

Question 1: Shortest Path using LP

a) Shortest Path from G to C:

Answer: 16

LINDO CODE

Note: dc is read as distance to vertex c, dg is distance to vertex g, so on and so forth

```
max dc
ST
  dg = 0
  dd - dg <= 2
  dh - dg <= 3
  db - dh <= 9
  da - dh <= 4
  db - da <= 8
  df - da <= 10
  db - df <= 7
  da - df <= 5
  dc - df <= 3
  de - df <= 2
  dd - dc <= 3
  df - dd <= 18
  de - dd <= 25
  dd - de <= 9
  dg - de <= 7
  dc - db <= 4
  de - db <= 10
  da >= 0
  db >= 0
  dc >= 0
  dd >= 0
  de >= 0
  df >= 0
  dg >= 0
  dh >= 0
END
```

LINDO Results:

LP OPTIMUM FOUND AT STEP 6

OBJECTIVE FUNCTION VALUE

1) 16.00000

VARIABLE	VALUE	REDUCED COST
DC	16.000000	0.000000
DG	0.000000	0.000000
DD	0.000000	0.000000
DH	3.000000	0.000000
DB	12.000000	0.000000
DA	4.000000	0.000000
DF	13.000000	0.000000
DE	0.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
-----	------------------	-------------

2)	0.000000	1.000000
3)	2.000000	0.000000
4)	0.000000	1.000000
5)	0.000000	1.000000
6)	3.000000	0.000000
7)	0.000000	0.000000
8)	1.000000	0.000000
9)	8.000000	0.000000
10)	14.000000	0.000000
11)	0.000000	0.000000
12)	15.000000	0.000000
13)	19.000000	0.000000
14)	5.000000	0.000000
15)	25.000000	0.000000
16)	9.000000	0.000000
17)	7.000000	0.000000
18)	0.000000	1.000000
19)	22.000000	0.000000
20)	4.000000	0.000000
21)	12.000000	0.000000
22)	16.000000	0.000000
23)	0.000000	0.000000
24)	0.000000	0.000000
25)	13.000000	0.000000
26)	0.000000	0.000000
27)	3.000000	0.000000

NO. ITERATIONS= 6

b) Distance of the shortest paths from G to all other vertices:

Answer:

A – 7; B – 12; C – 16; D – 2; E – 19; F – 17; G – 0; H – 3;

LINDO CODE:

```
max da + db + dc + dd + de + df + dg + dh
```

```
ST
```

```
dg = 0
```

```
dd - dg <= 2
```

```
dh - dg <= 3
```

```
db - dh <= 9
```

```
da - dh <= 4
```

```
db - da <= 8
```

```
df - da <= 10
```

```
db - df <= 7
```

```
da - df <= 5
```

```
dc - df <= 3
```

```
de - df <= 2
```

```
dd - dc <= 3
```

```
df - dd <= 18
```

```
de - dd <= 25
```

```
dd - de <= 9
```

```
dg - de <= 7
```

```
dc - db <= 4
```

```
de - db <= 10
```

```
da >= 0
```

```
db >= 0
```

```
dc >= 0
```

```
dd >= 0
```

```
de >= 0
```

```
df >= 0
```

```
dg >= 0
```

```
dh >= 0
```

```
END
```

LINDO results:

LP OPTIMUM FOUND AT STEP 7

OBJECTIVE FUNCTION VALUE

1) 76.00000

VARIABLE	VALUE	REDUCED COST
DA	7.000000	0.000000
DB	12.000000	0.000000
DC	16.000000	0.000000
DD	2.000000	0.000000
DE	19.000000	0.000000
DF	17.000000	0.000000
DG	0.000000	0.000000
DH	3.000000	0.000000

ROW SLACK OR SURPLUS DUAL PRICES

2)	0.000000	8.000000
3)	0.000000	1.000000
4)	0.000000	6.000000
5)	0.000000	2.000000
6)	0.000000	3.000000
7)	3.000000	0.000000
8)	0.000000	2.000000
9)	12.000000	0.000000
10)	15.000000	0.000000
11)	4.000000	0.000000
12)	0.000000	1.000000
13)	17.000000	0.000000
14)	3.000000	0.000000
15)	8.000000	0.000000
16)	26.000000	0.000000
17)	26.000000	0.000000
18)	0.000000	1.000000
19)	3.000000	0.000000
20)	7.000000	0.000000
21)	12.000000	0.000000
22)	16.000000	0.000000
23)	2.000000	0.000000
24)	19.000000	0.000000
25)	17.000000	0.000000
26)	0.000000	0.000000
27)	3.000000	0.000000

NO. ITERATIONS= 7

Question 2. Product Mix:

A) Setup:

Profit per silk tie:

$$6.70s - 20 * (0.125s) - 0.75s = 3.45s$$

Profit per polyester tie:

$$3.55p - 6 * (0.08p) - 0.75p = 2.32p$$

Profit per blend1 tie:

$$4.31b - 9*(0.05b) - 6*(0.05b) - 0.75b = 2.81b$$

Profit per blend2 tie:

$$4.81c - 9*(0.07c) - 6*(0.03c) - 0.75c = 3.25 c$$

LINDO Code:

```
max 3.45s + 2.32b + 2.81p + 3.25c
ST
  0.05b + 0.07c <= 1250
  0.08p + 0.05 b + 0.03c <= 2000
  0.125s <= 1000
  s >= 6000
  s <= 7000
  p >= 10000
  p <= 14000
  b >= 13000
  b <= 16000
  c >= 6000
  c <= 8500
END
```

Answer:

Objective: \$120453.2

of silk ties: 7000

of blend 1 ties: 13100

of polyester ties: 13625

of blend 2 ties: 8500

LINDO results:

LP OPTIMUM FOUND AT STEP 7

OBJECTIVE FUNCTION VALUE

1) 120453.2

VARIABLE	VALUE	REDUCED COST
S	7000.000000	0.000000
B	13100.000000	0.000000
P	13625.000000	0.000000
C	8500.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	11.275000
3)	0.000000	35.125000
4)	125.000000	0.000000
5)	1000.000000	0.000000
6)	0.000000	3.450000
7)	3625.000000	0.000000
8)	375.000000	0.000000
9)	100.000000	0.000000
10)	2900.000000	0.000000
11)	2500.000000	0.000000
12)	0.000000	1.407000
13)	7000.000000	0.000000
14)	13100.000000	0.000000
15)	13625.000000	0.000000
16)	8500.000000	0.000000

NO. ITERATIONS= 7

Question 3: Transshipment.

Part A:

Objective: \$17100.00

Optimal Shipping from plants to warehouses:

P1 -> W1: 150 units

P2 -> W1: 200 units

P2 -> W2: 250 units

P3 -> W2: 150 units

P3 -> W3: 100 units

P4 -> W3: 150 units

Optimal shipping from warehouses to retailers:

W1 -> R1: 100 units

W1 -> R2: 150 units

W1 -> R3: 100 units

W2 -> R4: 200 units

W2 -> R5: 200 units

W3 -> R6: 150 units

W3 -> R7: 100 units

```
MIN 10P11 + 15P12 + 11P21 + 8P22 + 13P31 + 8P32 + 9P33 + 14P42 + 8P43 + 5W11 + 6W12 + 7W13 + 10W14 + 12W23 + 8W24 + 10W25 + 14W26 + 14W34 + 12W35 + 12W36 + 6W37
```

```
ST
```

```
P11 + P12 <= 150
```

```
P21 + P22 <= 450
```

```
P31 + P32 + P33 <= 250
```

```
P42 + P43 <= 150
```

```
P11 + P21 + P31 - W11 - W12 - W13 - W14 = 0
```

```
P12 + P22 + P32 + P42 - W23 - W24 - W25 - W26 = 0
```

```
P33 + P43 - W34 - W35 - W36 - W37 = 0
```

```
W11 >= 100
```

```
W12 >= 150
```

```
W13 + W23 >= 100
```

```
W14 + W24 + W34 >= 200
```

```
W25 + W35 >= 200
```

```
W26 + W36 >= 150
```

```
W37 >= 100
```

```
P11 >= 0
```

```
P12 >= 0
```

```
P21 >= 0
```

```
P22 >= 0
```

```
P31 >= 0
```

```
P32 >= 0
```

```
P33 >= 0
```

```
W11 >= 0
```

```
W12 >= 0
```

```
W13 >= 0
```

```
W14 >= 0
```

```
W23 >= 0
```

```
W24 >= 0
```

```
W25 >= 0
```

```
W26 >= 0
```

```
W34 >= 0
```

```
W35 >= 0
```

```
W36 >= 0
```

```
W37 >= 0
```

```
END
```

```
GIN P11
```

```
GIN P12
```

GIN P21
GIN P22
GIN P31
GIN P32
GIN P33
GIN P42
GIN P43
GIN W11
GIN W12
GIN W13
GIN W14
GIN W23
GIN W24
GIN W25
GIN W26
GIN W34
GIN W35
GIN W36
GIN W37

Results:

LP OPTIMUM FOUND AT STEP 6

OBJECTIVE FUNCTION VALUE

1) 17100.00

VARIABLE	VALUE	REDUCED COST
P11	150.000000	0.000000
P12	0.000000	8.000000
P21	200.000000	0.000000
P22	250.000000	0.000000
P31	0.000000	2.000000
P32	150.000000	0.000000
P33	100.000000	0.000000
P42	0.000000	7.000000
P43	150.000000	0.000000
W11	100.000000	0.000000
W12	150.000000	0.000000
W13	100.000000	0.000000
W14	0.000000	5.000000
W23	0.000000	2.000000
W24	200.000000	0.000000
W25	200.000000	0.000000
W26	0.000000	1.000000
W34	0.000000	0.000000
W35	0.000000	3.000000
W36	150.000000	0.000000
W37	100.000000	0.000000

Part B:

It is not feasible with current requirements.

By inspection:

Warehouse 3, W3, is the only warehouse that can supply retailers R5, R6, and R7 if W2 is closed.

The total demand of R5, R6, and R7:

$$200 + 150 + 100 = 450$$

In the best case scenario, warehouse 3, would receive all the refrigerators from plants P3 and P4:

$$250 + 150 = 400$$

The total supply from P3 and P4 cannot meet the demands of R5, R6, and R7. Therefore this is infeasible.

```
min 10p11 + 11p21 + 13p31 + 9p33 + 8p43 + 5w11 + 6w12 + 7w13 + 10w14 + 14w34 + 12w35 + 12w36 + 6w37
ST
p11 = 150
p21 = 450
p31 + p33 = 250
p43 = 150
w11 >= 100
w12 >= 150
w13 >= 100
w14 + w34 >= 200
w35 >= 200
w36 >= 150
w37 >= 100
p11 + p21 + p31 - w11 - w12 - w13 - w14 = 0
p33 + p43 - w34 - w35 - w36 - w37 = 0
p11 >= 0
p21 >= 0
p31 >= 0
p33 >= 0
p43 >= 0
w11 >= 0
w12 >= 0
w13 >= 0
w14 >= 0
w34 >= 0
END
```

Part C:

Yes it's possible.

Answers:

Objective: \$18300

LINDO Code:

```
min 10p11 + 15p12 + 11p21 + 8p22 + 13p31 + 8p32 + 9p33 + 14p42 + 8p43 + 5w11 + 6w12 + 7w13 + 10w14 + 12w23 + 8w24 + 10w25 +
14w26 + 14w34 + 12w35 + 12w36 + 6w37
ST
  p11 + p12 = 150
  p21 + p22 = 450
  p31 + p32 + p33 = 250
  p42 + p43 = 150
  w11 >= 100
  w12 >= 150
  w13 >= 100
  w14 + w24 + w34 >= 200
  w25 + w35 >= 200
  w26 + w36 >= 150
  w37 >= 100
  p11 + p21 + p31 - w11 - w12 - w13 - w14 = 0
  p33 + p43 - w34 - w35 - w36 - w37 = 0
  w23 + w24 + w25 + w26 <= 100
  p11 >= 0
  p21 >= 0
  p31 >= 0
  p33 >= 0
  p43 >= 0
  w11 >= 0
  w12 >= 0
  w13 >= 0
  w14 >= 0
  w34 >= 0
END
```

```
min 10p11 + 15p12 + 11p21 + 8p22 + 13p31 + 8p32 + 9p33 + 14p42 + 8p43 + 5w11 + 6w12 + 7w13 + 10w14 + 12w23 + 8w24 + 10w25 +
14w26 + 14w34 + 12w35 + 12w36 + 6w37
ST
  p11 + p12 = 150
  p21 + p22 = 450
  p31 + p32 + p33 = 250
  p42 + p43 = 150
  w11 >= 100
  w12 >= 150
  w13 >= 100
  w14 + w24 + w34 >= 200
  w25 + w35 >= 200
  w26 + w36 >= 150
  w37 >= 100
  p11 + p21 + p31 - w11 - w12 - w13 - w14 = 0
  p33 + p43 - w34 - w35 - w36 - w37 = 0
  w23 + w24 + w25 + w26 <= 100
  p11 >= 0
  p21 >= 0
  p31 >= 0
  p33 >= 0
  p43 >= 0
  w11 >= 0
  w12 >= 0
  w13 >= 0
  w14 >= 0
  w34 >= 0
END
```

Question 4: Coin Change

A) Objective Value: 10 coins

of 25-value coins: 8

of 1-value coins: 2

of 5-value coins: 0

of 10-value coins: 0

LINDO Code:

```
MIN C1 + C5 + C10 + C25
ST
  1C1 + 5C5 + 10C10 + 25C25 = 202
  C1 >= 0
  C5 >= 0
  C10 >= 0
  C25 >= 0
END
GIN C1
GIN C5
GIN C10
GIN C25
```

Results:

LAST INTEGER SOLUTION IS THE BEST FOUND
RE-INSTALLING BEST SOLUTION...

OBJECTIVE FUNCTION VALUE

1) 10.00000

VARIABLE	VALUE	REDUCED COST
C1	2.000000	1.000000
C5	0.000000	1.000000
C10	0.000000	1.000000
C25	8.000000	1.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	0.000000
3)	2.000000	0.000000
4)	0.000000	0.000000
5)	0.000000	0.000000
6)	8.000000	0.000000

NO. ITERATIONS= 32

BRANCHES= 6 DETERM.= 1.000E 0

B)Objective Value: 14 coins

of 27-value coins: 9

of 12-value coins: 3

of 7-value coins: 2

of 1-value coins: 0

of 3-value coins: 0

LINDO Code:

```
MIN C1 + C3 + C7 + C12 + C27
ST
 1C1 + 3C3 + 7C7 +12C12 + 27C27 = 293
C1 >= 0
C3 >= 0
C7 >= 0
C12 >= 0
C27 >= 0
END
GIN C1
GIN C3
GIN C7
GIN C12
GIN C27
```

Results

OBJECTIVE FUNCTION VALUE

1) 14.00000

VARIABLE	VALUE	REDUCED COST
C1	0.000000	1.000000
C3	0.000000	1.000000
C7	2.000000	1.000000
C12	3.000000	1.000000
C27	9.000000	1.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	0.000000
3)	0.000000	0.000000
4)	0.000000	0.000000
5)	2.000000	0.000000
6)	3.000000	0.000000
7)	9.000000	0.000000