MS3530: Advanced Operations Research

Practice Assignment 2

Q1 Solve using Decomposition Method

Min
$$-3x_1 - 2x_2 - 2x_3 - 4x_4$$

ST $x_1 + x_2 + 2x_3 + x_4 \le 10$
 $x_1 + 2x_2 \le 8$
 $x_2 \le 3$
 $x_3 + 3x_4 \le 6$
 $x_3 \le 4$

$$x_1, x_2, x_3, x_4 \geq 0$$

Q2 Solve using Decomposition Method

Min
$$-2x_1 - x_2 - x_3 + x_4$$

ST $x_1 + x_3 \leq 2$
 $x_1 + x_2 + 2x_4 \leq 3$
 $x_1 \leq 2$
 $x_1 + 2x_2 \leq 5$
 $-x_3 + x_4 \leq 2$
 $2x_3 + x_4 \leq 6$

$$x_1, x_2, x_3, x_4 \geq 0$$