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STA 372-6: Dr. Muthuraman

Homework 3

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1) $\text{Max}[-x_1 + 4x_2]$ s.t. ① $-10x_1 + 20x_2 \leq 22$

② $5x_1 + 10x_2 \leq 49$

③ $x_1 \leq 5$

④ $x_i \in \mathbb{Z}, x_i \geq 0 \forall i = \{1, 2\}$

$[LP_0: x_1 = 3.8, x_2 = 3.0, z = 8.2]$

$[LP_1: x_1 = 3.0, x_2 = 2.6, z = 7.4]$ $[LP_2: x_1 = 4.0, x_2 = 2.9, z = 7.6]$

$[LP_3: x_1 = 1.8, x_2 = 2.0, z = 6.2]$ $[LP_4: \emptyset]$ $[LP_5: x_1 = 4.0, x_2 = 2.0, z = 4.0]$ $[LP_6: \emptyset]$

$x_1 \leq 1$ $x_1 \geq 2$ lower bounds

$[LP_7: x_1 = 1, x_2 = 1.6, z = 5.4]$ $[LP_8: x_1 = 2, x_2 = 2, z = 6]$

lower bound, \rightarrow optimal bundle with $x_1 = 2, x_2 = 2, z = 6$

	cost	profit
2.) Fact A	6m	9m
Fact D	3m	5m
Ware A	5m	6m
Ware D	2m	4m

Total available = 11m

Logical constraints: ① only 1 factory or warehouse can be built in A or D

② only 1 warehouse in A or D

③ At least 1 factory should be built

let $x_1 = \text{Fact A}$, $x_2 = \text{Fact D}$, $x_3 = \text{Ware A}$, $x_4 = \text{Ware D}$

maximize $[3x_1 + 2x_2 + x_3 + 2x_4]$

subject to: $6x_1 + 3x_2 + 5x_3 + 2x_4 \leq 11$

$x_1 + x_3 \leq 1$

$x_2 + x_4 \leq 1$

$x_1 + x_2 \geq 1$ — 1 factory must exist (3)

$x_3, x_4 \leq 1$ — only 1 warehouse can exist in A or D (2)

$x_i \in \mathbb{Z}, x_i \geq 0 \forall i = \{1, \dots, 4\}$

Solution: $[1, 0, 0, 1] \rightarrow 5$

\Rightarrow 1 factory in Austin $\rightarrow -6 + 9 = 3$

1 warehouse in Dallas $\rightarrow -2 + 4 = 2$

\$5 million

	Su	M	Tu	W	Th	F	Sa
cost	90	60			60		90
3.) req.	5	13	12	10	14	8	6

workers per schedule $x_i \forall i \in \{1, \dots, 7\}$
 number of workers per day $y_i \forall i$

① choose $x_i \forall i$

② to minimize: $\sum_{i=1}^7 x_i \text{cost}_i$
 note: y_i exists for simplifying, it is not a decision variable

	total cost	90	60	60	60	60	60	90
	day	Su	M	Tu	W	Th	F	Sa
330 x_1		0	0	1	1	1	1	1
360 x_2		1	0	0	1	1	1	1
x_3		1	1	0	0	1	1	1
x_4		1	1	1	0	0	1	1
x_5		1	1	1	1	0	0	1
330 x_6		1	1	1	1	1	0	0
300 x_7		0	1	1	1	1	1	0

③ constrained to:

$$y_i \geq \text{req}_i \forall i$$

$$x_i, y_i \in \mathbb{Z} \text{ and } x_i, y_i \geq 0$$

let $y_1 = x_2 + x_3 + x_4 + x_5 + x_6$
 $y_2 = x_3 + x_4 + x_5 + x_6 + x_7$
 \vdots
 $y_7 = x_1 + x_2 + x_3 + x_4 + x_5$

Solution: $x_1 = 2$

$$x_2 = 0$$

$$x_3 = 3$$

$$x_4 = 0$$

$$x_5 = 1$$

$$x_6 = 1$$

$$x_7 = 8$$

\Rightarrow min. cost of \$4830 and 15 employees needed

\rightarrow most popular, also the cheapest schedule