

Prática 11



(1)

T2 08/09 I.3

Tipos	Assemblagem (A_i)	Polimento (P_i)	Empacotamento (E_i)	Lucro (L_i)
1	2	3	2	1.5
2	4	2	3	2.5
3	3	3	2	3.0
4	7	4	5	4.0

Tempo total: 10.000 mins assemblagem
 50.000 mins polimento
 60.000 mins empacotamento

x_1, x_2, x_3, x_4
 $x_i \rightarrow$ quantidade produzida do produto i

$$\max \sum_{i=1}^4 L_i \cdot x_i$$

$$\text{st} \quad \sum_{i=1}^4 A_i \cdot x_i \leq 10.000$$

$$\sum_{i=1}^4 P_i \cdot x_i \leq 50.000$$

$$\sum_{i=1}^4 E_i \cdot x_i \leq 60.000$$

R2 08/09 I.3

Quantidade mínima por nutriente por kg

Nutriente	A	B	C	D
qt	90	50	20	2

Ingrediente	A	B	C	D	Custo
I1 (g/kg)	100	80	40	10	40
I2 (g/kg)	200	150	20	0	60
E	0	0	0	0	0

$$\min 40x_1 + 60x_2$$

$$100x_1 + 200x_2 \geq 90$$

$$80x_1 + 150x_2 \geq 50$$

$$40x_1 + 20x_2 \geq 20$$

$$10x_1 \geq 2$$

$$x_1 + x_2 + x_3 = 1$$

$$x_1, x_2, x_3 \geq 0$$

Variáveis do problema:

x_1 - quantidade de I1 fm/kg

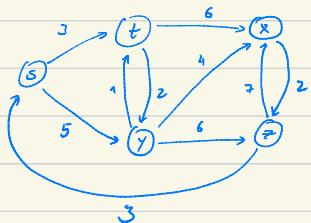
x_2 - " " I2 fm/kg

x_3 - " " E fm/kg

2

Ex 29.2-2

- Caminho mais curto entre $s \circ g$

max d_g

$d_s = 0$

$d_t \leq d_s + 3$

$d_y \leq d_s + 5$

$d_t \leq d_y + 1$

$d_y \leq d_x + 2$

$d_x \leq d_t + 6$

$d_x \leq d_y + 4$

$d_x \leq d_z + 7$

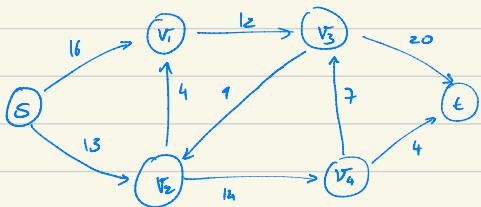
$d_z \leq d_x + 2$

$d_z \leq d_y + 6$

$d_s \leq d_z + 3$

$d_x, d_s, d_t, d_y, d_z \geq 0$

Ex 29.2-4

max $f_{s1} + f_{s2}$

$0 \leq f_{s1} \leq 16$

$f_{s1} + f_{z1} = f_{13}$

$0 \leq f_{s2} \leq 13$

$f_{s2} + f_{z2} = f_{21} + f_{24}$

$0 \leq f_{13} \leq 12$

$f_{13} + f_{43} = f_{3t} + f_{32}$

$0 \leq f_{21} \leq 4$

$f_{24} = f_{43} + f_{4t}$

$0 \leq f_{46} \leq 4$

Ex 29.1-4

min $2x_1 + 7x_2 + x_3$

st $x_1 - x_3 = 7$

$3x_1 + x_2 \geq 24$

$x_2 \geq 0$

$x_3 \leq 0$

$x_1 = x_1^+ - x_1^-$

$x_3 = -x_3^+$

\downarrow

min $2(x_1^+ - x_1^-) + 7x_2 - x_3^+$

$x_1^+ - x_1^- + x_3^+ = 7$

$3(x_1^+ - x_1^-) + x_2 \geq 24$

$x_2, x_1^+, x_1^-, x_3^+ \geq 0$

 \Downarrow

max $-2x_1^+ + 2x_1^- - 7x_2 + x_3^+$

$x_1^+ - x_1^- + x_3^+ \leq 7$

$-x_1^+ + x_1^- - x_3^+ \leq -7$

$-3x_1^+ + 3x_1^- - x_2 \leq -24$

$x_1^+, x_1^-, x_2, x_3^+ \geq 0$

$$\begin{cases} \min & 2x_1^+ - 2x_1^- + 7x_2 - x_3^+ \\ & x_1^+ - x_1^- + x_3^+ \leq 7 \\ & -x_1^+ + x_1^- - x_3^+ \leq -7 \\ & -3x_1^+ + 3x_1^- - x_2 \leq -24 \\ & x_1^+, x_1^-, x_2, x_3^+ \geq 0 \end{cases}$$

(3)

T2 08/09 I.1

$$\min -x_1 - 2x_2 + x_3$$

$$\text{s.t. } 2x_1 + x_2 + x_3 \leq 14$$

$$-4x_1 - 2x_2 - 3x_3 \geq -28$$

$$2x_1 + 5x_2 + 5x_3 \leq 30$$

$$x_1, x_2, x_3 \geq 0$$

$$\max x_1 + 2x_2 - x_3$$

$$\text{s.t. } 2x_1 + x_2 + x_3 \leq 14$$

$$4x_1 + 2x_2 + 3x_3 \leq 28$$

$$2x_1 + 5x_2 + 5x_3 \leq 30$$

$$x_1, x_2, x_3 \geq 0$$

$$z = x_1 + \boxed{2x_2} - x_3$$

$$s_1 = 14 - 2x_1 - x_2 - x_3 \quad 14/1 = 14$$

$$s_2 = 28 - 4x_1 - 2x_2 - 3x_3 \quad 28/2 = 14$$

$$\boxed{s_3} = 30 - 2x_1 - 5x_2 - 5x_3 \quad 30/5 = 6$$

↓

$$z = 1z + \boxed{1/5 \cdot x_1} - 3x_3 - 2/5 \cdot s_3$$

$$\boxed{s_1} = 8 - 8/5 \cdot x_1 + 1/5 \cdot s_3 \rightarrow 8 \times \frac{5}{8} = 5$$

$$s_2 = 16 - 16/5 \cdot x_1 - x_3 + 2/5 \cdot s_3 \rightarrow 16 \times \frac{5}{16} = 5$$

$$x_2 = 6 - 2/5 \cdot x_1 - x_3 - 1/5 \cdot s_3 \rightarrow 6 \times \frac{5}{2} = 3 \times 5 = 15$$

↓

$$z = 13 - 3x_3 - 15/40 \cdot s_3 - 1/8 \cdot s_1$$

$$x_1 = 5 \quad 0 + 1/8 \cdot s_3 - 5/8 \cdot s_1$$

$$s_2 = 0 - x_3 + 0 + 2s_1$$

$$x_2 = 4 - x_3 - 1/4 \cdot s_3 + 1/4 \cdot s_1 \quad \text{Optimal: } -13$$

$$\text{Sol: } (5, 4, 0)$$

R2 08/09 I.1

$$\min 100 + x_1 - 5x_2 + 2x_3$$

$$\text{s.t. } x_1 + 3x_2 \leq 50$$

$$x_1 + 2x_2 + x_3 \leq 50$$

$$x_1 + x_3 \leq 72$$

$$x_1, x_2, x_3 \geq 0$$

$$\max -x_1 + 5x_2 - 2x_3$$

$$x_1 + 3x_2 \leq 50$$

$$x_1 + 2x_2 + x_3 \leq 50$$

$$x_1 + x_3 \leq 72$$

$$x_1, x_2, x_3 \geq 0$$

$$\begin{aligned} z &= -x_1 + 5x_2 - 2x_3 \\ \frac{5}{3}s_1 &= 50 - x_1 - 3x_2 \quad \frac{50}{3} < 17 \\ -\frac{2}{3}s_3 &= 50 - x_1 - 2x_2 - x_3 \quad \frac{50}{2} = 25 \\ s_3 &= 72 - x_1 - x_3 \end{aligned}$$

$$z = 250/3 - 8/3 x_1 - 2x_3 - 5/3 s_1$$

$$x_2 = 50/3 - 1/3 x_1 - 1/3 s_1$$

$$s_2 = 50/3 - 1/3 x_1 - x_3 + 2/3 s_1$$

$$s_3 = 72 - x_1 - x_3$$

$$\bullet 100 - 250/3 = \frac{300 - 250}{3} = \frac{50}{3}$$

$$(x_1^*, x_2^*, x_3^*) = (0, 50/3, 0)$$