



FINAL LAB REPORT

Optimization Techniques



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LIST OF EXPERIMENTS:

- Fundamentals of Matlab
- Linear Programming Problems
- Evaluating Maximum profit of planning products(Simplex Method)
- Evaluating Maximum profit of planning products(Simplex Method)
- Manufacturing Problems(Big-M Method)
- Transportation Problems(NWCM, MMM,VAM)
- Assignment Problems (Hungerian Method)
- Nonlinear Programming Problem(Golden Search Method)
- OPTIMISATION CODES.

Introduction to Optimization Techniques:

Optimization, also known as mathematical programming, is a collection of mathematical principles and methods used for solving quantitative problems in many disciplines, including physics, biology, engineering, economics and business.

The subject grew from a realization that quantitative problems in manifestly different disciplines have important mathematical elements in common. Because of this commonality, many problems can be formulated and solved by using the unified set of ideas and methods that make up the field of optimization.

Introduction to MATLAB:

MATLAB stands for Matrix Laboratory. It is a high-performance language that is used for technical computing. It was developed by Cleve Moler of the company MathWorks, Inc in the year 1984. It is written in C, C++, Java.

It allows matrix manipulations, plotting of functions, implementations of algorithms and creation of user interfaces.

Getting started with MATLAB:

It is both a programming language as well as a programming environment.

Command Window:

In this window one must type and immediately execute the statements, as it requires quick prototyping.

Editor [Script]:

In this window, one can execute larger programs with multiple statements, and complex functions. The files can be saved with the extension '.m'.

Workspace:

In this window the values of the variables that are created in the course of the program are displayed.

It displays the exact location of the program file being created

1) Fundamentals of matlab



Course Completion Certificate

Gyanada Myneni

has successfully completed **100%** of the self-paced training course

MATLAB Onramp



DIRECTOR, TRAINING SERVICES

07 December 2021

```
1)
x=2;
y=sqrt(x^2+5*x+2);
```

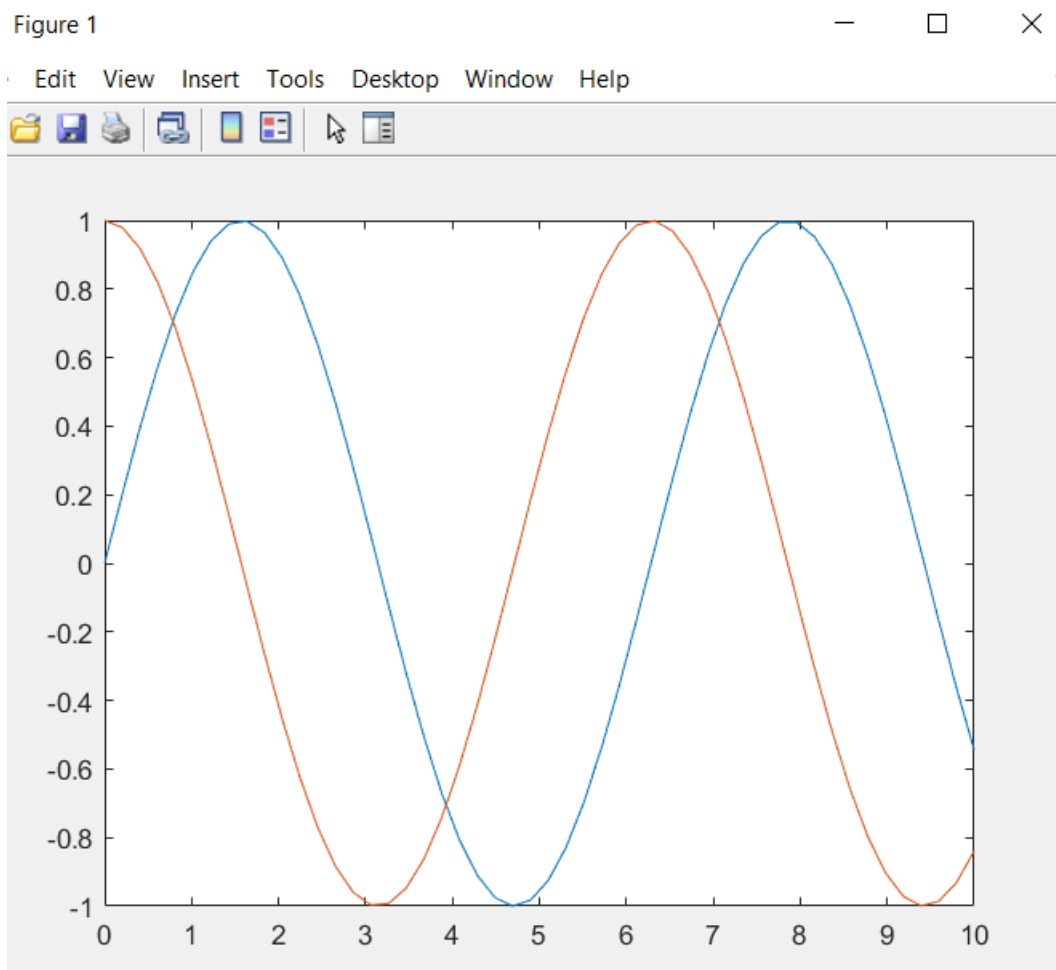
```
2)
r=sin(x);
plot(r,x)
```

```
3)
x=linspace(0,10,50)
y1=sin(x);
plot(x,y1);
hold on
y2=cos(x);
plot(x,y2);
hold off
```

4)

$$y = \tan(x) + \exp(x) + 2 = 0;$$

Figure 1



```
x =
Columns 1 through 18
    0    0.2041    0.4082    0.6122    0.8163    1.0204    1.2245    1.4286    1.6327    1.8367    2.0408    2.2449    2.4490    2.6531    2.8571    3.0612    3.2653    3.4694
Columns 19 through 36
    3.6735    3.8776    4.0816    4.2857    4.4898    4.6939    4.8980    5.1020    5.3061    5.5102    5.7143    5.9184    6.1224    6.3265    6.5306    6.7347    6.9388    7.1429
Columns 37 through 50
    7.3469    7.5510    7.7551    7.9592    8.1633    8.3673    8.5714    8.7755    8.9796    9.1837    9.3878    9.5918    9.7959    10.0000
```

2)

Linear Programming Problems:

Question:1

The Two Mines Company own two different mines that produce an ore which, after being crushed, is graded into three classes: high, medium and low-grade. The company has contracted to provide a smelting plant with 12 tons of high-grade, 8 tons of medium-grade and 24 tons of low-grade ore per week. The two mines have different operating characteristics as detailed below.

Mine	Cost per day (£'000)	Production (tons/day)		
		High	Medium	Low
X	180	6	3	4
Y	160	1	1	6

Consider that mines cannot be operated in the weekend. How many days per week should each mine be operated to fulfill the smelting plant contract?

Step 1: Define the decision variables

Let x_1 be the number of days Mine X is operated in a week

Let x_2 be the number of days Mine Y is operated in a week

Step 2: Define the objective function

The objective is to minimize the operating cost of the mines, which is given by:

$$\text{Cost} = 180x_1 + 160x_2$$

Step 3: Define the constraints

The constraints are as follows:

$$6x_1 + x_2 \geq 12 \text{ (high grade)}$$

$$3x_1 + x_2 \geq 8 \text{ (medium grade)}$$

$$4x_1 + 6x_2 \geq 24 \text{ (low grade)}$$

$$x_1, x_2 \geq 0 \text{ (non-negative)}$$

Matlab code:

```
% Define the decision variables
```

```
% x1 = number of days Mine X is operated per week
```

```
% x2 = number of days Mine Y is operated per week
```

```
f = [180; 160]; % objective function coefficients
```

```
A = [-6 -1; -3 -1; -4 -6]; % constraint coefficients
```

```

b = [-12; -8; -24]; % constraint RHS
lb = [0; 0]; % lower bounds
ub = [inf; inf]; % upper bounds
x = linprog(f, A, b, [], [], lb, ub); % solve the LP
disp(x);

```

Output:

```

--
>> %21BCE7727
%M Gyanada Chowdary
% Define the decision variables
% x1 = number of days Mine X is operated per week
% x2 = number of days Mine Y is operated per week
f = [180; 160]; % objective function coefficients
A = [-6 -1; -3 -1; -4 -6]; % constraint coefficients
b = [-12; -8; -24]; % constraint RHS
lb = [0; 0]; % lower bounds
ub = [inf; inf]; % upper bounds
x = linprog(f, A, b, [], [], lb, ub); % solve the LP
disp(x);

Optimal solution found.

    1.7143
    2.8571

```

Question: 2

Giapetto's wooden soldiers and trains. Each soldier sells for \$27, uses \$10 of raw materials and takes \$14 of labor & overhead costs. Each train sells for \$21, uses \$9 of raw materials, and takes \$10 of overhead costs. Each soldier needs 2 hours finishing and 1 hour carpentry; each train needs 1 hour finishing and 1 hour carpentry. Raw materials are unlimited, but only 100 hours of finishing and 80 hours of carpentry are available each week. Demand for trains is unlimited; but at most 40 soldiers can be sold each week. How many of each toy should be made each week to maximize profits?

Let x be the number of soldiers produced each week and y be the number of trains produced each week.

We want to maximize the profit, which is given by:

$$\text{Profit} = 27x + 21y - 10x - 9y - 14x - 10y$$

$$\text{Profit} = 3x + 2y$$

subject to the following constraints:

$$2x + y \leq 100 \text{ (Finishing time constraint)}$$

$$x + y \leq 80 \text{ (Carpentry time constraint)}$$

$$x \leq 40 \text{ (Soldier demand constraint)}$$

where $x, y \geq 0$.

Matlab Code:

Command Window

```
>> %21BCE7727
%M Gyanada Chowdary
f = [-3; -2];
A = [2 1; 1 1; 1 0];
b = [100; 80; 40];
lb = [0; 0];
ub = [];
[x, fval, exitflag] = linprog(f, A, b, [], [], lb, ub);
disp(x);
```

Optimal solution found.

20

60

3)

Evaluating Maximum profit of planning products(Simplex Method):

Question:

A sports factory prepares cricket bats and hockey sticks. A cricket bat takes 2 hours of machine time and 3 hours of craftsman's time. A hockey stick takes 3 hours of machine time and 2 hours of craftsman's time. The factory has 90 hours of machine time and 85 hours of craftsman's time. What number of bats and sticks must be made if the factory is to work at full capacity? If the profit on a bat is Rs. 3 and on a stick it is Rs. 4, find the maximum profit.

Matlab Code:

```
%21BCE7727
%M Gyanada Chowdary
% Define the problem data
A = [2 3; 3 2];
b = [90; 85];
c = [3; 4];

% Initialize the simplex table
T = [A eye(2) b; c' zeros(1, 3)];

% Perform the simplex iterations
for iter = 1:3
    % Determine the pivot column
    [~, col] = max(T(end, 1:end-1));

    % Determine the pivot row
    ratios = T(1:end-1, end) ./ T(1:end-1, col);
    ratios(ratios <= 0) = inf;
    [~, row] = min(ratios);
```

```
% Perform the pivot operation
```

```
T(row, :) = T(row, :) / T(row, col);
```

```
for i = 1:size(T, 1)
```

```
    if i ~= row
```

```
        T(i, :) = T(i, :) - T(i, col) * T(row, :);
```

```
    end
```

```
end
```

```
% Display the simplex table
```

```
fprintf('Iteration %d:\n', iter)
```

```
disp(T)
```

```
end
```

```
% Extract the optimal solution and objective value
```

```
x = T(1:2, end);
```

```
obj = T(end, end);
```

```
% Display the results
```

```
fprintf('The optimal solution is x = [%d; %d]\n', x)
```

```
fprintf('The maximum profit is Rs. %.2f\n', obj)
```

```

>> %21BCE7727
%M Gyanada Chowdary
% Define the problem data
A = [2 3; 3 2];
b = [90; 85];
c = [3; 4];

% Initialize the simplex table
T = [A eye(2) b; c' zeros(1, 3)];

% Perform the simplex iterations
for iter = 1:3
    % Determine the pivot column
    [~, col] = max(T(end, 1:end-1));

    % Determine the pivot row
    ratios = T(1:end-1, end) ./ T(1:end-1, col);
    ratios(ratios <= 0) = inf;
    [~, row] = min(ratios);

    % Perform the pivot operation
    T(row, :) = T(row, :) / T(row, col);
    for i = 1:size(T, 1)
        if i ~= row
            T(i, :) = T(i, :) - T(i, col) * T(row, :);
        end
    end
end

% Display the simplex table
fprintf('Iteration %d:\n', iter)
disp(T)
end

```

```

% Extract the optimal solution and objective value
x = T(1:2, end);
obj = T(end, end);

% Display the results
fprintf('The optimal solution is x = [%d; %d]\n', x)
fprintf('The maximum profit is Rs. %.2f\n', obj)
Iteration 1:
    0.6667    1.0000    0.3333         0    30.0000
    1.6667         0   -0.6667    1.0000    25.0000
    0.3333         0   -1.3333         0  -120.0000

Iteration 2:
         0    1.0000    0.6000   -0.4000    20.0000
    1.0000         0   -0.4000    0.6000    15.0000
         0         0   -1.2000   -0.2000  -125.0000

Iteration 3:
         0    1.0000    0.6000   -0.4000    20.0000
    1.0000         0   -0.4000    0.6000    15.0000
         0         0   -1.2000   -0.2000  -125.0000

The optimal solution is x = [20; 15]
The maximum profit is Rs. -125.00

```

4)

Evaluating Maximum profit of planning products(Simplex Method)

Question:

A foundry is faced with a problem of scheduling production and subcontracting for three products, each requiring casting, machining and assembly operations. Casting operation for product 1 and 2 could be subcontracted but the castings for product 3 require special equipment and hence cannot be subcontracted. In foundry each unit of product 1 requires 6 minutes of casting time, product 2 requires 10 minutes and product 3 requires 8 minutes of casting time. Machining times per unit of products 1, 2 and 3 are 6, 3 and 8 minutes while assembly times are 3, 2 and 2 minutes respectively. The time available per week for casting, machining and assembly is 8,000, 12,000 and 10,000 minutes respectively. The overall profits obtained per unit of product 1, 2 and 3 are ₹ 7, ₹ 10 and ₹ 11 respectively with castings produced in foundry. With castings obtained from subcontractor the profit per unit for product 1 and 2 are ₹ 5 and ₹ 9 respectively. How should the foundry schedule its production and subcontracting so as to maximize the profit ? Formulate mathematical model only. [P.U.B.E. (Prod.), 2001]

LPP FORMULATION:

Let x_1 , x_2 , and x_3 be the number of units of products 1, 2, and 3 produced in-house
Using the foundry's own casting equipment, respectively.

Let y_1 , y_2 , and y_3 be the number of units of products 1, 2, and 3 subcontracted
using the casting services of a subcontractor, respectively.

OBJECTIVE FUNCTION:

$$Z = 7x_1 + 10x_2 + 11x_3 + 5y_1 + 9y_2$$

Subject to constraints:

$$6x_1 + 10x_2 + 8x_3 + 6y_1 + 10y_2 \leq 8000 \text{ (Casting constraint)}$$

$$6x_1 + 3x_2 + 8x_3 \leq 12000 \text{ (Machining constraint)}$$

$$3x_1 + 2x_2 + 2x_3 \leq 10000 \text{ (Assembly constraint)}$$

$$x_1, x_2, x_3, y_1, y_2 \geq 0 \text{ (Non - negative constraint)}$$

MATLAB CODE:

```
Noofvariables=5;
C=[7 10 11 5 9];
Coeff=[6 10 8 6 10;6 3 8 0 0;3 2 2 0 0];
b=[8000;12000;10000];
s=eye(size(Coeff,1));
A=[Coeff s b];
cost=zeros(1,size(A,2));
cost(1:Noofvariables)=C;
%% %%Constraint BV
BV=Noofvariables+1:1:size(A,2)-1;
%% Calculate zj-cj row
zjcj=cost(BV)*A-cost;
%
%% for print the table
zcyj=[zjcj;A];
SimpleTable=array2table(zcyj);
SimpleTable.Properties.VariableNames(1:size(zcyj,2))
```

```

={ 'x_1' ; 'x_2' ;'x_3';'x_4';'x5';'s_1' ; 's_2' ; 's_3';'sol' };
%Simplex method iterations strating
RUN=true;
while RUN
if any(zjcj<0) %%check if any negativevalue there
fprintf( 'The current BFS is not optimal\n' )
fprintf( '\n The next iteration\n' )
disp( 'Old Basic variable (BV)' );
disp(BV);
%%find the entering variable
zc=zjcj(1:end-1);
[EnterCol,pvt_col]=min(zc);
fprintf( 'the most negative element in zjcj row is %d corresponding
column%d \n' ,EnterCol, pvt_col);
fprintf( 'Entering variable is %d \n' ,pvt_col);
%% Finding the leaving variable
if all(A(:,pvt_col)<=0)
error( 'LPP is unbounded all enteries <= in column %d' , pvt_col);
else
sol=A(:,end);
column=A(:,pvt_col);
for i=1:size(A,1)
if column(i)>0
ratio(i) =sol(i)./column(i);
else
ratio(i)=inf;
end
end
%% finding minimum
[MinRatio,pvt_row]=min(ratio);
fprintf( 'Minimum Ratio corresponding to pivot row is %d \n' , pvt_row);
fprintf( 'Leaving variable is %d \n' ,BV(pvt_row));
end

```

```

BV(pvt_row)=pvt_col;
disp( 'New basic variable (BV)= ' );
disp(BV);
%%pivot key
pvt_key=A(pvt_row,pvt_col);
%update the table for next iteration
A(pvt_row,:)=A(pvt_row,:)./pvt_key;
for i=1:size(A,1)
if i~=pvt_row
A(i,:)=A(i,:)-A(i,pvt_col). *A(pvt_row,:);
disp(SimpleTable);
end
end
zjcj=zjcj-zjcj(pvt_col). *A(pvt_row,:);
%%for printing purpose
zcj=[zjcj;A];
TABLE=array2table(zcj);
TABLE.Properties.VariableNames(1:size(zcj,2))
={ 'x_1' ; 'x_2' ; 'x_3';'x_4';'x5';'s_1' ;'s_2' ; 's_3'; 'sol' };
BFS=zeros(1,size(A,2));
BFS(BV)=A(:,end);
BFS(end)=sum(BFS.*cost);
Current_BFS=array2table(BFS);
Current_BFS.Properties.VariableNames(1:size(Current_BFS,2))
={ 'x_1' ; 'x_2' ;'x_3';'x_4';'x5';'s_1' ; 's_2' ; 's_3';'sol' };
else
RUN=false;
fprintf( '====='**'*===== \n' )
fprintf( 'The current BFS is optimal \n' )
fprintf( '====='**'*===== \n' )
disp(TABLE);
end
end

```

```

>> Noofvariables=5;
C=[7 10 11 5 9];
Coeff=[6 10 8 6 10;6 3 8 0 0;3 2 2 0 0];
b=[8000;12000;10000];
s=eye(size(Coeff,1));
A=[Coeff s b];
cost=zeros(1,size(A,2));
cost(1:Noofvariables)=C;
%% %%Constraint BV
BV=Noofvariables+1:1:size(A,2)-1;
%%% Calculate zj-cj row
zjcj=cost(BV)*A-cost;
%
%%% for print the table
zjcj=[zjcj;A];
SimpleTable=array2table(zjcj);
SimpleTable.Properties.VariableNames(1:size(zjcj,2))={ 'x_1' ; 'x_2' ; 'x_3';'x_4';'x5';'s_1' ; 's_2' ; 's_3';'sol' };
%Simplex method iterations strating
RUN=true;
while RUN
if any(zjcj<0) %%check if any negativevalue there
fprintf( 'The current BFS is not optimal\n' )
fprintf( '\n The next iteration\n' )
disp( 'Old Basic variable (BV)' );
disp(BV);
%%find the entering variable
zc=zjcj(1:end-1);
[EnterCol,pvt_col]=min(zc);
fprintf( 'the most negative element in zjcj row is %d corresponding column;%d \n' ,EnterCol, pvt_col);
fprintf( 'Entering variable is %d \n' ,pvt_col);

```

Command Window

```

%% Finding the leaving variable
if all(A(:,pvt_col)<=0)
error( 'LPP is unbounded all enteries <= in column %d' , pvt_col);
else
sol=A(:,end);
column=A(:,pvt_col);
for i=1:size(A,1)
if column(i)>0
ratio(i) =sol(i)./column(i);
else
ratio(i)=inf;
end
end
%% finding minimum
[MinRatio,pvt_row]=min(ratio);
fprintf( 'Minimum Ratio corresponding to pivot row is %d \n' , pvt_row);
fprintf( 'Leaving variable is %d \n' ,BV(pvt_row));
end
BV(pvt_row)=pvt_col;
disp( 'New basic variable (BV)= ' );
disp(BV);
%%pivot key
pvt_key=A(pvt_row,pvt_col);
%update the table for next iteration
A(pvt_row,:)=A(pvt_row,:)./pvt_key;
for i=1:size(A,1)
if i~=pvt_row
A(i,:)=A(i,:)-A(i,pvt_col).*A(pvt_row,:);
disp(SimpleTable);
end
end
zjcj=zjcj-zjcj(pvt_col).*A(pvt_row,:);

```



```

%%for printing purpose
zjcj=[zjcj;A];
TABLE=array2table(zcj);
TABLE.Properties.VariableNames(1:size(zcj,2))= { 'x_1' ; 'x_2' ; 'x_3';'x_4';'x5';'s_1' ;'s_2' ; 's_3'; 'sol' };
BFS=zeros(1,size(A,2));
BFS(BV)=A(:,end);
BFS(end)=sum(BFS.*cost);
Current_BFS=array2table(BFS);
Current_BFS.Properties.VariableNames(1:size(Current_BFS,2))= { 'x_1' ; 'x_2' ;'x_3';'x_4';'x5';'s_1' ; 's_2' ; 's_3';'sol' };
else
RUN=false;
fprintf( '*****\n' )
fprintf( 'The current BFS is optimal \n' )
fprintf( '*****\n' )
disp(TABLE);
end
end

```

Output:

The current BFS is not optimal

The next iteration

Old Basic variable (BV)

6 7 8

the most negative element in zjcj row is -11 corresponding column;3

Entering variable is 3

Minimum Ratio corresponding to pivot row is 1

Leaving variable is 6

New basic variable (BV)=

3 7 8

x_1	x_2	x_3	x_4	x5	s_1	s_2	s_3	sol
—	—	—	—	—	—	—	—	—
-7	-10	-11	-5	-9	0	0	0	0
6	10	8	6	10	1	0	0	8000
6	3	8	0	0	0	1	0	12000
3	2	2	0	0	0	0	1	10000

x_1	x_2	x_3	x_4	x5	s_1	s_2	s_3	sol
—	—	—	—	—	—	—	—	—
-7	-10	-11	-5	-9	0	0	0	0
6	10	8	6	10	1	0	0	8000
6	3	8	0	0	0	1	0	12000
3	2	2	0	0	0	0	1	10000

=====***=====

The current BFS is optimal

=====***=====

x_1	x_2	x_3	x_4	x5	s_1	s_2	s_3	sol
_____	_____	_____	_____	_____	_____	_____	_____	_____
1.25	3.75	0	3.25	4.75	1.375	0	0	11000
0.75	1.25	1	0.75	1.25	0.125	0	0	1000
0	-7	0	-6	-10	-1	1	0	4000
1.5	-0.5	0	-1.5	-2.5	-0.25	0	1	8000

5)

Manufacturing Problems(Big-M Method)

Q.

A person requires 10, 12, and 12 units chemicals A, B and C respectively for his garden. A liquid product contains 5, 2 and 1 units of A,B and C respectively per jar. A dry product contains 1,2 and 4 units of A,B and C per carton. If the liquid product sells for Rs.3 per jar and the dry product sells for Rs.2 per carton, how many of each should be purchased, in order to minimize the cost and meet the requirements?

LPP Formulation:

Objective function:

$$\text{Min } Z = 3x_1 + 2x_2$$

Subject to Constraints:

$$5x_1 + x_2 + s_1 - a_1 = 10$$

$$2x_1 + 2x_2 + s_2 - a_2 = 12$$

$$x_1 + 4x_2 + s_3 - a_3 = 12$$

$$x_1, x_2 \geq 0$$

MATLAB CODE:

```
Variables = {'x_1','x_2','s_1','s_2','s_3','A_1','A_2','A_3','Sol'};
M = 1000;
Cost = [-3 -2 0 0 0 -M -M -M 0];
A = [5 1 -1 0 0 1 0 0 10;
     2 2 0 -1 0 0 1 0 12;
     1 4 0 0 -1 0 0 1 12];
s = eye(size(A,1));
%FINDING STARTING BFS
BV = [];
for j=1:size(s,2)
for i=1:size(A,2)
if A(:,i)==s(:,j)
BV = [BV i];
end
end
end

%Compute Value of Table
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A-Cost;
%For Print Table
ZCj = [ZjCj;A];
SimpTable = array2table(ZCj);
SimpTable.Properties.VariableNames(1:size(ZCj,2)) = Variables

%SIMPLEX METHOD START -
RUN = true;
while RUN
%% FINDING THE ENTERING VARIABLE
ZC = ZjCj(:,1:end-1);
if any(ZC<0);
fprintf(' The Current BFS is NOT Optimal \n ');
[Entval, pvt_col]= min(ZC);
fprintf('Entering Column = %d \n',pvt_col);
%% FINDING THE LEAVING VARIABLE
sol = A(:,end);
Column = A(:,pvt_col);
if all(Column)<=0
fprintf('Solution is UNBOUNDED \n')
else
Har = find(Column > 0);
ratio = inf.*ones(1,length(sol));
ratio(Har)=sol(Har)./Column(Har);
for i=1:size(Column,1)
```

```

if Column(i)>0
ratio(i)=sol(i)./Column(i);
else
ratio(i)=inf;
end
end
[minR,pvt_row] = min(ratio);
fprintf('Leaving Row = %d \n',pvt_row);

%% UPDATE THE BV & TABLE
BV(pvt_row) = pvt_col;
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A - Cost;

%% For Print Table
ZCj = [ZjCj;A];
TABLE = array2table(ZCj);
TABLE.Properties.VariableNames(1:size(ZCj,2)) = Variables
end
else
RUN = false;
fprintf(' ==== CURRENT BFS IS OPTIMAL ==== \n');
end
end
%FINAL OPTIMAL SOLUTION PRINT
FINAL_BFS = zeros(1,size(A,2));
FINAL_BFS(BV) = A(:,end);
FINAL_BFS(end) = sum(FINAL_BFS.*Cost);
OptimalBFS = array2table(FINAL_BFS);
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS,2)) = Variables

```

Code:

```

>> Variables = {'x_1','x_2','s_1','s_2','s_3','A_1','A_2','A_3','Sol'};
M = 1000;
Cost = [-3 -2 0 0 0 -M -M -M 0];
A = [5 1 -1 0 0 1 0 0 10;
2 2 0 -1 0 0 1 0 12;
1 4 0 0 -1 0 0 1 12];
s = eye(size(A,1));
%FINDING STARTING BFS
BV = [];
for j=1:size(s,2)
for i=1:size(A,2)
if A(:,i)==s(:,j)
BV = [BV i];
end
end
end

%Compute Value of Table
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A-Cost;
%For Print Table
ZCj = [ZjCj;A];
SimpTable = array2table(ZCj);
SimpTable.Properties.VariableNames(1:size(ZCj,2)) = Variables

```

```

%SIMPLEX METHOD START -
RUN = true;
while RUN
%% FINDING THE ENTERING VARIABLE
ZC = ZjCj(:,1:end-1);
if any(ZC<0);
fprintf(' The Current BFS is NOT Optimal \n ');
[Entval, pvt_col]= min(ZC);
fprintf('Entering Column = %d \n',pvt_col);
%% FINDING THE LEAVING VARIABLE
sol = A(:,end);
Column = A(:,pvt_col);
if all(Column)<=0
fprintf('Solution is UNBOUNDED \n')
else
Har = find(Column > 0);
ratio = inf.*ones(1,length(sol));
ratio(Har)=sol(Har)./Column(Har);
for i=1:size(Column,1)
if Column(i)>0
ratio(i)=sol(i)./Column(i);
else
ratio(i)=inf;
end
end
[minR,pvt_row] = min(ratio);
fprintf('Leaving Row = %d \n',pvt_row);

```

```

- - - -

%% UPDATE THE BV & TABLE
BV(pvt_row) = pvt_col;
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A - Cost;

%% For Print Table
ZCj = [ZjCj;A];
TABLE = array2table(ZCj);
TABLE.Properties.VariableNames(1:size(ZCj,2)) = Variables
end
else
RUN = false;
fprintf(' ==== CURRENT BFS IS OPTIMAL ==== \n');
end
end
%FINAL OPTIMAL SOLUTION PRINT
FINAL_BFS = zeros(1,size(A,2));
FINAL_BFS(BV) = A(:,end);
FINAL_BFS(end) = sum(FINAL_BFS.*Cost);
OptimalBFS = array2table(FINAL_BFS);
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS,2)) = Variables

```

Output:

SimpTable =

4×9 [table](#)

<u>x_1</u>	<u>x_2</u>	<u>s_1</u>	<u>s_2</u>	<u>s_3</u>	<u>A_1</u>	<u>A_2</u>	<u>A_3</u>	<u>Sol</u>
-7997	-6998	1000	1000	1000	0	0	0	-34000
5	1	-1	0	0	1	0	0	10
2	2	0	-1	0	0	1	0	12
1	4	0	0	-1	0	0	1	12

The Current BFS is NOT Optimal

Entering Column = 1

Leaving Row = 1

TABLE =

4×9 [table](#)

<u>x_1</u>	<u>x_2</u>	<u>s_1</u>	<u>s_2</u>	<u>s_3</u>	<u>A_1</u>	<u>A_2</u>	<u>A_3</u>	<u>Sol</u>
0	-5398.6	-599.4	1000	1000	1599.4	0	0	-18006
1	0.2	-0.2	0	0	0.2	0	0	2
0	1.6	0.4	-1	0	-0.4	1	0	8
0	3.8	0.2	0	-1	-0.2	0	1	10

The Current BFS is NOT Optimal

Entering Column = 2

Leaving Row = 3

TABLE =

4×9 [table](#)

<u>x_1</u>	<u>x_2</u>	<u>s_1</u>	<u>s_2</u>	<u>s_3</u>	<u>A_1</u>	<u>A_2</u>	<u>A_3</u>	<u>Sol</u>
0	-2.5224e-13	-315.26	1000	-420.68	1315.3	0	1420.7	-3799.2
1	3.1554e-17	-0.21053	0	0.052632	0.21053	0	-0.052632	1.4737
0	2.5243e-16	0.31579	-1	0.42105	-0.31579	1	-0.42105	3.7895
0	1	0.052632	0	-0.26316	-0.052632	0	0.26316	2.6316

The Current BFS is NOT Optimal

Entering Column = 5

Leaving Row = 2

TABLE =

4×9 [table](#)

<u>x_1</u>	<u>x_2</u>	<u>s_1</u>	<u>s_2</u>	<u>s_3</u>	<u>A_1</u>	<u>A_2</u>	<u>A_3</u>	<u>Sol</u>
0	0	0.25	0.875	0	999.75	999.12	1000	-13
1	0	-0.25	0.125	0	0.25	-0.125	0	1
0	-1.3066e-31	0.75	-2.375	1	-0.75	2.375	-1	9
0	1	0.25	-0.625	0	-0.25	0.625	0	5

fx ===== CURRENT BFS IS OPTIMAL. =====

```
OptimalBFS =
```

```
1×9 table
```

<u>x_1</u>	<u>x_2</u>	<u>s_1</u>	<u>s_2</u>	<u>s_3</u>	<u>A_1</u>	<u>A_2</u>	<u>A_3</u>	<u>Sol</u>
1	5	0	0	9	0	0	0	-13

6) Transportation Problems (NWCM, MMM, VAM):

A manufacturer has distribution centres located at Agra, Allahabad and Kolkata. These centres have available 40, 20 and 40 units of his product. His retail outlets at A, B, C, D and E requires 25, 10, 20, 30 and 15 units of the product, respectively. The shipping cost per unit (in rupees) between each centre and outlet is given in the following table.

Distribution Centre	Retail Outlets				
	A	B	C	D	E
Agra	55	30	40	50	40
Allahabad	35	30	100	45	60
Kolkata	40	60	95	35	30

Find the Initial basic feasible solution by NWCM, VAM.

MATLAB CODE:

#NWCM(Northwest corner method):

```
%21BCE7727
%M Gyanada Chowdary
%Transportation problem of Northwest corner
%initialisation
clc
clear all
cost = [55 30 40 50 40;35 30 100 45 60;40 60 95 35 30];
A = [40 20 40];
B = [25 10 20 30 15];
```

```

if sum(A) == sum(B)
fprintf('Given transportation problem is balance\n')
else
fprintf('Given transportation problem is unbalanced\n')
end
if sum(A)<sum(B)
cost(end+1, :) = sum(B)-sum(A);
A(end+1)=sum(B)-sum(A);
elseif sum(B)<sum(A);
cost(:,end+1)=sum(A)-sum(B);
B(end+1)=sum(A)-sum(B);
end
X = zeros(size(cost));
[m,n] = size(cost);
for i=1:m
for j=1:n
x11 = min(A(i),B(j));
X(i,j) = x11;
A(i) = A(i)-x11;
B(j) = B(j)-x11;
end
end
fprintf('Initial BFS=\n');
IB = array2table(X);
disp(IB);
TotalBFS = length(nonzeros(X));
InitialCost = sum(sum(cost.*X));
fprintf('Initial BFS cost=%d\n',InitialCost)

```

```

fx >> %21BCE7727
%M Gyanada Chowdary
%Transportation problem of Northwest corner
%initialisation
clc
clear all
cost = [55 30 40 50 40;35 30 100 45 60;40 60 95 35 30];
A = [40 20 40];
B = [25 10 20 30 15];
if sum(A) == sum(B)
fprintf('Given transportation problem is balance\n')
else
fprintf('Given transportation problem is unbalanced\n')
end
if sum(A)<sum(B)
cost(end+1, :) = sum(B)-sum(A);
A(end+1)=sum(B)-sum(A);
elseif sum(B)<sum(A);
cost(:,end+1)=sum(A)-sum(B);
B(end+1)=sum(A)-sum(B);
end

```



```

X = zeros(size(cost));
[m,n] = size(cost);
for i=1:m
for j=1:n
x11 = min(A(i),B(j));
X(i,j) = x11;
A(i) = A(i)-x11;
B(j) = B(j)-x11;
end
end
fprintf('Initial BFS=\n');
IB = array2table(X);
disp(IB);
TotalBFS = length(nonzeros(X));
InitialCost = sum(sum(cost.*X));
fprintf('Initial BFS cost=%d\n',InitialCost)

```

Output:

```

Given transportation problem is balance
Initial BFS=

```

x1	x2	x3	x4	x5
—	—	—	—	—
25	10	5	0	0
0	0	15	5	0
0	0	0	25	15

```

Initial BFS cost=4925

```

#VAM(Vogel's Approximation method):

MATLAB CODE:

```

%21BCE7727
%M Gyanada Chowdary
%VAM
clc
clear
Cost=[ 55 30 40 50 40;35 30 100 45 60;40 60 95 35 30];
IB1=array2table(Cost);
disp(IB1); A=[40 20 40];
B=[25 10 20 30 15];
if sum(A)==sum(B)
fprintf("It is balanced\n");
else
fprintf("It is not balanced\n");
if sum(A)<sum(B)
Cost(end+1,:)=zeros(1,size(A,2));

```

```

A(end+1)=sum(B)-sum(A);
elseif sum(B)<sum(A)
Cost(:,end+1)=zeros(1,size(A,2));
B(end+1)=sum(A)-sum(B);
end
end
ICost = Cost;
X = zeros(size(Cost));
[m,n] = size(Cost);
BFS = m+n-1;
for i=1:m*n
Col = sort(Cost,1);
Row = sort(Cost,2);
pRow = Row(:,2)-Row(:,1);
pCol = Col(2,:)-Col(1,:);
R = max(pRow);
C = max(pCol);
Rmax = find(pRow == max(R,C));
Cmax = find(pCol == max(R,C));
Cr = Cost(Rmax,:);
Cc = Cost(:,Cmax);
if max(pRow) ~= max(pCol)
if max(pRow)>max(pCol)
[rowind,colind] = find(min(min(Cr))==Cost(Rmax,:));
row1 = Rmax(rowind);
col1 = colind;
else
[rowind,colind]=find(min(min(Cc))==Cost(:,Cmax));
row1 = rowind;
col1 = Cmax(colind);
end
x11 = min(A(row1),B(col1));
[val,ind] = max(x11);
ii = row1(ind);
jj = col1(ind);
else
[rowind1,colind1] = find(min(min(Cr))==Cost(Rmax,:));
row1 = Rmax(rowind1);
col1 = colind1;
C1 = Cost(row1,col1);
[rowind2,colind2]=find(min(min(Cc))==Cost(:,Cmax));
row2 = rowind2;
col2 = Cmax(colind2);
C2 = Cost(row2,col2);
if C1<C2
x11 = min(A(row1),B(col1));
[val,ind]=max(x11);
ii = row1(ind);
jj = col1(ind);

```

```

else
x11 = min(A(row2),B(col2));
[val,ind]=max(x11);
ii = row2(ind);
jj = col2(ind);
end
end
y11 = min(A(ii),B(jj));
X(ii,jj) = y11;
A(ii) = A(ii)-y11;
B(jj) = B(jj)-y11;
Cost(ii,jj) = Inf;
end
fprintf('BFS Table: \n' );
IB=array2table(X);
disp(IB);
InitialCost = sum(sum(ICost.*X));
fprintf('Initial BFS Cost= %d\n',InitialCost);

```

```

Initial BFS Cost= 3000
fx >> %21BCE7727
%M Gyanada Chowdary
%VAM
clc
clear
Cost=[ 55 30 40 50 40;35 30 100 45 60;40 60 95 35 30];
IB1=array2table(Cost);
disp(IB1); A=[40 20 40];
B=[25 10 20 30 15];
if sum(A)==sum(B)
fprintf("It is balanced\n");
else
fprintf("It is not balanced\n");
if sum(A)<sum(B)
Cost(end+1,:)=zeros(1,size(A,2));
A(end+1)=sum(B)-sum(A);
elseif sum(B)<sum(A)
Cost(:,end+1)=zeros(1,size(A,2));
B(end+1)=sum(A)-sum(B);
end
end

```

```

ICost = Cost;
X = zeros(size(Cost));
[m,n] = size(Cost);
BFS = m+n-1;
for i=1:m*n
    Col = sort(Cost,1);
    Row = sort(Cost,2);
    pRow = Row(:,2)-Row(:,1);
    pCol = Col(2,:)-Col(1,:);
    R = max(pRow);
    C = max(pCol);
    Rmax = find(pRow == max(R,C));
    Cmax = find(pCol == max(R,C));
    Cr = Cost(Rmax,:);
    Cc = Cost(:,Cmax);
    if max(pRow) ~= max(pCol)
    if max(pRow)>max(pCol)
        [rowind,colind] = find(min(min(Cr))==Cost(Rmax,:));
        row1 = Rmax(rowind);
        col1 = colind;
    else
        [rowind,colind]=find(min(min(Cc))==Cost(:,Cmax));
        row1 = rowind;
        col1 = Cmax(colind);
    end
    x11 = min(A(row1),B(col1));
    [val,ind] = max(x11);
    ii = row1(ind);
    jj = col1(ind);

```

```

else
[rowind1,colind1] = find(min(min(Cr))==Cost(Rmax,:));
row1 = Rmax(rowind1);
col1 = colind1;
C1 = Cost(row1,col1);
[rowind2,colind2]=find(min(min(Cc))==Cost(:,Cmax));
row2 = rowind2;
col2 = Cmax(colind2);
C2 = Cost(row2,col2);
if C1<C2
x11 = min(A(row1),B(col1));
[val,ind]=max(x11);
ii = row1(ind);
jj = col1(ind);
else
x11 = min(A(row2),B(col2));
[val,ind]=max(x11);
ii = row2(ind);
jj = col2(ind);
end
end
y11 = min(A(ii),B(jj));
X(ii,jj) = y11;
A(ii) = A(ii)-y11;
B(jj) = B(jj)-y11;
Cost(ii,jj) = Inf;
end
fprintf('BFS Table: \n' );
IB=array2table(X);
disp(IB);
InitialCost = sum(sum(ICost.*X));
fprintf('Initial BFS Cost= %d\n',InitialCost);

```

Output:

Cost1	Cost2	Cost3	Cost4	Cost5
—	—	—	—	—
55	30	40	50	40
35	30	100	45	60
40	60	95	35	30

It is balanced

BFS Table:

x1	x2	x3	x4	x5
—	—	—	—	—
5	10	20	5	0
20	0	0	0	0
0	0	0	25	15

Initial BFS Cost= 3650

Cost1	Cost2	Cost3	Cost4	Cost5
—	—	—	—	—
55	30	40	50	40
35	30	100	45	60
40	60	95	35	30

It is balanced

BFS Table:

x1	x2	x3	x4	x5
—	—	—	—	—
5	10	20	5	0
20	0	0	0	0
0	0	0	25	15

Initial BFS Cost= 3650

7) Assignment Problems (Hungarian Method):

Q.

The marketing director of a multi-unit company is faced with a problem of assigning 5 senior managers to six zones. From past experience he knows that the efficiency percentage judged by sales, operating costs, etc., depends on the manager-zone combination. The efficiency of different managers is given below:

		Zones					
		<i>I</i>	<i>II</i>	<i>III</i>	<i>IV</i>	<i>V</i>	<i>VI</i>
Manager	<i>A</i>	73	91	87	82	78	80
	<i>B</i>	81	85	69	76	74	85
	<i>C</i>	75	72	83	84	78	91
	<i>D</i>	93	96	86	91	83	82
	<i>E</i>	90	91	79	89	69	76

Find out which zone should be managed by a junior manager due to the non-availability of a senior manager.

Code:

```
clc;
clear all;
arr=[73,91,87,82,78,80;
     81,85,69,76,74,85;
     75,72,83,84,78,91;
     93,96,86,91,83,82;
     90,91,79,89,69,76;
     0,0,0,0,0,0];
disp('cost matrix');
disp(arr);
b=arr;
for i=1:size(arr,1)
    sub=min(arr(i,:));
    arr(i,:) = arr(i:)-sub;
end
for i=1:size(arr,2)
    sub=min(arr(:,i));
    arr(:,i) = arr(:,i)-sub;
end
disp('after subtracting row minimum and column minimum');
disp(arr);
while true
    temp=arr;
    lines = 0;
    while true
        minZ=inf;
        for i=1:size(temp,1)
            count=size(find(temp(i,:)==0),2);
            disp('count in row is:');
            disp(count);
```

```

        if(count>0 && count < minZ)
            minZ=count;
            d=1;
            y=find(temp(i,:)==0,1);
            disp('y1 is:');
            disp(y);
        end
    end
for i=1:size(temp,2)
    count=size(find(temp(:,i)==0),1);
    disp('count in col is:');
    disp(count);
    if(count>0 && count < minZ)
        minZ=count;
        d=0;
        y=find(temp(:,i)==0,1);
        disp('y2s is:');
        disp(y);
    end
    disp('y is:');
    disp(y);
end
if minZ==inf
    break;
end
if d==1
    temp(:,y)=inf;
else
    temp(y,:)=inf;
end
lines = lines + 1;
disp('lines is:');
disp(lines);

```



```

end
sub = min(min(temp));
if(lines~=6)
    for i=1:size(arr,1)
        for j=1:size(arr,2)
            if(temp(i,j)~=inf)
                arr(i,j) = arr(i,j)-sub;
            elseif((size(find(temp(i,:)==inf),2)==6) && (size(find(temp(:,j)==inf),1)==6))
                arr(i,j) = arr(i,j)+sub;
            end
        end
    end
end
end
end
if(lines==6)
    break;
end
end
disp('Modified cost matrix');
disp(arr);
totalc=0;

for i=1:size(arr,1)
    for j=1:size(arr,2)
        if(arr(i,j)==0)
            totalc=totalc+b(i,j);
            for k=j+1:size(arr,2)
                if(arr(i,k)==0)
                    arr(i,k)=inf;
                end
            end
        end
    end
    for k=i+1:size(arr,1)
        if(arr(k,j)==0)
            arr(k,j)=inf;
        end
    end
end

```

end

end

end

end

end

disp('Total Cost');

disp(totalc);

```
fx >> %21BCE7727
%M Gyanada Chowdary
clc;
clear all;
arr=[73,91,87,82,78,80;
     81,85,69,76,74,85;
     75,72,83,84,78,91;
     93,96,86,91,83,82;
     90,91,79,89,69,76;
     0,0,0,0,0,0];
disp('cost matrix');
disp(arr);
b=arr;
for i=1:size(arr,1)
    sub=min(arr(i,:));
    arr(i,:) = arr(i,)-sub;
end
for i=1:size(arr,2)
    sub=min(arr(:,i));
    arr(:,i) = arr(:,i)-sub;
end
```

```

disp('after subtracting row minimum and column minimum');
disp(arr);
while true
    temp=arr;
    lines = 0;
    while true
        minZ=inf;
        for i=1:size(temp,1)
            count=size(find(temp(i,:)==0),2);
            disp('count in row is:');
            disp(count);
            if(count>0 && count < minZ)
                minZ=count;
                d=1;
                y=find(temp(i,:)==0,1);
                disp('y1 is:');
                disp(y);
            end
        end
        for i=1:size(temp,2)
            count=size(find(temp(:,i)==0),1);
            disp('count in col is:');
            disp(count);
            if(count>0 && count < minZ)
                minZ=count;
                d=0;
                y=find(temp(:,i)==0,1);
                disp('y2s is:');
                disp(y);
            end
        end
    end
end

```

```

        disp('y is:');
        disp(y);
    end
    if minZ==inf
        break;
    end
    if d==1
        temp(:,y)=inf;
    else
        temp(y,:)=inf;
    end
    lines = lines + 1;
    disp('lines is:');
    disp(lines);
end
sub = min(min(temp));
if(lines~=6)
    for i=1:size(arr,1)
        for j=1:size(arr,2)
            if(temp(i,j)~=inf)
                arr(i,j) = arr(i,j)-sub;
            elseif((size(find(temp(i,:)==inf),2)==6) && (size(find(temp(:,j)==inf),1)==6))
                arr(i,j) = arr(i,j)+sub;
            end
        end
    end
end
if(lines==6)
    break;
end
end ...

```

```

disp('Modified cost matrix');
disp(arr);
totalc=0;

for i=1:size(arr,1)
    for j=1:size(arr,2)
        if(arr(i,j)==0)
            totalc=totalc+b(i,j);
            for k=j+1:size(arr,2)
                if(arr(i,k)==0)
                    arr(i,k)=inf;
                end
            end
            for k=i+1:size(arr,1)
                if(arr(k,j)==0)
                    arr(k,j)=inf;
                end
            end
        end
    end
end

disp('Total Cost');
disp(totalc);

```

Output:

cost matrix

73	91	87	82	78	80
81	85	69	76	74	85
75	72	83	84	78	91
93	96	86	91	83	82
90	91	79	89	69	76
0	0	0	0	0	0

after subtracting row minimum and column minimum

0	18	14	9	5	7
12	16	0	7	5	16
3	0	11	12	6	19
11	14	4	9	1	0
21	22	10	20	0	7
0	0	0	0	0	0

```
count in row is:
  1

y1 is:
  1

count in row is:
  1

count in row is:
  1

count in row is:
  1

count in row is:
  1

count in row is:
  6

count in col is:
  2

y is:
  1

count in col is:
  2
```

```
y is:
  1

count in col is:
  2

y is:
  1

count in col is:
  2

y is:
  1

count in col is:
  1

y is:
  1

count in col is:
  2

y is:
  1
```

```
y is:
  1

count in col is:
  2

y is:
  1

lines is:
  1

count in row is:
  0

count in row is:
  1

y1 is:
  3

count in row is:
  1

count in row is:
  1

count in row is:
  1
```

```
count in row is:
  5

count in col is:
  0

y is:
  3

count in col is:
  2

y is:
  3

count in col is:
  2

y is:
  3

count in col is:
  1

y is:
  3

count in col is:
  2
```

```
y is:
  3

count in col is:
  2

y is:
  3

lines is:
  2

count in row is:
  0

count in row is:
  0

count in row is:
  1

y1 is:
  2

count in row is:
  1

count in row is:
  1
```

```
y1 is:
  2

count in row is:
  1

count in row is:
  1

count in row is:
  4

count in col is:
  0

y is:
  2

count in col is:
  2

y is:
  2

count in col is:
  0

y is:
  2
```

```
y is:
  2

count in col is:
  1

y is:
  2

count in col is:
  2

y is:
  2

count in col is:
  2

y is:
  2

lines is:
  3

count in row is:
  0

count in row is:
  0

count in row is:
```

```
count in row is:|
  1

y1 is:
  6

count in row is:
  1

count in row is:
  3

count in col is:
  0

y is:
  6

count in col is:
  0

y is:
  6

count in col is:
  0

y is:
  6
```

```
count in col is:|
  1

y is:
  6

count in col is:
  2

y is:
  6

count in col is:
  2

y is:
  6

lines is:
  4

count in row is:
  0

count in row is:
  0

count in row is:
  0
```



```
count in row is:
  1

y1 is:
  5

count in row is:
  2

count in col is:
  0

y is:
  5

count in col is:
  0

y is:
  5

count in col is:
  0

y is:
  5

count in col is:
  1
```

```
y is:
  5

count in col is:
  2

y is:
  5

count in col is:
  0

y is:
  5

lines is:
  5

count in row is:
  0

count in row is:
  0

count in row is:
  0

count in row is:
  0
```

```
count in row is:|
    0

count in row is:
    1

y1 is:
    4

count in col is:
    0

y is:
    4

count in col is:
    0

y is:
    4

count in col is:
    0

y is:
    4

count in col is:
    1
```

```
y is:|
    4

count in col is:
    0

y is:
    4

count in col is:
    0

y is:
    4

lines is:
    6

count in row is:
    0

count in row is:
    0

count in row is:
    0

count in row is:
    0
```

```
count in row is:|
0

count in row is:
0

count in col is:
0

y is:
4

count in col is:
0

y is:
4

count in col is:
0

y is:
4

count in col is:
0

y is:
4
```

```
count in col is:|
0

y is:
4

count in col is:
0

y is:
4
```

Modified cost matrix

0	18	14	9	5	7
12	16	0	7	5	16
3	0	11	12	6	19
11	14	4	9	1	0
21	22	10	20	0	7
0	0	0	0	0	0

Total Cost
365

Q.

Use three iterations of Golden section search method and find the interval of uncertainty in which the volume $V(x) = \left(\frac{\pi}{3}\right)(9 - x^2)(x + 3), -3 \leq x \leq 3$ of the cone maximizes. **(10 Marks)**

Q.

Use three iterations of Fibonacci search method and find the uncertainty of the intervals in which the area $A(x) = x(8 - 2x), 0 \leq x \leq 5$; of the rectangular box maximizes. **(10 Marks)**

Q.

The volume of the solid is given by $V(x) = \exp(2x) - x^3$. Use four iteration of Newton's method and find the minimum volume with initial guess $x_1 = 1, k = 1$. **(12M)**

8) Nonlinear Programming Problem(Golden Search Method)

Golden Search Method:

MATLAB CODE:

```
%21BCE7727
%M Gyanada chowdary
V = @(x) (9-x.^2).*(x+3);
a = -3;
b = 3;
phi = (1 + sqrt(5))/2;

c = b - (b-a)/phi;
d = a + (b-a)/phi;
if V(c) < V(d)
```

```
    a = c;  
else  
    b = d;  
end  
fprintf('Iteration 1: [%f, %f]\n', a, b);
```

```
c = b - (b-a)/phi;  
d = a + (b-a)/phi;  
if V(c) < V(d)  
    a = c;  
else  
    b = d;  
end  
fprintf('Iteration 2: [%f, %f]\n', a, b);
```

```
c = b - (b-a)/phi;  
d = a + (b-a)/phi;  
if V(c) < V(d)  
    a = c;  
else  
    b = d;  
end  
fprintf('Iteration 3: [%f, %f]\n', a, b);
```

%21BCE7727

%M Gyanada chowdary

```
V = @(x) (9-x.^2).*(x+3);
```

```
a = -3;
```

```
b = 3;
```

```
phi = (1 + sqrt(5))/2;
```

```
c = b - (b-a)/phi;
```

```
d = a + (b-a)/phi;
```

```
if V(c) < V(d)
```

```
    a = c;
```

```
else
```

```
    b = d;
```

```
end
```

```
fprintf('Iteration 1: [%f, %f]\n', a, b);
```

```
c = b - (b-a)/phi;
```

```
d = a + (b-a)/phi;
```

```
if V(c) < V(d)
```

```
    a = c;
```

```
else
```

```
    b = d;
```

```
end
```

```
fprintf('Iteration 2: [%f, %f]\n', a, b);
```

```
c = b - (b-a)/phi;
```

```
d = a + (b-a)/phi;
```

```
if V(c) < V(d)
```

```
    a = c;
```

```
else
```

```
    b = d;
```

```
end
```

```
fprintf('Iteration 3: [%f, %f]\n', a, b);
```

Output:

```
fprintf('Iteration 3: [%f, %f]\n', a, b);
```

```
Iteration 1: [-0.708204, 3.000000]
```

```
Iteration 2: [-0.708204, 1.583592]
```

```
Iteration 3: [0.167184, 1.583592]
```

fx >>

Fibonacci Search Method:

MATLAB CODE:

```
A = @(x) x.*(8-2*x);  
a = 0;  
b = 5;  
tol = 1e-6;  
fib = [1 1];  
while (b-a)/fib(end) > tol  
    fib = [fib fib(end)+fib(end-1)];  
end  
for i = length(fib)-2:-1:length(fib)-4  
    x1 = a + (b-a)*fib(i)/fib(i+2);  
    x2 = a + (b-a)*fib(i+1)/fib(i+2);  
    if A(x1) > A(x2)  
        b = x2;  
    else  
        a = x1;  
    end  
    x = (a + b)/2;  
    max_area = A(x);  
    fprintf('The maximum area is %f at x = %f\n', max_area, x);  
end
```

```

1  A = @(x) x.*(8-2*x);
2  a = 0;
3  b = 5;
4  tol = 1e-6;
5  fib = [1 1];
6  while (b-a)/fib(end) > tol
7      fib = [fib fib(end)+fib(end-1)];
8  end
9  for i = length(fib)-2:-1:length(fib)-4
10     x1 = a + (b-a)*fib(i)/fib(i+2);
11     x2 = a + (b-a)*fib(i+1)/fib(i+2);
12     if A(x1) > A(x2)
13         b = x2;
14     else
15         a = x1;
16     end
17     x = (a + b)/2;
18     max_area = A(x);
19     fprintf('The maximum area is %f at x = %f\n', max_area, x);
20 end

```

Output:

```

The maximum area is 7.586105 at x = 1.545085
The maximum area is 7.963412 at x = 2.135255
The maximum area is 7.894669 at x = 1.770510

```

Newton's Method:

MATLAB CODE:

```

%21BCE7727
%M Gyanada Chowdary
V = @(x) exp(2*x) - x^3;
dV = @(x) 2*exp(2*x) - 3*x^2;
x0 = 1;
for i = 1:4
    x = x0 - V(x0)/dV(x0);
    fprintf('Iteration %d: x = %f, V(x) = %f\n', i, x, V(x));
    x0 = x;
end
fprintf('The minimum volume is %f.\n', exp(2*x0));

```



```

%21BCE7727
%M Gyanada Chowdary
V = @(x) exp(2*x) - x^3;
dV = @(x) 2*exp(2*x) - 3*x^2;
x0 = 1;
for i = 1:4
    x = x0 - V(x0)/dV(x0);
    fprintf('Iteration %d: x = %f, V(x) = %f\n', i, x, V(x));
    x0 = x;
end
fprintf('The minimum volume is %f.\n', exp(2*x0));

```

Output:

```

Iteration 1: x = 0.457548, V(x) = 2.401229
Iteration 2: x = -0.092438, V(x) = 0.831998
Iteration 3: x = -0.600751, V(x) = 0.517554
Iteration 4: x = 0.474754, V(x) = 2.477430
The minimum volume is 2.584435.

```

9) Other Problems(LAB9)

Q1)

MATLAB CODE:

```

%21BCE7727
%M Gyanada Chowdary
tic
Var = {'x1', 'x2', 's1', 's2', 'Sol'};
C = [6 3 0 0 0];
A = [-3 -5 ; -4 -3];
b = [-50;-60]
m = eye(size(A, 1))
W = [A m b];
BV = [];
for j = 1:size(m, 2)
    for i = 1:size(W, 2)
        if W(:, i) == m(:, j)

```

```

BV = [BV i];
end
end
end
disp(BV);
Q = W(:, BV);
W = inv(Q) * W;
ZjCj = C(BV) * W - C;
Zcj = [ZjCj; W]
Dual = array2table(Zcj);
Dual.Properties.VariableNames(1:size(Zcj, 2)) = Var
RUN = true;
while RUN
SOL = W(:, end);
if any(SOL < 0);
fprintf('The current BFS is not FEASIBLE \n')
[LeaVal, pvt_row] = min(SOL);
fprintf('Leaving Row = %d \n', pvt_row);
ROW = W(pvt_row, 1:end - 1);
ZJ = ZjCj(:, 1:end - 1);
for i = 1:size(ROW, 2)
if ROW(i) < 0
ratio(i) = abs(ZJ(i) ./ ROW(i));
else
ratio(i) = inf;
end
end
[minVAL, pvt_col] = min(ratio);
fprintf('Entering Variable = %d \n', pvt_col);
%BV
fprintf('Basic Variables (BV) =')
BV(pvt_row) = pvt_col;
disp(Var(BV));

```

```

pvt_key = W(pvt_row, pvt_col);
W(pvt_row, :) = W(pvt_row, :) ./ pvt_key;
for i = 1:size(W, 1)
    if i ~= pvt_row
        W(i, :) = W(i, :) - W(i, pvt_col) .* W(pvt_row, :);
    end
end
ZjCj = C(BV) * W - C;
Zcj = [ZjCj; W]
Dual = array2table(Zcj);
Dual.Properties.VariableNames(1:size(Zcj, 2)) = Var
else
    RUN = false;
    fprintf('The current BFS is FEASIBLE and OPTIMAL\n')
end
end

```

```

>> %21BCE7727
%M Gyanada Chowdary
tic
Var = {'x1', 'x2', 's1', 's2', 'Sol'};
C = [6 3 0 0 0];
A = [-3 -5 ; -4 -3];
b = [-50;-60]
m = eye(size(A, 1))
W = [A m b];
BV = [];
for j = 1:size(m, 2)
    for i = 1:size(W, 2)
        if W(:, i) == m(:, j)
            BV = [BV i];
        end
    end
end
disp(BV);
Q = W(:, BV);
W = inv(Q) * W;
ZjCj = C(BV) * W - C;
Zcj = [ZjCj; W]
Dual = array2table(Zcj);
Dual.Properties.VariableNames(1:size(Zcj, 2)) = Var
RUN = true;
while RUN
    SOL = W(:, end);
    if any(SOL < 0);
        fprintf('The current BFS is not FEASIBLE \n')
    end
end

```

```

[LeaVal, pvt_row] = min(SOL);
fprintf('Leaving Row = %d \n', pvt_row);
ROW = W(pvt_row, 1:end - 1);
ZJ = ZjCj(:, 1:end - 1);
for i = 1:size(ROW, 2)
    if ROW(i) < 0
        ratio(i) = abs(ZJ(i) ./ ROW(i));
    else
        ratio(i) = inf;
    end
end
[minVAL, pvt_col] = min(ratio);
fprintf('Entering Variable = %d \n', pvt_col);
%BV
fprintf('Basic Variables (BV) =')
BV(pvt_row) = pvt_col;
disp(Var(BV));
pvt_key = W(pvt_row, pvt_col);
W(pvt_row, :) = W(pvt_row, :) ./ pvt_key;
for i = 1:size(W, 1)
    if i ~= pvt_row
        W(i, :) = W(i, :) - W(i, pvt_col) .* W(pvt_row, :);
    end
end
ZjCj = C(BV) * W - C;
Zcj = [ZjCj; W]
Dual = array2table(Zcj);
Dual.Properties.VariableNames(1:size(Zcj, 2)) = Var
else
    RUN = false;
    fprintf('The current BFS is FEASIBLE and OPTIMAL\n')
end

end

F_BFS = zeros(1, size(W, 2));
F_BFS(BV) = W(:, end);
F_BFS(end) = sum(F_BFS .* C);
OptimalBFS = array2table(F_BFS);
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS, 2)) = Var
Elapsed_time = toc

```

Output:

b =

-50
-60

m =

1 0
0 1

3 4

Zcj =

-6 -3 0 0 0
-3 -5 1 0 -50
-4 -3 0 1 -60

Dual =

3×5 [table](#)

x1	x2	s1	s2	Sol
-6	-3	0	0	0
-3	-5	1	0	-50
-4	-3	0	1	-60

The current BFS is not FEASIBLE

Leaving Row = 2

Entering Variable = 2

Basic Variables (BV) = {'s1'} {'x2'}

Zcj =

-2.0000 0 0 -1.0000 60.0000
3.6667 0 1.0000 -1.6667 50.0000
1.3333 1.0000 0 -0.3333 20.0000

Dual =

3×5 [table](#)

x1	x2	s1	s2	Sol
-2	0	0	-1	60
3.6667	0	1	-1.6667	50
1.3333	1	0	-0.3333	20

The current BFS is FEASIBLE and OPTIMAL

```
OptimalBFS =

1×5 table

    x1    x2    s1    s2    Sol
    —    —    —    —    —
    0    20    50    0    60

Elapsed_time =

0.1415
```

Q2)

MATLAB CODE:

```
%21BCE7727
%M Gyanada Chowdary
Variables = {'x','y','z','s_1','s_2','A_1','A_2','Sol'};
M = 5000;
Cost = [2 3 4 0 0 -M -M 0];
A = [3 1 4 1 0 0 0 600;
2 4 2 0 -1 1 0 480;
2 3 3 0 0 0 1 540];
s = eye(size(A,1));
BV = [];
for j=1:size(s,2)
for i=1:size(A,2)
if A(:,i)==s(:,j)
BV = [BV i];
end
end
end
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A-Cost;
ZCj = [ZjCj;A];
SimpTable = array2table(ZCj);
SimpTable.Properties.VariableNames(1:size(ZCj,2)) = Variables
```

```

RUN = true;

while RUN

%% FINDING THE ENTERING VARIABLE

ZC = ZjCj(:,1:end-1);

if any(ZC<0);

fprintf(' The Current BFS is NOT Optimal \n ');

[Entval, pvt_col]= min(ZC);

fprintf('Entering Column = %d \n',pvt_col);

%% FINDING THE LEAVING VARIABLE

sol = A(:,end);

Column = A(:,pvt_col);

if all(Column)<=0

fprintf('Solution is UNBOUNDED \n')

else

Har = find(Column > 0);

ratio = inf.*ones(1,length(sol));

ratio(Har)=sol(Har)./Column(Har);

for i=1:size(Column,1)

if Column(i)>0

ratio(i)=sol(i)./Column(i);

else

ratio(i)=inf;

end

end

[minR,pvt_row] = min(ratio);

fprintf('Leaving Row = %d \n',pvt_row);

%% UPDATE THE BV & TABLE

BV(pvt_row) = pvt_col;

B = A(:,BV);

A = inv(B)*A;

ZjCj = Cost(BV)*A - Cost;

%% For Print Table

ZCj = [ZjCj;A];

```

```

TABLE = array2table(ZCj);
TABLE.Properties.VariableNames(1:size(ZCj,2)) = Variables
end
else
RUN = false;
fprintf('==== CURRENT BFS IS OPTIMAL ==== \n');
end
end
FINAL_BFS = zeros(1,size(A,2));
FINAL_BFS(BV) = A(:,end);
FINAL_BFS(end) = sum(FINAL_BFS.*Cost);
OptimalBFS = array2table(FINAL_BFS);
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS,2)) = Variables

```

```

>> %21BCE7727
%M Gyanada Chowdary
Variables = {'x','y','z','s_1','s_2','A_1','A_2','Sol'};
M = 5000;
Cost = [2 3 4 0 0 -M -M 0];
A = [3 1 4 1 0 0 0 600;
2 4 2 0 -1 1 0 480;
2 3 3 0 0 0 1 540];
s = eye(size(A,1));
BV = [];
for j=1:size(s,2)
for i=1:size(A,2)
if A(:,i)==s(:,j)
BV = [BV i];
end
end
end
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A-Cost;
ZCj = [ZjCj;A];
SimpTable = array2table(ZCj);
SimpTable.Properties.VariableNames(1:size(ZCj,2)) = Variables
RUN = true;
while RUN
%% FINDING THE ENTERING VARIABLE
ZC = ZjCj(:,1:end-1);
if any(ZC<0);
fprintf(' The Current BFS is NOT Optimal \n ');
[Entval, pvt_col]= min(ZC);
fprintf('Entering Column = %d \n',pvt_col);

```



```

%% FINDING THE LEAVING VARIABLE
sol = A(:,end);
Column = A(:,pvt_col);
if all(Column)<=0
fprintf('Solution is UNBOUNDED \n')
else
Har = find(Column > 0);
ratio = inf.*ones(1,length(sol));
ratio(Har)=sol(Har)./Column(Har);
for i=1:size(Column,1)
if Column(i)>0
ratio(i)=sol(i)./Column(i);
else
ratio(i)=inf;
end
end
[minR,pvt_row] = min(ratio);
fprintf('Leaving Row = %d \n',pvt_row);
%% UPDATE THE BV & TABLE
BV(pvt_row) = pvt_col;
B = A(:,BV);
A = inv(B)*A;
ZjCj = Cost(BV)*A - Cost;
%% For Print Table
ZCj = [ZjCj;A];
TABLE = array2table(ZCj);
TABLE.Properties.VariableNames(1:size(ZCj,2)) = Variables
end
else
RUN = false;
fprintf(' ==== CURRENT BFS IS OPTIMAL ==== \n');
end

end

FINAL_BFS = zeros(1,size(A,2));
FINAL_BFS(BV) = A(:,end);
FINAL_BFS(end) = sum(FINAL_BFS.*Cost);
OptimalBFS = array2table(FINAL_BFS);
OptimalBFS.Properties.VariableNames(1:size(OptimalBFS,2)) = Variables

```

SimpTable =

4×8 [table](#)

<u>x</u>	<u>y</u>	<u>z</u>	<u>s_1</u>	<u>s_2</u>	<u>A_1</u>	<u>A_2</u>	<u>Sol</u>
-20002	-35003	-25004	0	5000	0	0	-5.1e+06
3	1	4	1	0	0	0	600
2	4	2	0	-1	1	0	480
2	3	3	0	0	0	1	540

The Current BFS is NOT Optimal

Entering Column = 2

Leaving Row = 2

TABLE =

4×8 [table](#)

<u>x</u>	<u>y</u>	<u>z</u>	<u>s_1</u>	<u>s_2</u>	<u>A_1</u>	<u>A_2</u>	<u>Sol</u>
-2500.5	0	-7502.5	0	-3750.8	8750.8	0	-8.9964e+05
2.5	0	3.5	1	0.25	-0.25	0	480
0.5	1	0.5	0	-0.25	0.25	0	120
0.5	0	1.5	0	0.75	-0.75	1	180

The Current BFS is NOT Optimal

Entering Column = 3

Leaving Row = 3

TABLE =

4×8 [table](#)

<u>x</u>	<u>y</u>	<u>z</u>	<u>s_1</u>	<u>s_2</u>	<u>A_1</u>	<u>A_2</u>	<u>Sol</u>
0.33333	0	0	0	0.5	4999.5	5001.7	660
1.3333	0	4.4409e-16	1	-1.5	1.5	-2.3333	60
0.33333	1	2.7756e-17	0	-0.5	0.5	-0.33333	60
0.33333	0	1	0	0.5	-0.5	0.66667	120

==== CURRENT BFS IS OPTIMAL ====

OptimalBFS =

1×8 [table](#)

<u>x</u>	<u>y</u>	<u>z</u>	<u>s_1</u>	<u>s_2</u>	<u>A_1</u>	<u>A_2</u>	<u>Sol</u>
0	60	120	60	0	0	0	660

-----END-----

