

OPER 527 Sept 13 Classwork Code

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import itertools

A = [[3, 2, 5],
      [2, 1, 1],
      [1, 1, 3],
      [5, 2, 4],
      [-1, 0, 0],
      [0, -1, 0],
      [0, 0, -1]]

B = [[55],
      [26],
      [30],
      [57],
      [0],
      [0],
      [0]]

# the max and the x vector which achieves the max are stored as \
  maxVal and maxX
maxVal = 0
maxX = []
results = []
# iterate through all the 7 choose 3 equations by using the \
  combinations function
for currentIndexSet in itertools.combinations([0..6],3):
    Arows = []
    Brows = []
    # store our current equations in Arows and Brows
    for i in currentIndexSet:
        Arows.append(A[i])
        Brows.append(B[i])
    # store these rows as matrices
    Amat = matrix(Arows)
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Bmat = matrix(Brows)
Ainv = Amat.inverse()
#  $x = A^{-1} * B$ 
xVec = Ainv*Bmat
# split x into its components
x1 = xVec[0][0]
x2 = xVec[1][0]
x3 = xVec[2][0]
# compute P(x)
Px = 20*x1 + 10*x2 + 15*x3
# store x and P(x) in the results list
results.append((x1,x2,x3,Px))

# sort the results in descending order sorted by the P(x) value
sortedResults = sorted(results ,key=lambda t:-t[3])

# printing sortedResults
from pprint import pprint as pp
print(f'The corner points listed in the form (x1, x2, x3, P(x)):')
pp(sortedResults)

# examine the results in descending order of P(x) value
for r in sortedResults:
    i = 0
    failed = False
    x1 = r[0]
    x2 = r[1]
    x3 = r[2]
    # keep looking at the current x point until it either passes all\
    the constraints or fails one
    while not failed and i < len(A):
        # evaluate row i of matrix A with the current x
        evalRow = A[i][0]*x1 + A[i][1]*x2 + A[i][2]*x3
        # if evalRow > B[i], then the current x does not satisfy the\
        constraints
        if evalRow > B[i][0]:
            failed = True
        i += 1
    # if the current point did not fail the constraints ,
    # then it must be the maximizing point because the list was \
    iterated through in descending order
    if not failed:
        # print the best point and stop running
        print(f'The maximum x value which satisfies the constraints \
is {x1, x2, x3} which gives value P(x) = {r[3]}')
        break

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The corner points listed in the form (x1, x2, x3, P(x)):

$[(30, 0, 0, 600),$
 $(0, 0, 26, 390),$
 $(55/3, 0, 0, 1100/3),$
 $(0, 30, 0, 300),$
 $(0, 65/2, -2, 295),$
 $(48/5, 0, 34/5, 294),$
 $(-1, 31, 0, 290),$
 $(0, 57/2, 0, 285),$
 $(75/7, 0, 32/7, 1980/7),$
 $(1, 26, 0, 280),$
 $(0, 51/2, 3/2, 555/2),$
 $(0, 55/2, 0, 275),$
 $(0, 47/2, 5/2, 545/2),$
 $(1/2, 91/4, 9/4, 1085/4),$
 $(0, 24, 2, 270),$
 $(9/5, 104/5, 8/5, 268),$
 $(0, 25, 1, 265),$
 $(-3, 32, 0, 260),$
 $(-4, 34, 0, 260),$
 $(5, 16, 0, 260),$
 $(0, 26, 0, 260),$
 $(13, 0, 0, 260),$
 $(-6, 39, -1, 255),$
 $(-5, 35, 0, 250),$
 $(47/3, 0, -16/3, 700/3),$
 $(57/5, 0, 0, 228),$
 $(0, 15, 5, 225),$
 $(5, 0, 8, 220),$
 $(51/11, 0, 93/11, 2415/11),$
 $(0, 0, 57/4, 855/4),$
 $(15/4, 0, 35/4, 825/4),$
 $(7, -13, 12, 190),$
 $(0, 0, 11, 165),$
 $(0, 0, 10, 150),$
 $(0, 0, 0, 0)]$

The maximum x value which satisfies the constraints is $(9/5, 104/5, 8/5)$ which gives value $P(x) = 268$