

## Thrift Store

In [5]:

Pkg.add("Cbc")

INFO: Nothing to be done

In [125]:

```
using JuMP
using Cbc
m = Model(solver=CbcSolver())
@variable(m, X[1:4] >= 0, Int)
coin_val = zeros(4)
weight    = zeros(4)

coin_val[1] = 1
coin_val[2] = 5
coin_val[3] = 10
coin_val[4] = 25

weight[1]    = 2.5
weight[2]    = 5.0
weight[3]    = 2.268
weight[4]    = 5.67

@constraint(m, transpose(coin_val) * X .== 99)
@objective(m, Min, sum(weight[i] * X[i] for i = 1:4))
solve(m)

v = getobjectivevalue(m)
opt = getvalue(X)
println("Pennies: ", opt[1])
println("Nickles: ", opt[2])
println("Dimes: ", opt[3])
println("Quarters: ", opt[4])
println("Minimal weight: ", v)
```

Pennies: 4.0  
Nickles: 0.0  
Dimes: 7.0000000000000001  
Quarters: 1.0  
Minimal weight: 31.546

## Comquat Computers

In [126]:

```
m = Model(solver=CbcSolver())
@variable(m, X[1:4] >= 0, Int)
@variable(m, W[1:4], Bin)

Max          = [10000, 8000, 9000, 6000]
Unit_Cost    = [1000, 1700, 2300, 2900]
Plant_Cost   = [9000000, 5000000, 3000000, 1000000]
Production_Max = 20000
Sell_Price   = 3500

pc = @expression(m, sum(X[i] for i = 1:4))
oc = @expression(m, sum(W[i] * Plant_Cost[i] for i = 1:4))
uc = @expression(m, sum(X[i] * Unit_Cost[i] for i = 1:4))
@constraint(m, pc <= Production_Max)

for i = 1:4
    @constraint(m, X[i] <= Max[i]*W[i])
end

@objective(m, Max, Sell_Price * pc - (oc + uc))
solve(m)
println("Maximum profit: ", getobjectivevalue(m))
x = getvalue(X)
println("Computers produced per plant")
for i = 1:4
    println("Plant ", i, ": ", x[i])
end
```

Maximum profit: 2.56e7  
Computers produced per plant  
Plant 1: 10000.0  
Plant 2: 8000.0  
Plant 3: 0.0  
Plant 4: 2000.0

## Abc Investments

```
In [127]: m = Model(solver=CbcSolver())
@variable(m, X[1:6] >= 0)
@variable(m, W[1:6], Bin)
Total_Investment = @expression(m, sum(X[i] for i = 1:6));
```

```
In [128]: Lower = [3, 2, 9, 5, 12, 4]
Upper = [27, 12, 35, 15, 46, 18]
Investment_Max = 80

@constraint(m, X[2] + X[4] + X[6] >= X[5])
@constraint(m, W[3] <= W[6])
@constraint(m, Total_Investment <= Investment_Max)

for i = 1:6
    @constraint(m, X[i] <= Upper[i]*W[i])
    @constraint(m, X[i] >= Lower[i]*W[i])
end
```

```
In [129]: Exp_Return = [13, 9, 17, 10, 22, 12]

@objective(m, Max, sum(X[i]*Exp_Return[i]*(1/100) for i = 1:6))
solve(m)
```

Out[129]: :Optimal

```
In [130]: v = getobjectivevalue(m)
x = getvalue(X)
println("Maximum expected return: ", v)
println("Amount invested in each option")
for i = 1:6
    println("Option ", i, ": ", x[i])
end
```

Maximum expected return: 13.5000000000000002  
Amount invested in each option  
Option 1: 0.0  
Option 2: 0.0  
Option 3: 34.999999999999999  
Option 4: 5.0000000000000001  
Option 5: 22.5000000000000004  
Option 6: 17.5000000000000004

## Lights Out

```
In [131]: #Generate a random beginning grid
gen = zeros(7,7)
Grid = zeros(5,5)
for i = 2:6
    for j = 2:6
        gen[i,j] = abs(rand(Int) % 31) # rand button presses on a device. should be invertible
    end
end

for i = 1:5
    for j = 1:5
        l = i + 1
        k = j + 1
        Grid[i,j] = (gen[l,k] + gen[l-1,k] + gen[l+1,k] + gen[l,k-1] + gen[l,k+1]) % 2
    end
end
Grid
```

Out[131]: 5×5 Array{Float64,2}:  
 0.0 0.0 1.0 1.0 0.0  
 0.0 1.0 0.0 0.0 0.0  
 1.0 1.0 1.0 0.0 0.0  
 0.0 0.0 0.0 0.0 1.0  
 0.0 1.0 0.0 0.0 0.0

```
In [132]: m = Model(solver=CbcSolver())
@variable(m, press[1:7,1:7], Bin) #1 if we press the button located at i,j. else it is 0.
@variable(m, W[1:5,1:5,1:2], Bin) #forces each square to be a sum of on,off pairs
@variable(m, out[1:5,1:5] >= 0, Int)
```

Out[132]:  $out_{ij} \geq 0, \in \mathbb{Z}, \quad \forall i \in \{1,2,3,4,5\}, j \in \{1,2,3,4,5\}$

```
In [133]: for i = 1:7
    @constraint(m, press[1,i] == 0)
    @constraint(m, press[7,i] == 0)
end
for i = 2:6
    @constraint(m, press[i,1] == 0)
    @constraint(m, press[i,7] == 0)
end
```

```
In [134]: for i = 1:5
          for j = 1:5
              l = i + 1
              k = j + 1
              @constraint(m, out[i,j] == Grid[i,j] + press[l,k] + press[l-1,k] + press[l+1,k] + press[l,k-1] +
press[l,k+1])
              @constraint(m, out[i,j] == 2*W[i,j,1] + 4*W[i,j,2])
              @constraint(m, 0 <= out[i,j] <= 6)  #6 is max number of flips possible
          end
      end
```

```
In [135]: @objective(m, Min, sum(press[i,j] for i = 2:6, j = 2:6))
          solve(m)
```

Out[135]: :Optimal

```
In [136]: println("Below is the minimal amount of button presses which will solve the puzzle.")
          println("The outer rows and columns are padding.")
          getvalue(press)
```

Below is the minimal amount of button presses which will solve the puzzle.  
The outer rows and columns are padding.

Out[136]: 7×7 Array{Float64,2}:  
0.0 0.0 0.0 0.0 0.0 0.0 0.0  
0.0 0.0 0.0 1.0 0.0 0.0 0.0  
0.0 0.0 1.0 0.0 0.0 0.0 0.0  
0.0 1.0 0.0 0.0 0.0 0.0 0.0  
0.0 0.0 1.0 1.0 0.0 0.0 0.0  
0.0 0.0 0.0 0.0 1.0 1.0 0.0  
0.0 0.0 0.0 0.0 0.0 0.0 0.0