

LINEAR PROGRAMMING

IE-535

PROJECT REPORT

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Model: 22 (Lumber company)

LP Model:

The lumber company has three sources and five markets. Rail and ship are two alternative modes of transporting the wood, and we need to find the optimal shipping plan such that the overall cost is reduced, while ensuring all the demand is met and sticking to the investment budget set by the company.

The unit costs of transporting by rail are:

	1	2	3	4	5
1	61	72	45	55	66
2	69	78	60	49	56
3	59	66	63	61	47

For ships, there are two components to the cost:

Unit shipping cost:

	1	2	3	4	5
1	31	38	24		35
2	36	43	28	24	31
3		33	36	32	26

Unit investment cost:

	1	2	3	4	5
1	275	303	238		285
2	293	318	270	250	265
3		283	275	268	240

Equivalent uniform annual cost of the ships may be calculated using the formula:

Unit shipping cost + 0.1 * Unit investment cost.

The values obtained are:

	1	2	3	4	5
1	58.5	68.3	47.8		63.5
2	65.3	74.8	55	49	57.5
3		61.3	63.5	58.8	50

Now, in order to derive the cost vector, we need to examine each Source-market pair and identify whether rail or ship provides the cheaper mode of transport.

After doing so, we can arrive at the optimal cost vector which we will use in the code as:

	1	2	3	4	5
1	58.5	68.3	45	55	63.5
2	65.3	74.8	55	49	56
3	59	61.3	63	58.8	47

Now, the linear program may be written as follows:

$$\min \sum_{i=0}^3 \sum_{j=0}^5 c_{ij} \cdot x_{ij}$$

where x_{ij} denotes the number of units of wood (in million board feet) transported from source i to market j , and c_{ij} represents the corresponding cost vector.

s.t

$$x_{11} + x_{12} + x_{13} + x_{14} + x_{15} \leq 10$$

$$x_{21} + x_{22} + x_{23} + x_{24} + x_{25} \leq 20$$

$$x_{31} + x_{32} + x_{33} + x_{34} + x_{35} \leq 15$$

$$x_{11} + x_{21} + x_{31} \geq 7$$

$$x_{12} + x_{22} + x_{32} \geq 11$$

$$x_{13} + x_{23} + x_{33} \geq 9$$

$$x_{14} + x_{24} + x_{34} \geq 10$$

$$x_{15} + x_{25} + x_{35} \geq 8$$

$$x_{ij} \geq 0, \text{ for all } i \text{ and } j$$

Also, to keep within budget, we will have to include an additional constraint related to the investment costs of ships:

$$275 x_{11} + 303 x_{12} + 285 x_{15} + 293 x_{21} + 318 x_{22} + 270 x_{23} + 283 x_{32} + 268 x_{34} \leq 6750$$

We can see that total supply = total demand. So we can use equalities for all the constraints except the last.

Also for convenience $x_{11}, x_{12}, \dots, x_{35}$ have been taken as x_1, x_2, \dots, x_{15} in the code.

Using this formulation, a general LP solver has been coded in Matlab, which can be used to solve any program just by giving the coefficients and constraints. The code is shown below:

CODE:

```
%INPUTS
%Values are entered as per the formulation
%This is the ONLY section of the code that needs to be altered for
%different problems
%signs:
% -1 stands for <=
% 0 stands for =
% 1 stands for >=
A=[1,1,1,1,1,0,0,0,0,0,0,0,0,0,0,0;
   0,0,0,0,0,1,1,1,1,1,0,0,0,0,0,0;
   0,0,0,0,0,0,0,0,0,0,1,1,1,1,1,1;
   1,0,0,0,0,1,0,0,0,0,1,0,0,0,0,0;
   0,1,0,0,0,0,1,0,0,0,0,1,0,0,0,0;
   0,0,1,0,0,0,0,1,0,0,0,0,1,0,0,0;
   0,0,0,1,0,0,0,0,1,0,0,0,0,1,0,0;
   0,0,0,0,1,0,0,0,0,1,0,0,0,0,1,1];
b=[10;20;15;7;11;9;10;8];
c=[58.5,68.3,45,55,63.5,65.3,74.8,55,49,56,59,61.3,63,58.8,47];
signs=[0,0,0,0,0,0,0,0,0,0];

%Calculation of parameters
n_c=size(A,1); %Number of constraints
n_v=size(A,2); %Number of variables

%Checking for negative b values
for i=1:n_c
    if b(i)<0 %If negative b is found, multiply by
        (-1)
            b(i)=b(i)*(-1);
            signs(i)=signs(i)*(-1);
            A(i,:)=A(i,:)*(-1);
        end
    end

%Converting to standard form by adding slack variables
for i=1:n_c
    if signs(i)~=0
        n_v=n_v+1;
        c(n_v)=0;
        if signs(i)==-1
            A(i,n_v)=1;
        else
            A(i,n_v)=-1;
        end
    end
end

%Checking if A is full row rank
if rank (A) < n_c
```

```

        disp('Not full row rank');           %This is just for the purpose of
output
else                                         %Redundancy is handled later on in
the code
        disp('Full row rank');
end

%Checking presence of identity in A
Atrans=A';
h=1;
%Recalculating n_c and n_v
n_c=size(A,1);
n_v=size(A,2);
B_size=n_c;                               %%Size of basis
test1=eye(B_size);                         %Creating a sample identity of the
same size
B_ind=zeros(1,B_size);                     %%Indices of the basis
for i=1:B_size
    test=ismember(Atrans(:,1:B_size),test1(i,:), 'rows');
    sum_matches=0;                         %Checking col-by-col by first
transposing
    for j=1:n_v
        sum_matches=sum_matches+test(j);
    end
    if sum_matches>1
        disp('Redundant rows detected!');   %Identical rows
found
    elseif sum_matches==1
        for j=1:n_v
            if test(j)==1
                B_ind(i)=j;
                h=h+1;
            end
        end
    end
end
end

%Adding artificial variables
g=1;
A_ind=[];
art_vars=0;                               %Number of artificial variables
for i=1:B_size
    if B_ind(i)==0
        n_v=n_v+1;
        c(n_v)=0;                         %Updating A,c and indices of A and B
        A(i,n_v)=1;
        B_ind(i)=n_v;
        A_ind(g)=n_v;
        g=g+1;
        art_vars=art_vars+1;
    end
end
end

```

```

%Computing indices of N
g=1;
N_size_cols=n_v-B_size;           %No. of columns in N
N_ind=zeros(1,(N_size_cols));
for i=1:n_v
    f=0;
    for j=1:B_size
        if i==B_ind(j)
            f=1;
        end
    end
    if f==0
        N_ind(g)=i;
        g=g+1;
    end
end
original_c=c;
B=zeros(B_size);
N=zeros(n_c,N_size_cols);
cB=zeros(1,B_size);               %Cost vectors cB and cN
cN=zeros(1,N_size_cols);
end_iter=0;
count=1;
goto_ph1=1;
direct_simplex=0;
A_rows=size(A,1);

if art_vars==0                    %If no artificial variables are present, we can
    directly proceed to simplex method
    disp('No artificial variables. Feasible. Proceed directly to usual
Simplex');
    goto_ph1=0;
    goto_ph2=1;
    direct_simplex=1;
else                               %Otherwise, we have to perform 2-phase
    disp('Artificial variables exist. Check feasibility. Proceed to
two-phase method');
end

if goto_ph1==1
    %Phase-1 starts; calculating initial values
    disp('PHASE-1');
    z=0;
    c=zeros(1,n_v);
    red_cost=zeros(1,n_v);
    %Cost vector and initial reduced costs
    for i=1:art_vars
        c(A_ind(i))=1;
    end
    red_cost=red_cost-c;
    %Performing elementary row operations

```

```

for i=1:B_size
    f=0;
    for j=1:art_vars
        if B_ind(i)==A_ind(j)
            f=1;
        end
    end
    if f==1
        red_cost=red_cost+A(i,:);
        z=z+b(i);
    end
end

%Usual simplex
phase1_enter=1;
while end_iter == 0
    fprintf('Iteration %d: \n', count);
    count=count+1;
    %Calculating B,N,cB and cN based on indices
    for i=1:B_size
        B(:,i)=A(:,B_ind(i));
        cB(i)=c(B_ind(i));
    end
    for i=1:N_size_cols
        N(:,i)=A(:,N_ind(i));
        cN(i)=c(N_ind(i));
    end
    %xB
    xB=inv(B)*b;

    if phase1_enter==0
        %Optimal value
        z=cB * xB;
        %w
        w=cB * inv(B);
        % (zj-cj) values
        red_cost=zeros(1,n_v);
        for i=1:n_v
            f=0;
            for j=1:N_size_cols
                if i==N_ind(j)
                    f=1;
                end
            end
            if f==1
                red_cost(i)=w*A(:,i)-c(i);
            end
        end
    end
end

phase1_enter=0;
%Finding maximum reduced cost and hence the entering variable

```

```

if max(red_cost)>0
    [M,I]=max(red_cost);
    k=I;
    fprintf('x%d enters\n', k);

% Computing yk values
yk=inv(B)*A(:,k);
ratios=ones(n_c,1);
ratios=ratios*Inf;
if max(yk)>0                                %if any yk is non-negative
    for i=1:B_size
        if yk(i)>0
            ratios(i)=xB(i)/yk(i);          %fill ratios matrix
        end
    end
end
%Procedure for implementing Bland's rule to avoid cycling in
case
%of multiple candidates in the min. ratio test
temp=find(ratios==min(ratios));
lowest_x_ind=[];
for i=1:length(temp)
    lowest_x_ind(i)=B_ind(temp(i));
end
[M,I]=min(lowest_x_ind);
I=temp(I);
r=B_ind(I);                                %index corresponding to lowest
ratio
fprintf('x%d leaves \n', r);
% Computing new basic and non-basic indices
B_ind(find(B_ind == r))=k;
N_ind(find(N_ind == k))=r;
else
    end_iter=1;
    g=1;
    %If all yk are non-positive
    disp('Unbounded!');
    disp('Ray with vertex:');
    for i=1:n_v
        f=0;
        for j=1:N_size_cols
            if i==N_ind(j)
                f=1;
            end
        end
        end
        if f==1
            fprintf('x%d = 0\n', i);
        else
            fprintf('x%d = %f \n', B_ind(g), xB(g));
            g=g+1;
        end
    end
end
%Printing out the direction in case of unboundedness

```



```

disp('and direction:');
g=1;
for i=1:n_v
    f=0;
    for j=1:N_size_cols
        if i==N_ind(j)
            f=1;
        end
    end
    if f==1
        if i==k
            fprintf('d%d = 1\n', i);
        else
            fprintf('d%d = 0\n', i);
        end
    else
        fprintf('d%d = %f \n', B_ind(g), -yk(g));
        g=g+1;
    end
end
end

else
    %If all reduced costs are non-positive
    end_iter=1;
    g=1;
    disp('Stop, Optimality reached');
    fprintf('Optimal value of Phase 1 is %f \n', z);
end
end

if z==0
    %Check for presence of art vars. in the basis
    art_in_basis=0;
    for i=1:art_vars
        for j=1:B_size
            temp=find(A_ind(i)==B_ind(j));
            if temp>0
                art_in_basis=art_in_basis+1;
            end
        end
    end
end

%Checking for redundancy
%If there is even one artificial variable in the basis..
while art_in_basis>0
    %Finding the row with artificial var.
    for i=1:B_size
        temp=find(A_ind==B_ind(i));
        if temp>0
            art_row=i;
            break
        end
    end
end

```

```

        end
    end

    %Checking row corresponding to the artificial variable
    temp=inv(B)*N;
    g=1;
    temp1=[];
    for j=1:length(N_ind)
        f=0;
        if temp(art_row,j)~=0 %If there is a non-zero element
corresponding to a nonbasic var,pivot and update
            for i=1:art_vars
                if A_ind(i)==N_ind(j)
                    f=1;
                end
            end
            if f==0
                temp1(g)=N_ind(j);
                g=g+1;
            end
        end
    end

    %If a column to pivot is found
    if length(temp1)>0
        k=min(temp1);
        fprintf('x%d enters\n', k);
        r=B_ind(art_row); %Update the tableau
        fprintf('x%d leaves\n', r);
        B_ind(find(B_ind == r))=k;
        N_ind(find(N_ind == k))=r;

        for i=1:B_size
            B(:,i)=A(:,B_ind(i));
            cB(i)=c(B_ind(i));
        end
        for i=1:N_size_cols
            N(:,i)=A(:,N_ind(i));
            cN(i)=c(N_ind(i));
        end
        %xB values
        xB=inv(B)*b;
        %Optimal value
        z=cB * xB

        art_in_basis=art_in_basis-1;
    else
        %All zeros in the corresponding row. Eliminate artificial
variable row directly
        r=B_ind(art_row);
        fprintf('x%d is eliminated\n', r);
    end
end

```

```

        N_size_cols=N_size_cols+1;           %Updating tableau
        N_ind(N_size_cols)=B_ind(art_row);
        B_ind(art_row)=[];
        B_size=length(B_ind);
        A_rows=B_size;
        n_c=B_size;
        A(art_row,:)=[];
        b(art_row)=[];
        B=zeros(B_size);
        N=zeros(n_c,N_size_cols);

        for i=1:B_size
            B(:,i)=A(:,B_ind(i));
            cB(i)=c(B_ind(i));
        end

        for i=1:N_size_cols
            N(:,i)=A(:,N_ind(i));
            cN(i)=c(N_ind(i));
        end

        %xB values
        xB=inv(B)*b;

        art_in_basis=art_in_basis-1;
    end
end

disp('Proceed to Phase 2');
goto_ph2=1;
else
    %If at the end of phase-1, z* is not zero, then we have
    infeasibility
    disp('Original LP is not feasible');
    goto_ph2=0;
end
end

if goto_ph2==1
    if direct_simplex==0
        %Phase-2 starts
        disp('PHASE 2');
        c=original_c;
        A=zeros(A_rows,size(A,2));
        g=1;
        %Finding columns corresponding to B of A
        for i=1:B_size
            A(g,B_ind(i))=1;
            g=g+1;
        end
        %Finding columns corresponding to N of A

```

```

temp=inv(B)*N;
for i=1:N_size_cols
    A(:,N_ind(i))=temp(:,i);
end
%Removing columns corresponding to artificial variables
dec_A_ind=sort(A_ind,'descend');
for i=1:art_vars
    A(:,dec_A_ind(i))=[];
    c(dec_A_ind(i))=[];
    temp=find(N_ind==dec_A_ind(i));
    if temp>0
        N_ind(temp)=[];
    end
    n_v=n_v-1;
end
%New reduced cost
red_cost=zeros(1,length(c));
red_cost=red_cost-c;

%New parameters
B_size=length(B_ind);
N_size_cols=length(N_ind);
B=zeros(B_size);
N=zeros(n_c,N_size_cols);
cB=zeros(1,B_size);
cN=zeros(1,N_size_cols);
b=xB;

for i=1:B_size
    B(:,i)=A(:,B_ind(i));
    cB(i)=c(B_ind(i));
end
for i=1:N_size_cols
    N(:,i)=A(:,N_ind(i));
    cN(i)=c(N_ind(i));
end
%Calculating new reduced cost using elementary operations
for i=1:B_size
    red_cost=red_cost+(cB(i)*A(i,:));
    z=z+(cB(i)*xB(i));
end
end

%Usual simplex
end_iter=0;
count=1;
while end_iter == 0
    if direct_simplex==1
        fprintf('Iteration %d: \n', count);
        count=count+1;
        for i=1:B_size
            B(:,i)=A(:,B_ind(i));

```

```

        cB(i)=c(B_ind(i));
    end
    for i=1:N_size_cols
        N(:,i)=A(:,N_ind(i));
        cN(i)=c(N_ind(i));
    end
    %xB values
    xB=inv(B)*b;

    %Optimal value
    z=cB * xB;
    %w
    w=cB * inv(B);
    % (zj-cj) values
    red_cost=zeros(1,n_v);
    for i=1:n_v
        f=0;
        for j=1:N_size_cols
            if i==N_ind(j)
                f=1;
            end
        end
        if f==1
            red_cost(i)=w*A(:,i)-c(i);
        end
    end
end

direct_simplex=1;
%Finding maximum reduced cost and hence the entering variable
if max(red_cost)>0
    [M,I]=max(red_cost);
    k=I;
    fprintf('x%d enters\n', k);

    % Computing yk values
    yk=inv(B)*A(:,k);
    ratios=ones(n_c,1);
    ratios=ratios*Inf;
    if max(yk)>0 %if any yk is non-negative
        for i=1:B_size
            if yk(i)>0
                ratios(i)=xB(i)/yk(i);
            end
        end
        %Again, using Bland's rule
        temp=find(ratios==min(ratios));
        lowest_x_ind=[];
        for i=1:length(temp)
            lowest_x_ind(i)=B_ind(temp(i));
        end
        [M,I]=min(lowest_x_ind);
    end
end

```

```

        I=temp(I);
        r=B_ind(I); %index corresponding
to lowest ratio
        fprintf('x%d leaves \n', r);
        % Computing new basic and non-basic indices
        B_ind(find(B_ind == r))=k;
        N_ind(find(N_ind == k))=r;
    else
        %In case all yk are non-positive
        end_iter=1;
        g=1;
        disp('Unbounded!');
        disp('Ray with vertex:');
        for i=1:n_v
            f=0;
            for j=1:N_size_cols
                if i==N_ind(j)
                    f=1;
                end
            end
            if f==1
                fprintf('x%d = 0\n', i);
            else
                fprintf('x%d = %f \n', B_ind(g), xB(g));
                g=g+1;
            end
        end
        disp('and direction:');
        g=1; %Printing out the directions
        for i=1:n_v
            f=0;
            for j=1:N_size_cols
                if i==N_ind(j)
                    f=1;
                end
            end
            if f==1
                if i==k
                    fprintf('d%d = 1\n', i);
                else
                    fprintf('d%d = 0\n', i);
                end
            else
                fprintf('d%d = %f \n', B_ind(g), -yk(g));
                g=g+1;
            end
        end
    end
end

else
    %If all reduced costs are non-positive
    end_iter=1;

```

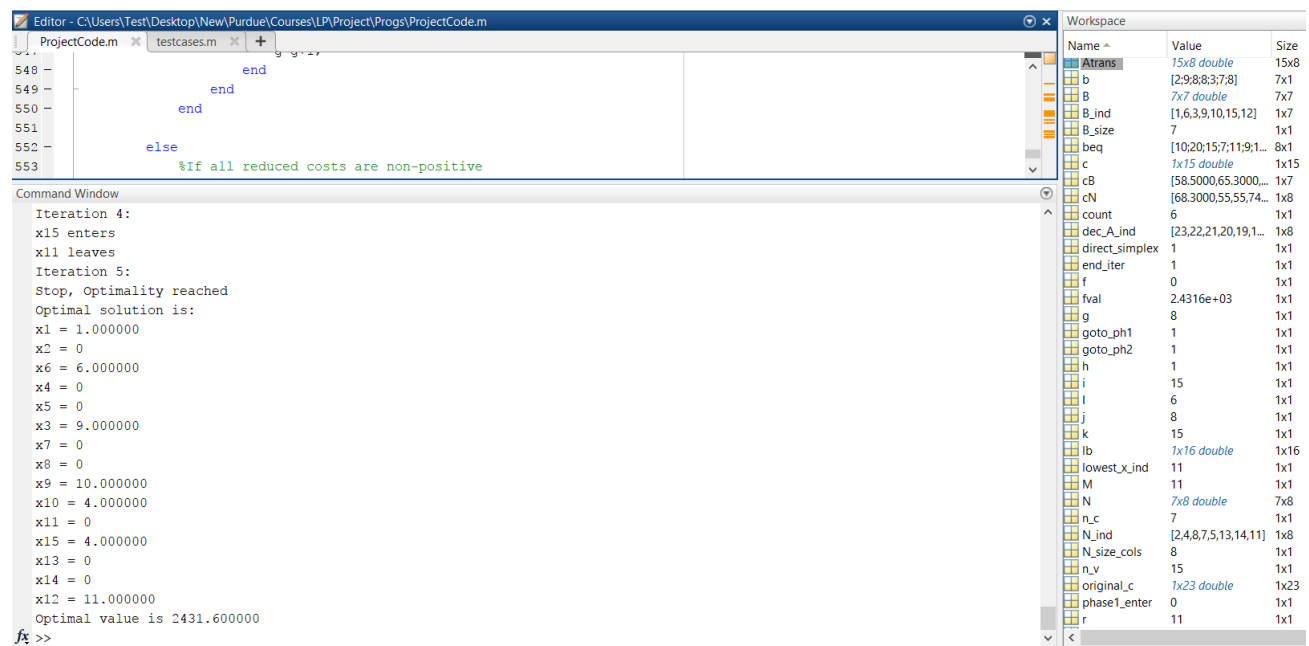
```

g=1;
disp('Stop, Optimality reached');
disp('Optimal solution is: ');
for i=1:n_v           %Printing out the optimal solution
    f=0;
    for j=1:N_size_cols
        if i==N_ind(j)
            f=1;
        end
    end
    if f==1
        fprintf('x%d = 0\n', i);
    else
        fprintf('x%d = %f \n', B_ind(g), xB(g));
        g=g+1;
    end
end
fprintf('Optimal value is %f \n', z);
end
end
end

```

OUTPUT:

The screenshot is attached below:



The screenshot shows the MATLAB Editor with a script file named 'ProjectCode.m' and the Command Window displaying the output of the 'linprog' function. The Command Window output shows the following:

```
Iteration 4:  
x15 enters  
x11 leaves  
Iteration 5:  
Stop, Optimality reached  
Optimal solution is:  
x1 = 1.000000  
x2 = 0  
x6 = 6.000000  
x4 = 0  
x5 = 0  
x3 = 9.000000  
x7 = 0  
x8 = 0  
x9 = 10.000000  
x10 = 4.000000  
x11 = 0  
x15 = 4.000000  
x13 = 0  
x14 = 0  
x12 = 11.000000  
Optimal value is 2431.600000
```

The Workspace window on the right shows the following variables:

Name	Value	Size
Atrans	15x8 double	15x8
b	[2;9;8;8;3;7;8]	7x1
B	7x7 double	7x7
B_ind	[1,6,3,9,10,15,12]	1x7
B_size	7	1x1
beq	[10;20;15;7;11;9;1...	8x1
c	1x15 double	1x15
cB	[58.5000,65.3000,...	1x7
cN	[68.3000,55.55,74...	1x8
count	6	1x1
dec_A_ind	[23,22,21,20,19,1...	1x8
direct_simplex	1	1x1
end_iter	1	1x1
f	0	1x1
fval	2.4316e+03	1x1
g	8	1x1
goto_ph1	1	1x1
goto_ph2	1	1x1
h	1	1x1
i	15	1x1
j	6	1x1
k	8	1x1
l	15	1x1
lb	1x16 double	1x16
lowest_x_ind	11	1x1
M	11	1x1
N	7x8 double	7x8
n_c	7	1x1
N_ind	[2,4,8,7,5,13,14,11]	1x8
N_size_cols	8	1x1
n_v	15	1x1
original_c	1x23 double	1x23
phase1_enter	0	1x1
r	11	1x1

For the sake of clarity, the whole output copied from Matlab is pasted below:

>> ProjectCode

Not full row rank

Artificial variables exist. Check feasibility. Proceed to two-phase method

PHASE-1

Iteration 1:

x1 enters

x19 leaves

Iteration 2:

x2 enters

x16 leaves

Iteration 3:

x6 enters

x1 leaves

Iteration 4:

x7 enters

x20 leaves

Iteration 5:

x3 enters

x21 leaves

Iteration 6:

x4 enters

x2 leaves

Iteration 7:

x8 enters

x17 leaves

Iteration 8:

x11 enters

x3 leaves

Iteration 9:

x9 enters

x6 leaves

Iteration 10:

x12 enters

x22 leaves

Iteration 11:

x5 enters

x18 leaves

Iteration 12:

Stop, Optimality reached

Optimal value of Phase 1 is 0.000000

x23 is eliminated

Proceed to Phase 2

PHASE 2

x1 enters

x4 leaves

Iteration 1:

x10 enters

x7 leaves

Iteration 2:

x3 enters

x5 leaves

Iteration 3:

x6 enters

x8 leaves

Iteration 4:

x15 enters

x11 leaves

Iteration 5:

Stop, Optimality reached

Optimal solution is:

x1 = 1.000000

x2 = 0

x6 = 6.000000

x4 = 0

x5 = 0

x3 = 9.000000

x7 = 0

x8 = 0

x9 = 10.000000

x10 = 4.000000

x11 = 0

x15 = 4.000000

x13 = 0

x14 = 0

x12 = 11.000000

Optimal value is 2431.600000

COMMERCIAL SOLVER:

The same LP has been solved using MS Excel Solver , the results of which are attached below:

Solver Results

Solver found a solution. All Constraints and optimality conditions are satisfied.

☒ **Keep Solver Solution**
☐ **Restore Original Values**

☐ **Return to Solver Parameters Dialog** ☐ **Outline Reports**

Reports
Answer
Sensitivity
Limits

OK **Cancel** **Save Scenario...**

Solver found a solution. All Constraints and optimality conditions are satisfied.

When the GRG engine is used, Solver has found at least a local optimal solution. When Simplex LP is used, this means Solver has found a global optimal solution.

Solver Parameters

Set Objective:

To: ☐ **Max** ☒ **Min** ☐ **Value Of:**

By Changing Variable Cells:

Subject to the Constraints:

\$D\$28 <= 6750
\$Q\$19 <= \$S\$19
\$Q\$20 <= \$S\$20
\$Q\$21 <= \$S\$21
\$Q\$22 >= \$S\$22
\$Q\$23 >= \$S\$23
\$Q\$24 >= \$S\$24
\$Q\$25 >= \$S\$25
\$Q\$26 >= \$S\$26

☒ **Make Unconstrained Variables Non-Negative**

Select a Solving Method:

Solving Method
Select the GRG Nonlinear engine for Solver Problems that are smooth nonlinear. Select the LP Simplex engine for linear Solver Problems, and select the Evolutionary engine for Solver problems that are non-smooth.

Help **Solve** **Close**

[illegible]

Microsoft Excel 16.0 Answer Report

Worksheet: [Book1.xlsx]Original problem

Report Created: 12/13/2017 10:27:16 PM

Result: Solver found a solution. All Constraints and optimality conditions are satisfied.

Solver Engine

Engine: Simplex LP

Solution Time: 0.047 Seconds.

Iterations: 20 Subproblems: 0

Solver Options

Max Time Unlimited, Iterations Unlimited, Precision 0.000001, Use Automatic Scaling

Max Subproblems Unlimited, Max Integer Sols Unlimited, Integer Tolerance 1%, Assume NonNegative

Objective Cell (Min)

Cell	Name	Original Value	Final Value
\$U\$22	z	2431.6	2431.6

Variable Cells

Cell	Name	Original Value	Final Value	Integer
\$R\$13		1	1	Contin
\$S\$13	Solution matrix	0	0	Contin
\$T\$13	Investment for ship market	9	9	Contin
\$U\$13		0	0	Contin
\$V\$13		0	0	Contin
\$R\$14		6	6	Contin
\$S\$14	Solution matrix	0	0	Contin
\$T\$14	Investment for ship market	0	0	Contin
\$U\$14		10	10	Contin
\$V\$14		4	4	Contin
\$R\$15		0	0	Contin
\$S\$15	Solution matrix	11	11	Contin
\$T\$15	Investment for ship market	0	0	Contin
\$U\$15		0	0	Contin
\$V\$15		4	4	Contin

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$28	Total Investment	5146	\$D\$28<=6750	Not Binding	1604
\$Q\$19	Sum	10	\$Q\$19<=\$S\$19	Binding	0
\$Q\$20	Sum	20	\$Q\$20<=\$S\$20	Binding	0
\$Q\$21	Sum	15	\$Q\$21<=\$S\$21	Binding	0
\$Q\$22	Sum	7	\$Q\$22>=\$S\$22	Binding	0
\$Q\$23	Sum	11	\$Q\$23>=\$S\$23	Binding	0
\$Q\$24	Sum	9	\$Q\$24>=\$S\$24	Binding	0

CONCLUSION:

As can be seen, the optimal objective function value obtained from both is the same:

$$z^* = 2431.6$$

$$x_{11} = 1$$

$$x_{13} = 9$$

$$x_{21} = 6$$

$$x_{24} = 10$$

$$x_{25} = 4$$

$$x_{32} = 11$$

$$x_{35} = 4$$

Remaining x_{ij} are zeros.