

```
In [1]: import sys, os
import docplex.mp
from docplex.mp.model import Model

path = 'D:\SISTEMAS\SEMESTRE-2020-2\Pesquisa Operacional\Lista1'
os.chdir(path)
```

```
In [2]: modelo = Model(name='Lista_1_Questao_5')
```

```
In [3]: X1 = modelo.continuous_var(name='X1')
X2 = modelo.continuous_var(name='X2')
```

```
In [4]: # Função Objetiva
modelo.maximize(0.5*X1 + 2*X2)
```

```
In [5]: # Restrições
modelo.add_constraint(X1 >= 0)
modelo.add_constraint(X2 >= 0)
modelo.add_constraint(X1 <= 20)
modelo.add_constraint(X2 <= 45)
modelo.add_constraint(2*X1 + X2 <= 50)
```

```
Out[5]: docplex.mp.LinearConstraint[(2X1+X2,LE,50)]
```

```
In [6]: modelo.print_information()
```

```
Model: Lista_1_Questao_5
- number of variables: 2
  - binary=0, integer=0, continuous=2
- number of constraints: 5
  - linear=5
- parameters: defaults
- objective: maximize
- problem type is: LP
```

```
In [7]: otimizacao = modelo.solve()
modelo.print_solution()
```

```
objective: 91.250
X1=2.500
X2=45.000
```

```
In [8]: modelo.parameters.lpmethod = 4
modelo.solve(url=None, key=None, log_output=True)
```

```
Version identifier: 20.1.0.0 | 2020-11-11 | 9bedb6d68
CPXPARAM_Read_DataCheck          1
CPXPARAM_LPMethod                 4
Tried aggregator 1 time.
LP Presolve eliminated 4 rows and 0 columns.
Reduced LP has 1 rows, 2 columns, and 2 nonzeros.
Presolve time = 0.01 sec. (0.00 ticks)
Parallel mode: using up to 4 threads for barrier.
Number of nonzeros in lower triangle of A*A' = 0
Using Approximate Minimum Degree ordering
Total time for automatic ordering = 0.00 sec. (0.00 ticks)
```

Summary statistics for Cholesky factor:

Threads = 4
 Rows in Factor = 1
 Integer space required = 1
 Total non-zeros in factor = 1
 Total FP ops to factor = 1

Itn	Primal Obj	Dual Obj	Prim Inf	Upper Inf	Dual Inf	Inf Ratio
0	1.2750000e+02	2.9500000e+02	1.54e+02	1.39e+02	3.00e+00	1.00e+00
1	9.3939167e+01	9.4801275e+01	1.40e+01	1.26e+01	2.73e-01	6.89e-02
2	9.2060072e+01	9.2396839e+01	1.23e+00	1.11e+00	8.15e-03	1.51e+03
3	9.1202725e+01	9.1252913e+01	2.69e-03	2.43e-03	3.59e-04	1.65e+03
4	9.1249997e+01	9.1250003e+01	3.63e-07	3.28e-07	3.58e-08	1.13e+06
5	9.1250000e+01	9.1250000e+01	3.70e-11	3.34e-11	3.58e-12	8.49e+09
6	9.1250000e+01	9.1250000e+01	0.00e+00	7.25e-15	4.23e-16	8.42e+13

Barrier time = 0.03 sec. (0.01 ticks)

Parallel mode: deterministic, using up to 4 threads for concurrent optimization:

* Starting dual Simplex on 1 thread...

* Starting primal Simplex on 1 thread...

Dual crossover.

Dual: Fixed no variables.

Primal: Fixed no variables.

Dual simplex solved model.

Total crossover time = 0.03 sec. (0.00 ticks)

Total time on 4 threads = 0.08 sec. (0.01 ticks)

Out[8]: docplex.mp.solution.SolveSolution(obj=91.25,values={X1:2.5,X2:45})

In [8]: `modelo.print_solution()`

objective: 91.250

X1=2.500

X2=45.000

In [9]: `%notebook "D:\SISTEMAS\SEMESTRE-2020-2\Pesquisa Operacional\Lista1\Questao_5.ipynb"`

In [10]: `dual = Model(name='Lista_1_Questao_5_dual')`

`L1 = dual.continuous_var(name='Lambda_1')`

`L2 = dual.continuous_var(name='Lambda_2')`

`L3 = dual.continuous_var(name='Lambda_3')`

`dual.minimize(50*L1 + 20*L2 + 45*L3)`

`dual.add_constraint(L1 >= 0)`

`dual.add_constraint(L2 >= 0)`

`dual.add_constraint(L3 >= 0)`

`dual.add_constraint(2*L1 + L2 >= 0.0)`

`dual.add_constraint(L1 + L3 >= 2)`

`otimizacaoDual = dual.solve()`

`dual.print_solution()`

objective: 90.000

Lambda_3=2.000