

Homework 6

[All LP programming done in LINDO]

1. Shortest Paths using LP:

a) Find the distance of the shortest path from G to C in the graph below.

The shortest path from G to C is 16, from G to H to B to C.

Lindo Code:

```
max dc
ST
    dg = 0
    dh - dg <= 3
    da - dh <= 4
    db - dh <= 9
    db - da <= 8
    df - da <= 10
    da - df <= 5
    db - df <= 7
    dc - df <= 3
    de - df <= 2
    dc - db <= 4
    dd - dc <= 3
    de - dd <= 25
    dd - de <= 9
    dd - dg <= 2
    dg - de <= 7
    de - db <= 10
    df - dd <= 18
END
```

Output:

```
LP OPTIMUM FOUND AT STEP      6

                OBJECTIVE FUNCTION VALUE
    1)            16.000000

VARIABLE          VALUE          REDUCED COST
DC              16.000000           0.000000
DG               0.000000           0.000000
DH               3.000000           0.000000
DA               4.000000           0.000000
DB              12.000000           0.000000
DF              13.000000           0.000000
DE               0.000000           0.000000
DD               0.000000           0.000000
```

b) Find the distances of the shortest paths from G to all other vertices.

The shortest distances from G are:

A: 7
 B: 12
 C: 16
 D: 2
 E: 19
 F: 17
 G: 0
 H: 3

2. Product Mix: Acme Industries produces four types of men's ties using three types of material. Your job is to determine how many of each type of tie to make each month. The goal is to maximize profit, profit per tie = selling price - labor cost – material cost. Formulate the problem as a linear program with an objective function and all constraints. Determine the optimal solution for the linear program using any software you want. What are the optimal numbers of ties of each type to maximize profit? Include a copy of the code and output.

To reach the maximum profit of \$120,196.00, the company should produce these quantities of ties:

Silk: 7,000
Polyester: 13,625
Blend 1: 13,100
Blend 2: 8,500

Before simplifying, the objective function looks like this:

$$6.7s + 3.55p + 4.31b + 4.81c - 2.5s - 0.48p - 0.75b - 0.81c - 0.75(s + p + b + c)$$

(selling price x each product) – (material cost x each product) – (labor cost x each product)

After simplifying:

$$3.45s + 2.32p + 2.81b + 3.25c$$

And operates under these constraints:

The number of silk ties must be between 6,000 and 7000 (this max is below the available silk yardage)

The number of polyester ties must be between 10,000 and 14,000

The number of blend 1 ties must be between 13,000 and 16,000

The number of blend 2 ties must be between 6,000 and 8,500

The polyester, blend 1, and blend 2 ties must not use more than 2,000 yards of polyester

The blend 1 and blend 2 ties must not use more than 1,250 yards of cotton

```
max 3.45s + 2.32p + 2.81b + 3.25c
ST
    s >= 6000
    s <= 7000
    p >= 10000
    p <= 14000
    b >= 13000
    b <= 16000
    c >= 6000
    c <= 8500
    0.08p + 0.05b + 0.03c <= 2000
    0.05b + 0.07c <= 1250
END|
```

LP OPTIMUM FOUND AT STEP 1|

OBJECTIVE FUNCTION VALUE

1) 120196.0

VARIABLE	VALUE	REDUCED COST
S	7000.000000	0.000000
P	13625.000000	0.000000
B	13100.000000	0.000000
C	8500.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	1000.000000	0.000000
3)	0.000000	3.450000
4)	3625.000000	0.000000
5)	375.000000	0.000000
6)	100.000000	0.000000
7)	2900.000000	0.000000
8)	2500.000000	0.000000
9)	0.000000	0.476000
10)	0.000000	29.000000
11)	0.000000	27.200001

NO. ITERATIONS= 1

3. Transshipment Model: Determine the number of refrigerators to be shipped plants to warehouses and then warehouses to retailers to minimize the cost. Formulate the problem as a linear program with an objective function and all constraints. Determine the optimal solution for the linear program using any software you want. What are the optimal shipping routes and minimum cost. Include a copy of the code and output.

The minimum cost is 17,100 and it involves using the routes in this manner:

Route	Cost	Route	Cost
A	150	K	150
C	200	L	100
D	250	O	200
F	150	P	200
G	100	T	150
I	150	U	100
J	100		

LP OPTIMUM FOUND AT STEP 2		
OBJECTIVE FUNCTION VALUE		
1)	17100.00	
VARIABLE	VALUE	REDUCED COST
A	150.000000	0.000000
B	0.000000	8.000000
C	200.000000	0.000000
D	250.000000	0.000000
E	0.000000	2.000000
F	150.000000	0.000000
G	100.000000	0.000000
H	0.000000	7.000000
I	150.000000	0.000000
J	100.000000	0.000000
K	150.000000	0.000000
L	100.000000	0.000000
M	0.000000	5.000000
N	0.000000	2.000000
O	200.000000	0.000000
P	200.000000	0.000000
Q	0.000000	1.000000
R	0.000000	7.000000
S	0.000000	3.000000
T	150.000000	0.000000
U	100.000000	0.000000

Plant-to-Warehouse Variable Key:

Cost	W1	W2	W3
P1	A	B	
P2	C	D	
P3	E	F	G
P4		H	I

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	1.000000
3)	0.000000	0.000000
4)	0.000000	0.000000
5)	0.000000	1.000000
6)	0.000000	-16.000000
7)	0.000000	-17.000000
8)	0.000000	-18.000000
9)	0.000000	-16.000000
10)	0.000000	-18.000000
11)	0.000000	-21.000000
12)	0.000000	-15.000000
13)	0.000000	-11.000000
14)	0.000000	-8.000000
15)	0.000000	-9.000000
16)	150.000000	0.000000
17)	0.000000	0.000000
18)	200.000000	0.000000
19)	250.000000	0.000000
20)	0.000000	0.000000
21)	150.000000	0.000000
22)	100.000000	0.000000
23)	0.000000	0.000000
24)	150.000000	0.000000
25)	100.000000	0.000000
26)	150.000000	0.000000
27)	100.000000	0.000000
28)	0.000000	0.000000
29)	0.000000	0.000000
30)	200.000000	0.000000
31)	200.000000	0.000000
32)	0.000000	0.000000
33)	0.000000	0.000000
34)	0.000000	0.000000
35)	150.000000	0.000000
36)	100.000000	0.000000

Warehouse-to-Retailer Variable Key:

Cost	R1	R2	R3	R4	R5	R6	R7
W1	J	K	L	M			
W2			N	O	P	Q	
W3				R	S	T	U

NO. ITERATIONS= 2

min 10A + 15B + 11C + 8D + 13E + 8F + 9G + 14H + 8I + 5J +
6K + 7L + 10M + 12N + 8O + 10P + 14Q + 14R + 12S + 12T + 6U

ST

A + B <= 150
C + D <= 450
E + F + G <= 250
H + I <= 150

J >= 100
K >= 150
L + N >= 100
M + O + R >= 200
P + S >= 200
Q + T >= 150
U >= 100

A + C + E - J - K - L - M >= 0
B + D + F + H - N - O - P - Q >= 0
G + I - R - S - T - U >= 0

END

4. A Mixture Problem:

(a) Determine the combination of ingredients that minimizes calories but meets all nutritional requirements. Formulate the problem as a linear program with an objective function and all constraints. Determine the optimal solution for the linear program using any software you want. What is the cost of the low calorie salad?

The lowest calorie count for a salad that meets all nutritional requirements is 114.7541 and it contains:

Lettuce: ~58.5 grams
Smoked Tofu: ~87.8 grams

The cost of this low calorie salad is ~\$2.33

LP OPTIMUM FOUND AT STEP 12

Ingredient	Name
Tomato	TO
Lettuce	LT
Spinach	SP
Carrot	CT
Sunflower Seeds	SF
Smoked Tofu	ST
Chickpeas	CP
Oil	OL

OBJECTIVE FUNCTION VALUE

1) 114.7541

VARIABLE	VALUE	REDUCED COST
TO	0.000000	16.901640
LT	0.585480	0.000000
SP	0.000000	14.513662
CT	0.000000	36.289616
SF	0.000000	408.387970
ST	0.878220	0.000000
CP	0.000000	97.551910
OL	0.000000	886.404358

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	-7.650273
3)	2.508197	0.000000
4)	3.491803	0.000000
5)	0.022248	0.000000
6)	78.220139	0.000000
7)	2.327283	0.000000
8)	0.000000	-6.010929

NO. ITERATIONS= 12

min 21TO + 16LT + 40SP + 41CT + 585SF + 120ST + 164CP + 884OL

ST

0.85TO + 1.62LT + 2.86SP + 0.93CT + 23.4SF + 16ST + 9CP + 0OL >= 15

0.33TO + 0.20LT + 0.39SP + 0.24CT + 48.7SF + 5ST + 2.6CP + 100OL >= 2

0.33TO + 0.20LT + 0.39SP + 0.24CT + 48.7SF + 5ST + 2.6CP + 100OL <= 8

4.64TO + 2.37LT + 3.63SP + 9.58CT + 15SF + 3ST + 27CP + 0OL >= 4

9TO + 28LT + 65SP + 69CT + 3.8SF + 120ST + 78CP + 0OL <= 200

1TO + 0.75LT + 0.5SP + 0.5CT + 0.45SF + 2.15ST + 0.95CP + 20OL >= 0

LT + SP - 0.4TO - 0.4LT - 0.4SP - 0.4CT - 0.4SF - 0.4ST - 0.4CP - 0.4OL >= 0

END

(b) Determine the combination of ingredients that minimizes cost. Formulate the problem as a linear program with an objective function and all constraints. Determine the optimal solution for the linear program using any software you want. How many calories are in the low cost salad? Include a copy of the code/file with the HW.

The lowest-costing salad has a price of \$1.55 and contains these ingredients in these proportions:

Spinach: ~83.2 grams
 Sunflower Seeds: ~9.6 grams
 Chickpeas: ~115.2 grams

There are 278 calories in this salad.

LP OPTIMUM FOUND AT STEP 4

OBJECTIVE FUNCTION VALUE

1) 1.554133

Ingredient	Name
Tomato	TO
Lettuce	LT
Spinach	SP
Carrot	CT
Sunflower Seeds	SF
Smoked Tofu	ST
Chickpeas	CP
Oil	OL

VARIABLE	VALUE	REDUCED COST
TO	0.000000	1.002081
LT	0.000000	0.402912
SP	0.832298	0.000000
CT	0.000000	0.486914
SF	0.096083	0.000000
ST	0.000000	0.405609
CP	1.152364	0.000000
OL	0.000000	7.281258

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	278.488403	0.000000
3)	0.000000	-0.131261
4)	6.000000	0.000000
5)	0.000000	0.051847
6)	31.576324	0.000000
7)	55.651089	0.000000
8)	0.000000	-0.241358

NO. ITERATIONS= 4

```
min      1TO + 0.75LT + 0.5SP + 0.5CT + 0.45SF + 2.15ST + 0.95CP + 2OL
ST
21TO + 16LT + 40SP + 41CT + 58SF + 120ST + 164CP + 884OL >= 0
0.85TO + 1.62LT + 2.86SP + 0.93CT + 23.4SF + 16ST + 9CP + 0OL >= 15
0.33TO + 0.20LT + 0.39SP + 0.24CT + 48.7SF + 5ST + 2.6CP + 100OL >= 2
0.33TO + 0.20LT + 0.39SP + 0.24CT + 48.7SF + 5ST + 2.6CP + 100OL <= 8
4.64TO + 2.37LT + 3.63SP + 9.58CT + 15SF + 3ST + 27CP + 0OL >= 4
9TO + 28LT + 65SP + 69CT + 3.8SF + 120ST + 78CP + 0OL <= 200
LT + SP - 0.4TO - 0.4LT - 0.4SP - 0.4CT - 0.4SF - 0.4ST - 0.4CP - 0.4OL >= 0
END
```