

assignment_9

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1/2. Maximize: $Z = P(\text{Total Profit}) - 6(\text{Change in employment level}) - 3(\text{Decrease in next year's earning})$ Maximize:
 $Z = P - 6y_{1+} - 6y_{1-} - 3y_{2-}$

$x_1 = \text{Product1}$ $x_2 = \text{Product2}$ $x_3 = \text{Product3}$ $y_{1+} = \text{increase in employment}$ $y_{1-} = \text{decrease in employment}$ $y_{2-} = \text{decrease in next year's earnings}$

$(y_{1+} - y_{1-}) = 6x_1 + 4x_2 + 5x_3 - 50$ $(y_{2+} - y_{2-}) = 8x_1 + 7x_2 + 5x_3 - 75$ $y_{2+} = 0$ #no harm in exceeding 75 $P = 20x_1 + 15x_2 + 25x_3$

Maximize: $Z = P - 6y_{1+} - 6y_{1-} - 3y_{2-}$

$6x_1 + 4x_2 + 5x_3 - (y_{1+} - y_{1-}) = 50$ $8x_1 + 7x_2 + 5x_3 - (y_{2+} - y_{2-}) = 75$ $P = 20x_1 + 15x_2 + 25x_3$ $x_j \geq 0$, $y_{i+} \geq 0$, $y_{i-} \geq 0$, $y_{2-} < Z$

#3 #I tried to use an LP file, however I could not get my computer to read. I will append to assignment anyways.

```
# 6 decision variables, 0 constraints
library(lpSolveAPI)
decision = make.lp(0,6)
```

```
set.objfn(decision, c(20,15,25,-6,-6,-3))
lp.control(decision, sense = 'max')
```

```

## $anti.degen
## [1] "fixedvars" "stalling"
##
## $basis.crash
## [1] "none"
##
## $bb.depthlimit
## [1] -50
##
## $bb.floorfirst
## [1] "automatic"
##
## $bb.rule
## [1] "pseudononint" "greedy"          "dynamic"          "rcostfixing"
##
## $break.at.first
## [1] FALSE
##
## $break.at.value
## [1] 1e+30
##
## $epsilon
##          epsb          epsd          epsel          epsint epsperturb          epspivot
##          1e-10          1e-09          1e-12          1e-07          1e-05          2e-07
##
## $improve
## [1] "dualfeas" "thetagap"
##
## $infinite
## [1] 1e+30
##
## $maxpivot
## [1] 250
##
## $mip.gap
## absolute relative
##          1e-11          1e-11
##
## $negrange
## [1] -1e+06
##
## $obj.in.basis
## [1] TRUE
##
## $pivoting
## [1] "devex"          "adaptive"
##
## $presolve
## [1] "none"
##
## $scalelimit
## [1] 5

```

```
##
## $scaling
## [1] "geometric"    "equilibrate" "integers"
##
## $sense
## [1] "maximize"
##
## $simplextype
## [1] "dual"    "primal"
##
## $timeout
## [1] 0
##
## $verbose
## [1] "neutral"
```

```
add.constraint(decision, c(6,4,5,1,-1,0), "=", 50) #constraint y1
add.constraint(decision, c(8,7,5,0,0,1), ">=", 75) #constraint y2
```

```
Rownames = c('PX1','PX2','PX3','Y1M','Y1P','Y2M')
Colnames = c('y1','y2')
```

```
decision
```

```
## Model name:
##           C1      C2      C3      C4      C5      C6
## Maximize   20     15     25     -6     -6     -3
## R1         6      4      5      1     -1      0    =   50
## R2         8      7      5      0      0      1   >=   75
## Kind       Std     Std     Std     Std     Std     Std
## Type       Real    Real    Real    Real    Real    Real
## Upper      Inf     Inf     Inf     Inf     Inf     Inf
## Lower      0       0       0       0       0       0
```

```
solve(decision)
```

```
## [1] 0
```

```
get.objective(decision)
```

```
## [1] 225
```

```
get.variables(decision)
```

```
## [1] 0 0 15 0 25 0
```

```
get.constraints(decision)
```

```
## [1] 50 75
```

Maximum = 225 = $0x_1 + 0x_2 + 15x_3 - 0y_1m - 25y_1p + 0y_2m$ 225 = $15(25) - 25(6)$

Profit = 225 million dollars Product 3 = 15 units Labor = Change (grow) Earnings = no decrease