

22-51-Q1

Q(a) max profit ?

Solution let profit  $Z$

product A  $x_1$  B  $x_2$  C  $x_3$  D  $x_4$

$$Z = 30x_1 - 15(800 - x_1) + 40x_2 - 20(750 - x_2) \\ + 20x_3 - 10(600 - x_3) + 10x_4 - 8(500 - x_4)$$

$$= 45x_1 + 60x_2 + 30x_3 + 18x_4 - 37000$$

Subject to

$$\begin{cases} 0.3x_1 + 0.3x_2 + 0.25x_3 + 0.15x_4 \leq 1000 \\ 0.25x_1 + 0.35x_2 + 0.3x_3 + 0.1x_4 \leq 1000 \\ 0.45x_1 + 0.5x_2 + 0.4x_3 + 0.22x_4 \leq 1000 \\ 0.15x_1 + 0.15x_2 + 0.1x_3 + 0.05x_4 \leq 1000 \\ x_1 \leq 800 \\ x_2 \leq 750 \\ x_3 \leq 600 \\ x_4 \leq 500 \\ x_1, x_2, x_3, x_4 \geq 0 \end{cases}$$

(b) Max  $Z = 5x_1 + 4x_2 + 0 \cdot x_3 + 0 \cdot x_4 + 0 \cdot x_5$

Subject to

$$\begin{cases} -x_1 + x_2 + x_3 = 1 \\ x_2 + x_4 = 2 \\ 6x_1 + 4x_2 + x_5 = 24 \\ x_1, x_2, x_3, x_4, x_5 \geq 0 \end{cases}$$

$$X_0 \begin{array}{c|c} X^T & \\ \hline A & B \\ \hline -C^T + C_0^T A & C_0^T B \end{array}$$

$$X^T = [X_1 \ X_2 \ X_3 \ X_4 \ X_5]$$

$$X_0^T = [X_3 \ X_4 \ X_5]$$

$$A = \begin{bmatrix} -1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 6 & 4 & 0 & 0 & 1 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 \\ 2 \\ 24 \end{bmatrix}$$

$$C^T = [5 \ 4 \ 0 \ 0 \ 0]$$

$$C_0^T = [0 \ 0 \ 0]$$

$$-C^T + C_0^T A = [-5 \ -4 \ 0 \ 0 \ 0]$$

$$C_0^T B = 0$$

So

|       | $X_1$ | $X_2$ | $X_3$ | $X_4$ | $X_5$ |    | Ratio      |
|-------|-------|-------|-------|-------|-------|----|------------|
| $X_3$ | -1    | 1     | 1     | 0     | 0     | 1  |            |
| $X_4$ | 0     | 1     | 0     | 1     | 0     | 2  |            |
| $X_5$ | 6     | 4     | 0     | 0     | 1     | 24 | $24/6 = 4$ |
|       | -5    | -4    | 0     | 0     | 0     | 0  |            |

↑  
work col

|         | $X_1$                                   | $X_2$   | $X_3$ | $X_4$ | $X_5$   |   | Ratio                 |
|---------|---|---|-------|-------|---|---|-----------------------|
| $X_3$   | <del><math>-1</math></del> <sup>0</sup> | <del><math>1</math></del> <sup><math>\frac{5}{3}</math></sup>   | 1     | 0     | <del><math>0</math></del> <sup><math>\frac{1}{6}</math></sup> | <del><math>0</math></del> <sup>5</sup>  | $5 / \frac{5}{3} = 3$ |
| $X_4$   | 0                                       | 1   | 0     | 1     | 0   | 2                                       | $2 / 1 = 2$           |
| $X_5$   | <del><math>6</math></del> <sup>1</sup>  | <del><math>4</math></del> <sup><math>\frac{2}{3}</math></sup>   | 0     | 0     | <del><math>0</math></del> <sup><math>\frac{1}{6}</math></sup> | <del><math>24</math></del> <sup>4</sup> | $4 / \frac{2}{3} = 6$ |
| → $X_1$ | <del><math>-5</math></del> <sup>0</sup> | <del><math>-4</math></del> <sup><math>-\frac{2}{3}</math></sup> | 0     | 0     | <del><math>0</math></del> <sup><math>\frac{5}{6}</math></sup> | <del><math>0</math></del> <sup>20</sup> |                       |

Curved arrows indicate the pivot selection process for the ratios.

↑  
work column

$X_1$   $X_2$   $X_3$   $X_4$   $X_5$

|                   |                |                |   |   |   |                |      |
|-------------------|----------------|----------------|---|---|---|----------------|------|
|                   | $-\frac{5}{2}$ | $\frac{1}{3}$  | 0 | 1 | 0 | $-\frac{1}{4}$ | $-5$ |
| $X_2$             | $\frac{1}{3}$  | $\frac{1}{3}$  | 0 | 1 | 0 | $-\frac{1}{4}$ | $-5$ |
| $X_4$             | $-\frac{3}{2}$ | $\frac{1}{3}$  | 0 | 0 | 1 | $-\frac{1}{4}$ | $-4$ |
| $X_1$             | $\frac{3}{2}$  | $\frac{2}{3}$  | 1 | 0 | 0 | $\frac{1}{4}$  | 6    |
| $\rightarrow X_2$ | 1              | $-\frac{5}{3}$ | 0 | 0 | 0 | $\frac{1}{6}$  | 24   |

Curved arrows on the right indicate row operations:  $X_2 \xrightarrow{-\frac{5}{3}} X_1$  and  $X_2 \xrightarrow{-1} X_4$ .

$$\frac{3}{2} \times (-\frac{5}{3})$$
$$\frac{1}{4} \times (-\frac{5}{3}) + \frac{1}{6}$$
$$6 \times (-\frac{5}{3}) + 5 = -5$$
$$\frac{3}{2} \times \frac{2}{3} = 1$$
$$\frac{1}{4} \times \frac{2}{3} + \frac{5}{6}$$
$$6 \times \frac{2}{3} + 20 = 24$$

Optical solution is  $x_2 = 6$   $x_3 = 5$   $x_4 = 4$   
 $x_1 = x_5 = 0$

$$\text{Max } z = 24$$