IE535 – LINEAR PROGRAMMING – FALL 2017 PROGRAMMING PROJECT REPORT

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PROBLEM 12:

Model 12: Alloy (Blending)

A company desires to blend a new alloy of 40 percent tin, 35 percent zinc, and 25 percent lead from several available allows having the following properties:

Property	Alloy						
	1	2	3	4	5		
Percentage tin	60	25	45	20	50		
Percentage zinc	10	15	45	50	40		
Percentage lead	30	60	10	30	10		
Cost (\$/lb)	19	17	23	21	25		

The objective is to determine the proportions of these alloys that should be blended to produce the new alloy at a minimum cost. Formulate the linear programming model for this problem.

LP formulation:

Minimize
$$19x_1 + 17x_2 + 23x_3 + 21x_4 + 25x_5$$

 $s.t$ $60x_1 + 25x_2 + 45x_3 + 20x_4 + 50x_5 = 40$
 $10x_1 + 15x_2 + 45x_3 + 50x_4 + 40x_5 = 35$
 $30x_1 + 60x_2 + 10x_3 + 30x_4 + 10x_5 = 25$
 $x_1, x_2, x_3, x_4, x_5 \ge 0$

where x_i is the amount of alloy i in the blend \forall i ϵ 1,2,3,4,5

LP code:

```
clc
clear all
C = [19 \ 17 \ 23 \ 21 \ 25];
A = [60 \ 25 \ 45 \ 20 \ 50; 10 \ 15 \ 45 \ 50 \ 40; 30 \ 60 \ 10 \ 30 \ 10];
b = [40;35;25];
% m - number of constraints
% n - number of variables
[m n] = size(A);
% Checking whether the constraint matrix has redundant rows or not
if rank(A) == m
    fprintf('The constraint matrix has full row rank \n')
% If it has redundant rows, the code below will remove them
Else
      fprintf('The constraint matrix doesnt have full row rank and there are
      redundant rows \n')
    for i=1:m
        for j=i+1:m
            if rank([A(i,:);A(j,:)]) < m-1
                 % Combining the rows before and after the redundant row
                 % This is same as removing the redundant row
                 A = A([1:j-1,j+1:end],:);
            end
```

```
end
    end
% The constraint matrix is updated after removing redundant rows
fprintf('The updated constrained matrix after removing redundant rows is \n')
    disp(A)
end
found = 0;
%In this code we don't need to check initial basis
%because we are anyway doing phase 1
%to check for feasibility irrespective of finding initial basis
% Code for Phase-1
% This is executed only if initial basis not found
if found == 0
    fprintf('initial basis not found \n\n')
    % Adding artificial variables
    A = [A \text{ eye (m)}];
    % Cost function for phase 1
    c1 = [zeros(1,n) -max(eye(m))];
    % Initial basis
    basis=[];
        for u=1:m
         basis = [basis n+u];
    end
    fprintf('The current variables in the basis are \n')
    display(basis)
    % creating the tableau format
    tab1 = [c1 \ 0];
    for i=1:m
        tab1 = [ tab1; A(i,:) b(i,:)];
    end
    fprintf('initial tableau for phase 1 iteration 1 is')
    display(tab1)
    % making the z values of the basic variables 'zero' initially
    for j=2:m+1
        tabl(1,:) = tabl(1,:) + tabl(j,:);
    end
    optimal = 0;
    iter = 0;
    % Loop for running iterations until the optimal solution is reached
    while (optimal==0)
        iter = iter+1;
        % Choosing the maximum z value which will enter the basis
        % Here bland's rule automatically applied
        % Since 'max' will return the value with least index incase of tie
        [M,I] = \max(tab1(1,1:m+n));
        \ensuremath{\$} ratio test for choosing the minimum positive value
        % choosing which variable is leaving the basis
        ratiot = tab1(2:m+1,m+n+1)./tab1(2:m+1,I);
  ratiotc=ratiot;
        if isempty(ratiot(ratiot>0)) ==1
            fprintf('The LP is unbounded \n')
            break;
        end
        % Here bland's rule automatically applied
        % Since 'min' will return the value with least index incase of tie
        [H] = min(ratiot(ratiot>0));
        G=find((ratiot==H),1);
```

```
basis (G) = I;
    fprintf('The current variables in the basis are \n')
    display(basis)
    % Row transformation of the pivot variable to make it '1'
    tab1(G+1,:) = tab1(G+1,:)./tab1(G+1,I);
    % Row transformations to make other rows '0' using the pivot row
    for i=1:m+1
        % Transforming rows other than pivot row
        % Since pivot row is already transformed
        if (i~=G+1)
            tab1(i,:) = tab1(i,:) - (tab1(G+1,:) *tab1(i,I));
        end
    end
    fprintf('The tableau for iteration %d',iter+1)
    display(tab1)
    % Checking if all 'z' are negative to obtain an optimal solution
    if (isempty(tab1(tab1(1,1:m+n)>0.000000001))==1)||(tab1(1,m+n+1)<=0)
        optimal=1;
    end
end
% If at optimal solution, RHS not equal to zero
% It becomes infeasible
if tab1(1,m+n+1) \sim = 0
    fprintf('The LP is infeasible')
% Otherwise, we can proceed to Phase-2
else
    fprintf('The LP is feasible and proceed to phase 2')
    % If we have an initial basis we will directly come to Phase-2
    % If we have a feasible solution after Phase-1, we come to Phase-2
    % Beginning of Phase-2
    fprintf('The current variables in the basis are \n')
    display(basis)
    fprintf('initial tableau for phase 2 iteration 1 is')
    % Creating the initial tableau for Phase-2
    d = tab1(2:end,m+n+1);
    A = tab1(2:end, 1:n);
    tab2 = [-C 0];
    for i=1:m
        tab2 = [ tab2; A(i,:) d(i,:)];
    % Making the z-values of initial basis as 0
    for j=1:m
        tab2(1,:) = tab2(1,:) - tab2(j+1,:) * tab2(1,basis(j));
    display(tab2)
    optimal = 0;
    iter = 0;
    % Checking if the solution is optimal before proceeding
    % This is done by checking if all z values are positive
    if isempty(tab2(tab2(1,1:n)>0.000000001))==1
        optimal=1;
    end
    % The loop goes on until an optimal solution is reached
    while (optimal==0)
        iter = iter+1;
        % Choosing the maximum z value which will enter the basis
```

```
% Here bland's rule automatically applied
        % Since 'max' will return the value with least index incase of tie
         [M,I] = \max(tab2(1,1:n));
         % Ratio test for choosing the minimum positive value
         ratiot = tab2(2:m+1,n+1)./tab2(2:m+1,I);
       % If there is no positive value in ratio test, the LP is unbounded
         if isempty(ratiot(ratiot>0)) ==1
             fprintf('The LP is unbounded \n')
             break;
         end
         % Here bland's rule automatically applied
       % Since 'min' will return the value with least index incase of tie
         [H,G] = min(ratiot(ratiot>0));
         basis (G) = I;
         fprintf('The current variables in the basis are \n')
         display(basis)
         % Row transformation of the pivot variable to make it '1'
         tab2(G+1,:) = tab2(G+1,:)./tab2(G+1,I);
         % Row transformations to make other rows '0' using the pivot row
         for i=1:m+1
              % Transforming rows other than pivot row
              % Since pivot row is already transformed
             if (i~=G+1)
                 tab2(i,:) = tab2(i,:) - (tab2(G+1,:) *tab2(i,I));
             end
         end
         fprintf('The tableau for iteration %d',iter+1)
         display(tab2)
         % Checking if all 'z' are negative to obtain an optimal solution
         if isempty(tab2(tab2(1,1:n)>0.000000001))==1
             optimal=1;
         end
     end
% If we reach an optimal solution, printing the optimal obj function value
     if optimal==1
         fprintf('The optimal objective function value is \n')
         display(tab2(1,n+1))
         fprintf('The optimal solution \n')
         % To print the optimal solution
         for i=1:n
             u=0;
             fprintf('x%d = ',i)
             for j=1:m
                 if i==basis(j)
                     fprintf('%d \n', tab2(j+1, n+1))
                     u=1;
                 end
             end
             if u==0
                 fprintf('%d \n',u)
             end
         end
     % Printing the extreme direction incase of unboundedness
      fprintf('The extreme direction for the LP which is unbounded is \n')
         for k=1:n
             v=0;
```

```
for j=1:m
                       if k==basis(j)
                           dir(k,1) = -tab2(j+1,I);
                           v=1;
                       end
                  end
                  if v==0
                       if k==I
                           dir(k, 1) = 1;
                       else
                           dir(k, 1) = 0;
                       end
                  end
             end
         end
    end
end
OUTPUT from code (MATLAB):
The constraint matrix has full row rank
initial basis not found
The current variables in the basis are
basis =
   6 7 8
initial tableau for phase 1 iteration 1 is
tab1 =
    Ω
                                    -1
                                          -1
         Ω
              Ω
                    Ω
                          0
                               -1
                                                Ω
   60
         25
              45
                    20
                         50
                              1 0
                                          0
                                                40
   10
         15
              45
                    50
                         40
                               0
                                     1
                                          0
                                                35
   30
         60
              10
                    30
                         10
                                0
                                     0
                                           1
                                                2.5
The current variables in the basis are
basis =
   1 7 8
The tableau for iteration 2
tab1 =
                                                          0
       0 58.3333 25.0000
                             66.6667 16.6667
                                               -1.6667
                                                                       0 33.3333
                                                                   0 0.6667
0 28.3333
= 0000
   1.0000
           0.4167
                    0.7500
                             0.3333 0.8333 0.0167
                             46.6667 31.6667 -0.1667 1.0000
20.0000 -15.0000 -0.5000 0
        0 10.8333 37.5000
0 47.5000 -12.5000
                    37.5000
                                                                   1.0000
                                                                            5.0000
The current variables in the basis are
basis =
   1 7 4
The tableau for iteration 3
tab1 =
```

0 66.6667

0

1.0833

0 66.6667 1.0000 1.0000 -0.7500 -0.0250

0.0000

0.0250

0 -100.0000

0 -100.0000

0 2.3750

1.0000 -0.3750

66.6667

0.9583

66.6667

-0.6250

0 -3.3333 16.6667 0 -0.0167 0.5833

1.0000 1.0000 -2.3333 16.6667 -0.0250 0 0.0500 0.2500

```
The current variables in the basis are
```

basis =

1 3 4

The tableau for iteration 4 tab1 =

0	0.0000	0	0	-0.0000	-1.0000	-1.0000	-1.0000	0
1.0000	1.0625	0	0	0.1250	0.0106	-0.0144	0.0169	0.3437
0	-1.5000	1.0000	0	1.0000	0.0150	0.0150	-0.0350	0.2500
0	1.4375	0	1.0000	-0.1250	-0.0156	0.0094	0.0281	0.4063

The LP is feasible and proceed to phase 2The current variables in the basis are

basis =

1 3 4

initial tableau for phase 2 iteration 1 is tab2 =

0	-1.1250	0	0	-2.2500	20.8125
1.0000	1.0625	0	0	0.1250	0.3437
0	-1.5000	1.0000	0	1.0000	0.2500
0	1.4375	0	1.0000	-0.1250	0.4063

The optimal objective function value is

ans =

20.8125

The optimal solution

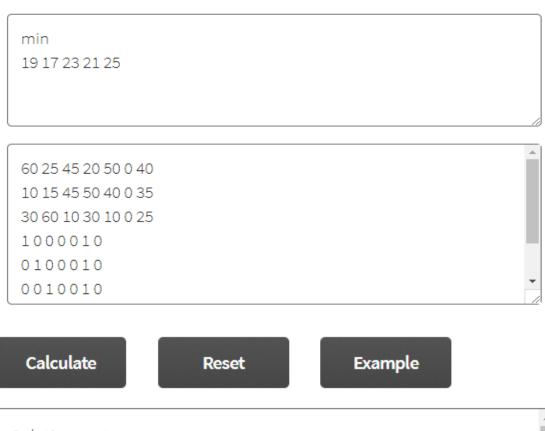
x1 = 3.437500e-01 x2 = 0 x3 = 2.500000e-01 x4 = 4.062500e-01

x5 = 0

OUTPUT from excel and one more solver:

Alloy	1	2	3	4	.5		
Amount to be blended	0.34375	0	0.25	0.40625	0		
Cost (\$/lb)	19	17	23	21	25		
Total Cost	20.8125						
Constraints							
	Alloy						Limit
Property	1	2	3	4	5		
Percentage of tin	60	25	45	20	50	40	40
Percentage of zinc	10	15	45	50	40	35	35
Percentage of lead	30	60	10	30	10	25	25

Linear Programming Calculator



Solution vector x:

0.3438

0.0000

0.2500

0.4063

0.0000

Number of decimal places can be 1 to 15, default is 4

Output in Scientific/Fixed Format

PROBLEM 7*: (difficult one)

Model 7: Electronics Company

An electronics company has a contract to deliver 21,475 radios within the next four weeks. The client is willing to pay \$20 for each radio delivered by the end of the first week, \$18 for those delivered by the end of the second week, \$16 by the end of the third week, and \$14 by the end of the fourth week. Since each worker can assemble only 50 radios per week, the company cannot meet the order with its present labor force of 40; hence it must hire and train temporary help. Any of the experienced workers can be taken off the assembly line to instruct a class of three trainees; after one week of instruction, each of the trainees can either proceed to the assembly line or instruct additional new classes.

At present, the company has no other contracts; hence some workers may become idle once the delivery is completed. All of them, whether permanent or temporary, must be kept on the payroll 'til the end of the fourth week. The weekly wages of a worker, whether assembling, instructing, or being idle, are \$200; the weekly wages of a trainee are \$100. The production costs, excluding the worker's wages, are \$5 per radio. The company's aim is to maximize the total net profit. Formulate this as an LP problem (not necessarily in the standard form).

LP formulation:

$$\begin{aligned} \textit{Maximize} \quad & 550a_1 + 450a_2 + 350a_3 + 250a_4 - 500t_1 - 500t_2 - 500t_3 - 500t_4 - 200x_1 \\ & - 200x_2 - 200x_3 - 200x_4 \end{aligned}$$

$$s.t \quad a_1 + t_1 + x_1 = 40$$

$$a_2 + t_2 + x_2 = a_1 + t_1 + x_1 + 3t_1$$

$$a_3 + t_3 + x_3 = a_2 + t_2 + x_2 + 3t_2$$

$$a_4 + t_4 + x_4 = a_3 + t_3 + x_3 + 3t_3$$

$$50a_1 + 50a_2 + 50a_3 + 50a_4 = 21475$$

$$t_4 = 0$$

 $a_1,a_2,a_3,a_4,t_1,t_2,t_3,t_4,x_1,x_2,x_3,x_4\geq 0$

where a_i are the number of workers assembling in i^{th} week \forall $i \in 1,2,3,4$

 t_i are the number of instructers in i^{th} week \forall $i \in 1,2,3,4$

 x_i are the number of idle workers in i^{th} week \forall $i \in 1,2,3,4$

LP code: (exactly same as previous code except for C, A, b values which are the inputs)

```
clc
clear all
C = [-550 - 450 - 350 - 250 500 500 500 - 200 - 200 - 200 - 200];
A = [1 \ 0 \ 0 \ 0 \ 1 \ 0 \ 0 \ 1 \ 0 \ 0];
    -1 1 0 0 -4 1 0 0 -1 1 0 0;
     0 -1 1 0 0 -4 1 0 0 -1 1 0;
     0 0 -1 1 0 0 -4 1 0 0 -1 1;
     50 50 50 50 0 0 0 0 0 0 0;
     0 0 0 0 0 0 0 1 0 0 0 0];
b = [40;0;0;0;21475;0];
% m - number of constraints
% n - number of variables
[m n] = size(A);
% Checking whether the constraint matrix has redundant rows or not
if rank(A) == m
    fprintf('The constraint matrix has full row rank \n')
```

```
% If it has redundant rows, the code below will remove them
Else
      fprintf('The constraint matrix doesnt have full row rank and there are
      redundant rows \n')
    for i=1:m
        for j=i+1:m
            if rank([A(i,:);A(j,:)]) < m-1
                % Combining the rows before and after the redundant row
                % This is same as removing the redundant row
                A = A([1:j-1,j+1:end],:);
            end
        end
    end
% The constraint matrix is updated after removing redundant rows
fprintf('The updated constrained matrix after removing redundant rows is \n')
    disp(A)
end
found = 0;
%In this code we don't need to check initial basis
%because we are anyway doing phase 1
%to check for feasibility irrespective of finding initial basis
% Code for Phase-1
% This is executed only if initial basis not found
if found == 0
    fprintf('initial basis not found \n\n')
    % Adding artificial variables
    A = [A \text{ eye (m)}];
    % Cost function for phase 1
    c1 = [zeros(1,n) -max(eye(m))];
    % Initial basis
    basis=[];
        for u=1:m
         basis = [basis n+u];
    fprintf('The current variables in the basis are \n')
    display(basis)
    % creating the tableau format
    tab1 = [c1 \ 0];
    for i=1:m
        tab1 = [ tab1; A(i,:) b(i,:)];
    fprintf('initial tableau for phase 1 iteration 1 is')
    display(tab1)
    % making the z values of the basic variables 'zero' initially
    for j=2:m+1
        tab1(1,:) = tab1(1,:) + tab1(j,:);
    end
    optimal = 0;
    iter = 0;
    % Loop for running iterations until the optimal solution is reached
    while (optimal==0)
        iter = iter+1;
        % Choosing the maximum z value which will enter the basis
        % Here bland's rule automatically applied
        % Since 'max' will return the value with least index incase of tie
        [M,I] = \max(tab1(1,1:m+n));
        % ratio test for choosing the minimum positive value
```

```
% choosing which variable is leaving the basis
      ratiot = tab1(2:m+1, m+n+1)./tab1(2:m+1, I);
ratiotc=ratiot;
      if isempty(ratiot(ratiot>0)) ==1
          fprintf('The LP is unbounded \n')
          break:
      % Here bland's rule automatically applied
      % Since 'min' will return the value with least index incase of tie
      [H] = min(ratiot(ratiot>0));
      G=find((ratiot==H),1);
              basis (G) = I;
      fprintf('The current variables in the basis are \n')
      display(basis)
      % Row transformation of the pivot variable to make it '1'
      tab1(G+1,:) = tab1(G+1,:)./tab1(G+1,I);
      % Row transformations to make other rows '0' using the pivot row
      for i=1:m+1
          % Transforming rows other than pivot row
          % Since pivot row is already transformed
          if (i~=G+1)
              tab1(i,:) = tab1(i,:) - (tab1(G+1,:)*tab1(i,I));
          end
      end
      fprintf('The tableau for iteration %d',iter+1)
      display(tab1)
      % Checking if all 'z' are negative to obtain an optimal solution
      if (isempty(tab1(tab1(1,1:m+n)>0.000000001))==1)||(tab1(1,m+n+1)<=0)
          optimal=1;
      end
  end
  % If at optimal solution, RHS not equal to zero
  % It becomes infeasible
  if tab1 (1, m+n+1) \sim = 0
      fprintf('The LP is infeasible')
  % Otherwise, we can proceed to Phase-2
  else
      fprintf('The LP is feasible and proceed to phase 2')
      % If we have an initial basis we will directly come to Phase-2
      % If we have a feasible solution after Phase-1, we come to Phase-2
      % Beginning of Phase-2
      fprintf('The current variables in the basis are \n')
      display(basis)
      fprintf('initial tableau for phase 2 iteration 1 is')
      % Creating the initial tableau for Phase-2
      d = tab1(2:end, m+n+1);
      A = tab1(2:end, 1:n);
      tab2 = [-C 0];
      for i=1:m
          tab2 = [ tab2; A(i,:) d(i,:)];
      end
      % Making the z-values of initial basis as 0
      for j=1:m
          tab2(1,:) = tab2(1,:) - tab2(j+1,:) *tab2(1,basis(j));
      end
      display(tab2)
```

```
iter = 0;
     % Checking if the solution is optimal before proceeding
     % This is done by checking if all z values are positive
     if isempty(tab2(tab2(1,1:n)>0.000000001))==1
         optimal=1;
     % The loop goes on until an optimal solution is reached
     while (optimal==0)
         iter = iter+1;
         % Choosing the maximum z value which will enter the basis
         % Here bland's rule automatically applied
        % Since 'max' will return the value with least index incase of tie
         [M,I] = \max(tab2(1,1:n));
         % Ratio test for choosing the minimum positive value
         ratiot = tab2(2:m+1,n+1)./tab2(2:m+1,I);
       % If there is no positive value in ratio test, the LP is unbounded
         if isempty(ratiot(ratiot>0)) ==1
             fprintf('The LP is unbounded \n')
             break;
         end
         % Here bland's rule automatically applied
       % Since 'min' will return the value with least index incase of tie
         [H,G] = min(ratiot(ratiot>0));
         basis (G) = I;
         fprintf('The current variables in the basis are \n')
         display(basis)
         % Row transformation of the pivot variable to make it '1'
         tab2(G+1,:) = tab2(G+1,:)./tab2(G+1,I);
         % Row transformations to make other rows '0' using the pivot row
         for i=1:m+1
              % Transforming rows other than pivot row
              % Since pivot row is already transformed
             if(i\sim=G+1)
                 tab2(i,:) = tab2(i,:) - (tab2(G+1,:)*tab2(i,I));
             end
         end
         fprintf('The tableau for iteration %d',iter+1)
         display(tab2)
         % Checking if all 'z' are negative to obtain an optimal solution
         if isempty(tab2(tab2(1,1:n)>0.000000001)) ==1
             optimal=1;
         end
     end
% If we reach an optimal solution, printing the optimal obj function value
     if optimal==1
         fprintf('The optimal objective function value is \n')
         display(tab2(1,n+1))
         fprintf('The optimal solution \n')
         % To print the optimal solution
         for i=1:n
             u=0;
             fprintf('x%d = ',i)
             for j=1:m
                 if i==basis(j)
                     fprintf('%d n', tab2(j+1, n+1))
                     u=1;
```

optimal = 0;

```
end
                 end
                 if u==0
                     fprintf('%d \n',u)
                 end
            end
        % Printing the extreme direction incase of unboundedness
         fprintf('The extreme direction for the LP which is unbounded is \n')
            for k=1:n
                 v=0;
                 for j=1:m
                     if k==basis(j)
                         dir(k,1) = -tab2(j+1,I);
                         v=1;
                     end
                 end
                 if v==0
                     if k==I
                         dir(k, 1) = 1;
                     else
                         dir(k, 1) = 0;
                     end
                 end
            end
        end
    end
end
```

OUTPUT from code (MATLAB):

The constraint matrix has full row rank

initial basis not found

The current variables in the basis are

basis =

13 14 15 16 17 18

initial tableau for phase 1 iteration 1 is

tab1 =

Columns 1 through 13

-1 -1 -4 -1 -1 -4 -1 -1 -1 -4

Columns 14 through 19

-1 -1 -1 -1 -1

The current variables in the basis are

basis =

13 14 15 16 4 18

The tableau for iteration 2

tab1 =

Columns 1 through 16

-1.0000 -1.0000 -1.0000 0 -3.0000 -3.0000 -3.0000 2.0000 0 1.0000 1.0000 0 1.0000 0 1.0000 0 1.0000 -1.0000 1.0000 0 -4.0000 1.0000 0 -1.0000 1.0000 0 1.0000 0 -1.0000 1.0000 0 -4.0000 1.0000 0 -1.0000 1.0000 0 1.0000 -1.0000 -1.0000 -2.0000 0 -4.0000 1.0000 0 -1.0000 1.0000 0 1.0000 1.0000 1.0000 1.0000 1.0000 0 1.0000

Columns 17 through 19

The LP is infeasible

OUTPUT from MATLAB solver and online solver:

```
1 -
       clc
       clear all
3 -
     C = [-550 - 450 - 350 - 250 500 500 500 500 200 200 200 200];
      A = [1 0 0 0 1 0 0 0 1 0 0 0;
           -1 1 0 0 -4 1 0 0 -1 1 0 0;
            0 -1 1 0 0 -4 1 0 0 -1 1 0;
6
7
            0 0 -1 1 0 0 -4 1 0 0 -1 1;
            50 50 50 50 0 0 0 0 0 0 0;
8
9
            0 0 0 0 0 0 0 1 0 0 0 01;
10 -
     b = [40;0;0;0;21475;0];
11 -
       Ae=[];
12 -
       be=[];
13 -
       x = linprog(C, Ae, be, A, b)
```

MATLAB output:

```
Exiting: One or more of the residuals, duality gap, or total relative error has stalled:

the dual appears to be infeasible (and the primal unbounded).

(The primal residual < TolFun=1.00e-08.)
```

Online solver:

