

Q1

Decision Variables:

P_{ij} is the number of units of generator i used in year j, where I is from 1 to 4 (10MW,25MW,50MW,100MW)and j is from 1 to 5

P_{1j} refers to the units 10MW generator used in the year j^{th} year , where j is 1 to 5

P_{2j} refers to the 25MW generator used in the year j^{th} year , where j is 1 to 5

P_{3j} refers to the 50MW generator used in the year j^{th} year , where j is 1 to 5

P_{4j} refers to the 100MW generator used in the year j^{th} year , where j is 1 to 5

All decision variables are ≥ 0 and integer

LP Formulation:

Minimize $(300P_{11} + 250P_{12} + 200P_{13} + 170P_{14} + 145P_{14} + 460P_{21} + 375P_{22} + 350P_{23} + 280P_{24} + 235P_{25} + 670P_{31} + 558P_{32} + 465P_{33} + 380P_{34} + 320P_{35} + 950P_{41} + 790P_{42} + 670P_{43} + 550P_{44} + 460P_{45})$

Subject to:

$P_{ij} \geq 0$ where i is from 1 to 4 and j is from 1 to 5

$U_1 = 10P_{11} + 25P_{21} + 50P_{31} + 100P_{41}$ (Sum of Units generated by 10MW, 25MW, 50MW and 100MW in year 1)

$U_2 = 10P_{12} + 25P_{22} + 50P_{32} + 100P_{42} + U_1$ (Sum of Units generated by 10MW, 25MW, 50MW and 100MW in year 2)

$U_3 = 10P_{13} + 25P_{23} + 50P_{33} + 100P_{43} + U_2$ (Sum of Units generated by 10MW, 25MW, 50MW and 100MW in year 3)

$U_4 = 10P_{14} + 25P_{24} + 50P_{34} + 100P_{44} + U_3$ (Sum of Units generated by 10MW, 25MW, 50MW and 100MW in year 4)

$U_5 = 10P_{15} + 25P_{25} + 50P_{35} + 100P_{45} + U_4$. (Sum of Units generated by 10MW, 25MW, 50MW and 100MW in year 5)

Excess Capacity Required:

$$E_1 = R_1 - C = 30$$

$$E_2 = R_2 - C = 110$$

$$E_3 = R_3 - C = 200$$

$$E_4 = R_4 - C = 310$$

$$E_5 = R_5 - C = 430$$

Where C refers to the Current Capacity of 750

$$U_1 \geq E_1$$

$$U_2 \geq E_2$$

$$U_3 \geq E_3$$

$$U_4 \geq E_4$$

$$U_5 \geq E_5$$

Q1 B) Solution Screenshot:

Generator Size	Cost of Generator in (\$1000s) in Year				
	1	2	3	4	5
10MW	\$300	\$250	\$200	\$170	\$145
25MW	\$460	\$375	\$350	\$280	\$235
50MW	\$670	\$558	\$465	\$380	\$320
100MW	\$950	\$790	\$670	\$550	\$460
Electricity Generated(MW) by Year					
Gen Size/Year	1	2	3	4	5
10	0	1	0	0	0
25	0	0	0	0	1
50	0	0	0	0	0
100	1	0	1	1	1
Units Produced	100	110	210	310	435
Current Capacity	750				
Excess Reqd	30	110	200	310	430
Units Required	780	860	950	1060	1180
cost	3115				

Formula Sheet:

A	B	C	D	E	F
Generator Size	1	2	3	4	5
10MW	300	250	200	170	145
25MW	460	375	350	280	235
50MW	670	558	465	380	320
100MW	950	790	670	550	460
Cost of Generator in (\$1000s) in Year					
Gen Size/Year	1	2	3	4	5
10	0	1	0	0	0
25	0	0	0	0	1
50	0	0	0	0	0
100	1	0	1	1	1
Units Produced	=SUMPRODUCT(A12:A15,B12:B15)	=SUMPRODUCT(A12:A15,C12:C15)+B16	=SUMPRODUCT(A12:A15,D12:D15)+C16	=SUMPRODUCT(A12:A15,E12:E15)+D16	=SUMPRODUCT(A12:A15,F12:F15)+E16
Electricity Generated(MW) by Year					
Current Capacity	750				
Excess Req'd	=B21-B19	=C21-B19	=D21-B19	=E21-B19	=F21-B19
Units Required	780	860	950	1060	1180
cost	=SUMPRODUCT(B3:F6,B12:F15)				

Solver Solution:

Generator Size	1	2	3	4	5
10MW	\$300	\$250	\$200	\$170	\$145
25MW	\$460	\$375	\$350	\$280	\$235
50MW	\$670	\$558	\$465	\$380	\$320
100MW	\$950	\$790	\$670	\$550	\$460
Electricity Generated(MW) by Year					
Gen Size/Year	1	2	3	4	5
10	0	1	0	0	0
25	0	0	0	0	1
50	0	0	0	0	0
100	1	0	1	1	1
Units Produced	100	110	210	310	435
Current Capacity	750				
Excess Req'd	30	110	200	310	430
Units Required	780	860	950	1060	1180
cost	3115				

Solver Parameters

Set Objective: Sheet1!\$B\$22

To: Max Min Value Of: 0

By Changing Variable Cells: \$B\$12:\$F\$15

Subject to the Constraints:

- \$B\$12:\$F\$15 = Integer
- \$B\$16:\$F\$16 >= \$B\$20:\$F\$20

Add Change Delete Reset All Load/Save

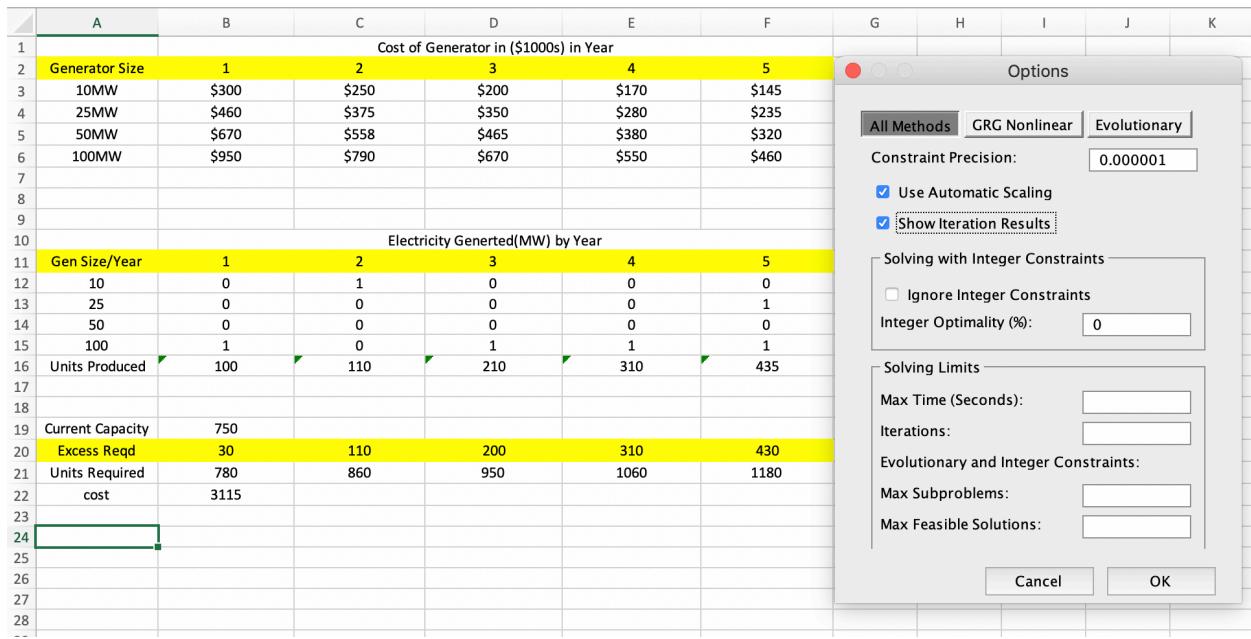
Make Unconstrained Variables Non-Negative

Select a Solving Method: Simplex LP Options

Solving Method
Select the GRG Nonlinear engine for Solver Problems that are smooth nonlinear. Select the LP Simplex engine for linear Solver Problems, and select the Evolutionary engine for Solver problems that are non-smooth.

Buttons: Close Solve

Solver Screenshot:



Q1 C)

Optimal Solution :

$X_{12} = 1$ use 10MW generator in year 2
 $X_{25} = 1$ use 25MW generator in year 5
 $X_{41} = 1$ use 100MW generator in year 1
 $X_{42} = 1$ use 100MW generator in year 2
 $X_{43} = 1$ use 100MW generator in year 3
 $X_{44} = 1$ use 100MW generator in year 4
 $X_{45} = 1$ use 100MW generator in year 5

The minimized Cost to use the generators in the years is: \$3,115,000

Q2

Decision Variables:

X_{ij} is the amount of bushels transported from the i^{th} grove to the transportation unit j

LP Formulation:

Minimize $X_{11} + X_{12} + X_{13} + X_{21} + X_{22} + X_{23} + X_{31} + X_{32} + X_{33}$

Y_{ij} refer to the decision corresponding to transporting bushels from i^{th} grove to the j^{th} transportation unit

Subject to :

$$X_{11} + X_{12} + X_{13} = 275$$

$$X_{21} + X_{22} + X_{23} = 400$$

$$X_{31} + X_{32} + X_{33} = 300$$

$$X_{11} + X_{21} + X_{31} \leq 200$$

$$X_{12} + X_{22} + X_{32} \leq 600$$

$$X_{13} + X_{23} + X_{33} \leq 225$$

$$X_{11} - \min(275, 200)Y_{11} \leq 0$$

$$X_{12} - \min(275, 600)Y_{12} \leq 0$$

$$X_{13} - \min(275, 225)Y_{13} \leq 0$$

$$X_{21} - \min(400, 200)Y_{21} \leq 0$$

$$X_{22} - \min(400, 600)Y_{22} \leq 0$$

$$X_{23} - \min(400, 225)Y_{23} \leq 0$$

$$X_{31} - \min(300, 200)Y_{31} \leq 0$$

$$X_{32} - \min(300, 600)Y_{32} \leq 0$$

$$X_{33} - \min(300, 225)Y_{33} \leq 0$$

Where $X_{ij} \geq 0$

Q2 B)

Solution Screenshot:

Formula Screenshot:

A	B	C	D	E	F	G
Distance Processing Plants						
Grove	Ocala	Orlando	Leesburg			
Mt Dora	21	50	40			
Eustis	35	30	22			
Clermont	55	20	25			
Cost Distance Processing Plants						
Grove	Ocala	Orlando	Leesburg			
Mt Dora	=21*8	=50 * 8	=40*8			
Eustis	=35*8	=30*8	=22*8			
Clermont	=55*8	=20*8	=25*8			
Units to Send						
Grove	Ocala	Orlando	Leesburg	Units Sent	Units Available	
Mt Dora	0	275	0	=SUM(B16:D16)	275	
Eustis	175	0	225	=SUM(B17:D17)	400	
Clermont	0	300	0	=SUM(B18:D18)	300	
Units Received	=SUM(B16:B18)	=SUM(C16:C18)	=SUM(D16:D18)			
Units Required	200	600	225			
Path Taken						
Grove	Ocala	Orlando	Leesburg			
Mt Dora	0	1	0			
Eustis	1	0	1			
Clermont	0	1	0			
Linking Constraint						
Grove	Ocala	Orlando	Leesburg	Cost	=SUMPRODUCT(B10:D12,B24:D26)	
Mt Dora	=B16-MIN(\$F\$16,C20)*B24	=C16-MIN(\$F\$16,C20)*C24	=D16-MIN(\$F\$16,D20)*D24			
Eustis	=B17-MIN(\$F\$17,C20)*B25	=C17-MIN(\$F\$17,C20)*C25	=D17-MIN(\$F\$17,D20)*D25			
Clermont	=B18-MIN(\$F\$18,C20)*B26	=C18-MIN(\$F\$18,C20)*C26	=D18-MIN(\$F\$18,D20)*D26			

Solver Screenshot:

A	B	C	D	E	F	G	H	I	J	K	L	M
Distance Processing Plants												
Grove	Ocala	Orlando	Leesburg									
Mt Dora	21	50	40									
Eustis	35	30	22									
Clermont	55	20	25									
Cost Distance Processing Plants												
Grove	Ocala	Orlando	Leesburg									
Mt Dora	168	400	320									
Eustis	280	240	176									
Clermont	440	160	200									
Units to Send												
Grove	Ocala	Orlando	Leesburg	Units Sent	Units Available							
Mt Dora	0	275	0	275	275							
Eustis	175	0	225	400	400							
Clermont	0	300	0	300	300							
Units Received	175	575	225									
Units Required	200	600	225									
Path Taken												
Grove	Ocala	Orlando	Leesburg									
Mt Dora	0	1	0									
Eustis	1	0	1									
Clermont	0	1	0									
Linking Constraint												
Grove	Ocala	Orlando	Leesburg	Cost	1016							
Mt Dora	0	0	0									
Eustis	-25	0	0									
Clermont	0	0	0									

Solver Parameters

Set Objective: Sheet2!\$G\$29

To: Min Max Value Of: 0

By Changing Variable Cells: \$B\$16:\$D\$18,\$B\$24:\$D\$26

Subject to the Constraints:

```
$B$16:$D$18 = integer
$B$16:$D$18 >= 0
$B$19:$D$19 <= $B$20:$D$20
$B$24:$D$26 = binary
$B$30:$D$32 <= 0
$E$16:$E$18 = $F$16:$F$18
```

Make Unconstrained Variables Non-Negative

Select a Solving Method: Simplex LP

Solving Method
Select the GRG Nonlinear engine for Solver Problems that are smooth nonlinear. Select the LP Simplex engine for linear Solver Problems, and select the Evolutionary engine for Solver problems that are non-smooth.

Solver Screenshot:

The screenshot shows a Microsoft Excel spreadsheet with Solver data and an open Solver Options dialog box.

Excel Spreadsheet Data:

	A	B	C	D	E	F	G	H	I	J	K
1		Distance Processing Plants									
2	Grove	Ocala	Orlando	Leesburg							
3	Mt Dora	21	50	40							
4	Eustis	35	30	22							
5	Clermont	55	20	25							
6											
7											
8		Cost Distance Processing Plants									
9	Grove	Ocala	Orlando	Leesburg							
10	Mt Dora	168	400	320							
11	Eustis	280	240	176							
12	Clermont	440	160	200							
13											
14		Units to Send									
15	Grove	Ocala	Orlando	Leesburg	Units Sent	Units Available					
16	Mt Dora	0	275	0	275	275					
17	Eustis	175	0	225	400	400					
18	Clermont	0	300	0	300	300					
19	Units Received	175	575	225							
20	Units Required	200	600	225							
21											
22		Path Taken									
23	Grove	Ocala	Orlando	Leesburg							
24	Mt Dora	0	1	0							
25	Eustis	1	0	1							
26	Clermont	0	1	0							
27											
28		Linking Constraint									
29	Grove	Ocala	Orlando	Leesburg		Cost	1016				
30	Mt Dora	0	0	0							
31	Eustis	-25	0	0							
32	Clermont	0	0	0							

Solver Options Dialog Box:

- All Methods tab selected.
- GRG Nonlinear tab selected.
- Evolutionary tab selected.
- Constraint Precision: 0.000001
- Use Automatic Scaling
- Show Iteration Results
- Ignore Integer Constraints
- Integer Optimality (%): 0
- Solving Limits:
 - Max Time (Seconds): []
 - Iterations: []
- Evolutionary and Integer Constraints:
 - Max Subproblems: []
 - Max Feasible Solutions: []
- Buttons: Cancel, OK

Optimal Solution:

X₁₂ = 275 , transfer 275000 bushels from Mt Dora to Orlando

X₂₁ = 175, transfer 175000 bushels from Eustis to Ocala

X₂₃ = 225, transfer 175000 bushels from Eustis to Ocala

X₃₁ = 300, transfer 175000 bushels from Clermont to Orlando

The minimized Cost of transporting the bushels from the groves to the processing plant is : \$1016

Q3

Let S_1, S_2 and S_3 be the shortage of the Diesel fuel, Regular Unleaded Gasoline and Premium Unleaded Gasoline in the tanker truck's compartments

Let F_{ij} represent the amount (gallons) of i^{th} fuel transferred loaded into the j^{th} compartment

Let Y_{ij} represent the decision corresponding to loading the i^{th} fuel into the j^{th} compartment

Where i varies from 1 to 3 and j varies from 1 to 5

LP formulation:

Minimize $S_1 + S_2 + S_3$

Subject To:

$F_{11} + F_{12} + F_{13} + F_{14} + F_{15} = 2700$, This is the demand for Diesel fuel

$F_{21} + F_{22} + F_{23} + F_{24} + F_{25} = 3500$, This is the demand for Regular Gasoline

$F_{31} + F_{32} + F_{33} + F_{34} + F_{35} = 4200$, This is the demand for Premium Gasoline

$Y_{11} + Y_{21} + Y_{31} \leq 1$ (decision corresponding to compartment 1)

$Y_{12} + Y_{22} + Y_{32} \leq 1$ (decision corresponding to compartment 2)

$Y_{13} + Y_{23} + Y_{33} \leq 1$ (decision corresponding to compartment 3)

$Y_{14} + Y_{24} + Y_{34} \leq 1$ (decision corresponding to compartment 4)

$Y_{15} + Y_{25} + Y_{35} \leq 1$ (decision corresponding to compartment 5)

$F_{11} < 2500 * Y_{11}$

$F_{12} < 2000 * Y_{12}$

$F_{13} < 1500 * Y_{13}$

$F_{14} < 1800 * Y_{14}$

$F_{15} < 2300 * Y_{15}$

$F_{21} < 2500 * Y_{21}$

$F_{22} < 2000 * Y_{22}$

$F_{23} < 1500 * Y_{23}$

$F_{24} < 1800 * Y_{24}$

$F_{25} < 2300 * Y_{25}$

$F_{31} < 2500 * Y_{31}$

$F_{32} < 2000 * Y_{32}$

$F_{33} < 1500 * Y_{33}$

$F_{34} < 1800 * Y_{34}$

$F_{35} < 2300 * Y_{35}$

All $F_{ij} \geq 0$

All decision variables are ≥ 0 and integer

$Y_{ij} = 1$, if fuel i is loaded in j^{th} compartment

$Y_{ij} = 0$, if fuel i is NOT loaded in jth compartment

Q3 B)

Solution Screenshot:

	A	B	C	D	E	F	G	H	I
1									
2		1	2	3	4	5 Shortage	Supply	Demand	
3	Diesel	2500	0	0	0	0	200	2700	2700
4	Regular Gasoline	0	2000	1500	0	0	0	3500	3500
5	Premium Gasonline	0	0	0	1800	2300	100	4200	4200
6	Total Received	2500	2000	1500	1800	2300	300		
7	Limit	2500	2000	1500	1800	2300			
8									
9									
10									
11									
12		Binary							
13		1	2	3	4	5			
14	Diesel	1	0	0	0	0			
15	Regular G	0	1	1	0	0			
16	Premium G	0	0	0	1	1			
17	Total	1	1	1	1	1			
18									
19									
20		Linkage							
21		1	2	3	4	5			
22	Diesel	0	0	0	0	0			
23	Regular G	0	0	0	0	0			
24	Premium G	0	0	0	0	0			

Formula Screenshot:

Solver Screenshot:

The screenshot shows the Microsoft Excel Solver Parameters dialog box and a portion of the spreadsheet. The dialog box is titled "Solver Parameters" and contains the following settings:

- Set Objective:** Sheet4!\$G\$6 (Min)
- To:** Min
- By Changing Variable Cells:** \$B\$3:\$G\$5,\$B\$12:\$F\$14
- Subject to the Constraints:**
 - \$B\$12:\$F\$14 = binary
 - \$B\$15:\$F\$15 <= 1
 - \$B\$19:\$F\$21 <= 0
 - \$B\$3:\$F\$5 = integer
 - \$B\$3:\$G\$5 >= 0
 - \$B\$6:\$F\$6 <= \$B\$7:\$F\$7
 - \$H\$3:\$H\$5 >= \$I\$3:\$I\$5
- Options:**
 - Make Unconstrained Variables Non-Negative
 - Select a Solving Method: Simplex LP
 - Load/Save

The spreadsheet shows the following data:

	1	2	3	4	5	Shortage	Supply	Demand
Diesel	2500	0	0	0	0	200	2700	2700
Regular Gasoline	0	2000	1500	0	0	0	3500	3500
Premium Gasoline	0	0	0	1800	2300	100	4200	4200
Total Received	2500	2000	1500	1800	2300	300		
Limit	2500	2000	1500	1800	2300			

Below the main table, there are two sections: "Binary" and "Linkage", each containing a 5x5 grid of binary values (0 or 1).

Solver Screenshot:

The screenshot shows the Microsoft Excel Options dialog box for Solver Problems, with the "GRG Nonlinear" tab selected. The dialog box contains the following settings:

- Constraint Precision:** 0.000001
- Solving with Integer Constraints:**
 - Ignore Integer Constraints
 - Integer Optimality (%): 0
- Solving Limits:**
 - Max Time (Seconds):
 - Iterations:
 - Evolutionary and Integer Constraints:
 - Max Subproblems:
 - Max Feasible Solutions:

The spreadsheet shows the same data as the previous screenshot.

Q3 C) Optimal Solution:

F11 = 2500, transfer 2500 gallons of Diesel into compartment 1

F22 = 2000, transfer 2000 gallons of Regular unleaded Gasoline into compartment 2

F23 = 1500, transfer 1500 gallons of Regular unleaded Gasoline into compartment 3

F34 = 1800, transfer 1800 gallons of Premium unleaded Gasoline into compartment 4

F35 = 2300, transfer 2300 gallons of Premium unleaded Gasoline into compartment 5

The minimized Shortage of the three types of fuel is 300 gallons

Q4.

Decision Variables

X1 : # of AQs to build in stage 1

X2. : # of HLs to build in stage 1

Y1 : # of AQs to build in stage 2, under scenario A

Y1 : # of HLs to build in stage 2, under scenario A

Z1 : # of AQs to build in stage 2, under scenario B

Z2 : # of HLs to build in stage 2, under scenario B

A1 : # of AQs to build in stage 2, under scenario C

A2 : # of HLs to build in stage 2, under scenario C

Objective Function :

Max E(profit)

$$= 0.3 * (\text{profit under scenario A}) + 0.5 * (\text{profit under scenario B}) + 0.2 * (\text{profit under scenario C})$$

$$= 0.3 * (350(X1 + Y1) + 300(X2 + Y2)) +$$

$$0.5(300(X1 + Z1) + 350(X2 + Z2)) +$$

$$0.2 * (300(X1 + A1) + 300(X2 + A2))$$

Subject To:

$$(X1 + Y1) + (X2 + Y2) \leq 200$$

$$9(X1 + Y1) + 6(X2 + Y2) \leq 2880$$

$$12X1 + 14Y1 + 16X2 + 18Y2 \leq 1566$$

$$(X1 + Z1) + (X2 + Z2) \leq 200$$

$$9(X1 + Z1) + 6(X2 + Z2) \leq 2880$$

$$12X1 + 14Z1 + 16X2 + 18Z2 \leq 1566$$

$$(X1 + A1) + (X2 + A2) \leq 200$$

$$9(X1 + A1) + 6(X2 + A2) \leq 2880$$

$$12X1 + 14A1 + 16X2 + 18A2 \leq 1566$$

All variables ≥ 0