

Week 2: Modelling og Løsning af Optimeringsproblemer

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LP-2

A company produces two products, a normal version N and a luxury version L . We wish to maximize the profit from the production given some constraints. The profit on N is 70 and on L it is 100. Thus we can define the objective function as

$$Profit = 70N + 100L.$$

The product needs construction. Each department, wood, plastic and assembly, has 30, 10 and 20 people available respectively. Each person can work 30 hours per week. The assembly time for each product given a material category can be represented in matrix form as:

$$A = \begin{bmatrix} 2.25 & 2.5 \\ 1 & 0.5 \\ 1 & 2 \end{bmatrix}$$

where the rows represent wood, plastic and assembly respectively and the columns represent product N and L . Furthermore, we can add a constraint from the marketing department that the number of luxury products must be between $1/3$ and $2/3$ of the total production. We can augment the assembly matrix A to get a total constraint matrix C as:

$$C = \begin{bmatrix} 2.25 & 2.5 \\ 1 & 0.5 \\ 1 & 2 \\ \frac{1}{3} & -\frac{2}{3} \\ -\frac{1}{3} & \frac{2}{3} \end{bmatrix}$$

Thus we have the following constraints:

$$\begin{aligned} \mathcal{C} : \quad & 2.25N + 2.5L \leq 30 \cdot 30 \quad (\text{wood}) \\ & 1N + 0.5L \leq 10 \cdot 30 \quad (\text{plastic}) \\ & 1N + 2L \leq 20 \cdot 30 \quad (\text{assembly}) \\ & L \geq \frac{1}{3}(N + L) \iff \frac{N}{3} - \frac{2L}{3} \leq 0 \quad (\text{marketing lower bound}) \\ & L \leq \frac{2}{3}(N + L) \iff -\frac{N}{3} + \frac{2L}{3} \leq 0 \quad (\text{marketing upper bound}) \\ & N, L \geq 0 \quad (\text{non-negativity}) \end{aligned}$$

Thus we can state the model as:

$$\begin{aligned} & \text{Maximize} \quad Profit = 70N + 100L \\ & \text{subject to} \quad \mathcal{C} \end{aligned}$$

This model is now ready to be solved using an python's PuLP library.

Python Code for LP-2

```
1 import pulp as PLP
2 from CustomFunctions import construct_constraints
3
4 # Maximization problem
5 model = PLP.LpProblem(name="LP2", sense=PLP.LpMaximize)
6
7 variable_names = ["N", "L"]
8 n_variables = len(variable_names)
9 objective_coefficients = [70, 100]
10 lower_bounds = [0, 0]
11
12 # Define decision variables using dictionaries
13 x = {
14     name: PLP.LpVariable(name=name, lowBound=lb)
15     for name, lb in zip(variable_names, lower_bounds)
16 }
17 # Define objective function coefficients
18 model += PLP.lpSum(objective_coefficients[i] * x[variable_names[i]] for i in
19                     range(n_variables)), "Objective"
20
21 # Coefficient matrix for constraints
22 coef_matrix = [[2.25, 2.5],
23                 [1.0, 0.5],
24                 [1., 2.],
25                 [1/3, -2/3],
26                 [-1/3, 2/3]]
27 # all are less than or equal to constraints
28 constraint_types = ["<="] * len(coef_matrix)
29 # Right-hand side values for constraints
30 rhs = [30*30, 10*30, 20*30, 0, 0]
31 # Construct constraints
32 construct_constraints(model,
33                     x,
34                     variable_names,
35                     coef_matrix,
36                     rhs,
37                     constraint_types)
38
39 from CustomFunctions import print_solution
40 print_solution(model)
```

12.1 Food manufacture 1