0)$$

$$\approx 0$$

$$\Delta_1 = (-1, 3, 2) - (1, 1, 1)$$

$$= -4m + 1$$

$$\Delta_2 = (-1, 3, 2) - (0, -1, 0)$$

$$\approx m$$

$$\Delta_3 = (-1, 3, 2) - (0, 0, 1)$$

$$\approx 0$$

$$\Delta_4 = (-1, 3, 2) - (0, 0, 0)$$

$$\approx 0$$

$$\Delta_1 = (-1, 3, 2) - (1, 1, 1)$$

$$= -4m + 1$$

$$\Delta_2 = (-1, 3, 2) - (0, -1, 0)$$

$$\approx m$$

$$\Delta_3 = (-1, 3, 2) - (0, 0, 1)$$

$$\approx 0$$

$$\Delta_4 = (-1, 3, 2) - (0, 0, 0)$$

$$\approx 0$$

$$\Delta_1 = (-1, 3, 2) - (1, 1, 1)$$

$$= -4m + 1$$

$$\Delta_2 = (-1, 3, 2) - (0, -1, 0)$$

$$\approx m$$

$$\Delta_3 = (-1, 3, 2) - (0, 0, 1)$$

$$\approx 0$$

$$\Delta_4 = (-1, 3, 2) - (0, 0, 0)$$

$$\approx 0$$

$$\Delta_1 = (-1, 3, 2) - (1, 1, 1)$$

$$= -4m + 1$$

$$\Delta_2 = (-1, 3, 2) - (0, -1, 0)$$

$$\approx m$$

$$\Delta_3 = (-1, 3, 2) - (0, 0, 1)$$

$$\approx 0$$

$$\Delta_4 = (-1, 3, 2) - (0, 0, 0)$$

$$\approx 0$$

R.H.S.	C.B.	X ₃	X ₁	X ₂	X ₃	A ₁	A ₂
1	-2	3/5	1	0	1/5	0	3/5
2	-1	6/5	0	1	-3/5	0	1/5
3	0	1	0	0	1	2	1

R.H.S.	C.B.	X ₃	X ₁	X ₂	X ₃	A ₁	A ₂
1	-2	3/5	1	0	1/5	0	3/5
2	-1	6/5	0	1	-3/5	0	1/5
3	0	1	0	0	1	2	1

Key element = 3
key element
Should be 1 and
other 0.

$$\max z = -12/5, \quad n_1 = 3/5, \quad n_2 = 6/5$$

$$\text{Min } z = 2n_1 + 2n_2 \geq 7 \quad \rightarrow \text{Two phase method}$$

$$2n_1 + 2n_2 \geq 7$$

$$2n_1 \geq 0$$

Q. Formulation of LPP.

The manufacturer of patent medicines is proposed to prepare a production plan for medicines A and B where there are sufficient ingredient available to make 20,000 bottles of medicine B. But A and 40,000 bottles of medicine B. But there are only 45,000 bottles into which either of the medicines can be filled further it takes 3 hrs to prepare enough material to fill 1000 bottles of medicine A and hrs to prepare enough material to fill 1000 bottles of medicine B. And there is 60 hrs available for those operation.

R.V	C.B.	X _B	X _A	X ₁	X ₂	X ₃	X ₄	A ₁	A ₂
X ₁	-2	1	1/3	0	1/3	0	0	1	1
X ₂	-1	6/5	0	1	0	0	1	0	0
X ₃	0	1	0	0	1	0	0	0	0

R.V	C.B.	X _B	X _A	X ₁	X ₂	X ₃	X ₄	A ₁	A ₂
X ₁	-2	1	1/3	0	1/3	0	0	1	1
X ₂	-1	6/5	0	1	0	0	1	0	0
X ₃	0	1	0	0	1	0	0	0	0

The profit by Rs 8 per bottle for medicine A and Rs. 7 per bottle for LPP. Formulate these problem as a LPP.

A and R_b + per bottle for measurement formulate these problem as a LPP.

Sol: — A \rightarrow 8 Rs. profit
B \rightarrow 7 Rs. profit

$$\Rightarrow \begin{cases} 3x_1 + x_2 \leq 66 \\ 3x_1 = 66 \\ x_1 = 22 \end{cases}$$

$$x_1 + x_2 \leq 45$$

$$x_1 = 45, x_2 = 45$$

68

卷之三

O. 22

$$3x_1 + x_2 = 6 \\ 2x_1 + x_2 = 4$$

$$x = 9$$

$$x = \frac{1}{e}$$

$$0.5x^2 + x - 45 = 0$$

Mar. 2

三

100

١٦

18

$$H_8 =$$

一一

一一

۱۱

11
1100

11
10

M

卷之三

卷之三

卷之三

卷之三

卷之三

卷之三

卷之三