

IAS



MATHEMATICS

LINEAR PROGRAMMING PROBLEM

Previous year Questions from **1992 To 2017**

Syllabus

Linear programming problems, basic solution, basic feasible solution and optimal solution; Graphical method and simplex method of solutions; Duality.

Transportation and assignment problems.

**** Note: Syllabus was revised in 1990's and 2001 & 2008 ****

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Corporate Office: 2nd Floor, 1-2-288/32, Indira Park 'X' Roads, Domalguda, Hyderabad-500 029.
Ph: 040-27620440, 9912441137/38, Website: www.analogeducation.in

Branches: New Delhi: Ph: 8800270440, 8800283132 Bangalore: Ph: 9912441138, 9491159900 Guntur: Ph: 9963356789 Vishakapatnam: Ph: 08912546686

2017

1. Using graphical method, find the maximum value of $2x+y$ subject to
 $4x+3y \leq 12$
 $4x+y \leq 8$
 $4x-y \leq 9$
 $x, y \geq 0$ (10 marks)
2. Solve the following linear programming problem by simplex method:
 Maximize
 $z = 3x_1 + 5x_2 + 4x_3$
 subject to
 $2x_1 + 3x_2 \leq 8$
 $2x_2 + 5x_3 \leq 10$
 $3x_1 + 2x_2 + 4x_3 \leq 15$
 $x_1, x_2, x_3 \geq 0$ (15 marks)
3. Find the initial basic feasible solution of the following transportation problem using Vogel's approximation method and find the cost.

| | D ₁ | D ₂ | D ₃ | D ₄ | D ₅ | |
|------------------------|----------------|----------------|----------------|----------------|----------------|-----------|
| O ₁ | 4 | 7 | 0 | 3 | 6 | 14 |
| O ₂ | 1 | 2 | -3 | 3 | 8 | 9 |
| Origins O ₃ | 3 | -1 | 4 | 0 | 5 | 17 Supply |
| | 8 | 3 | 8 | 13 | 8 | |
| | Demand | | | | | |

(15 marks)

2016

4. Find the maximum value of $5x+2y$ with constraints $x+2y \geq 1$, $2x+y \leq 1$, $x \geq 0$ and $y \geq 0$ graphically method. (10 marks)
5. Maximize $z=2x_1+3x_2+6x_3$
 Subjected to
 $2x_1+x_2+x_3 \leq 5$
 $3x_2+2x_3 \leq 6$
 $x_1 \geq 0, x_2 \geq 0, x_3 \geq 0$.
 Is the optimal solution unique? Justify your answer. (10 marks)

2015

6. Solve the following assignment problem to maximize the sales

| | | Territoreis | | | | |
|----------|---|-------------|----|-----|----|----|
| | | I | II | III | IV | V |
| Salesman | A | 3 | 4 | 5 | 6 | 7 |
| | B | 4 | 15 | 13 | 7 | 6 |
| | C | 6 | 13 | 12 | 5 | 11 |
| | D | 7 | 12 | 15 | 8 | 5 |
| | E | 8 | 13 | 10 | 6 | 9 |

(10 marks)

7. Consider the following linear programming problem
 Maximize $Z = x_2 + 2x_3 - 3x_4$
 Subject to
 $x_1 + x_2 + 2x_3 + 3x_4 = 12$
 $x_2 + 2x_3 + x_4 = 8$
 $x_1, x_2, x_3, x_4 \geq 0$
- (i) Using the definition, find its all *basic solutions*. Which of these are *degenerate basic feasible solutions* and which are *non-degenerate basic feasible solutions*?
- (ii) Without solving the problem, show that it has an optimal solution and which of the *basic feasible solution(s)* is/are *optimal*? (20 marks)
8. Solve the following linear programming problem by the *simplex method*. Write its dual. Also, write the optimal solution of the dual from the optimal table of the given problem.
 Maximize $Z = 2x_1 - 4x_2 + 5x_3$
 Subject to
 $x_1 + 4x_2 - 2x_3 \leq 2$
 $-x_1 + 2x_2 + 3x_3 \leq 1$
 $x_1, x_2, x_3 \geq 0$ (20 marks)

2014

9. Solve graphically:
 Maximize $Z = 6x_1 + 5x_2$
 Subject to
 $2x_1 + x_2 \leq 16$
 $x_1 + x_2 \leq 11$
 $x_1 + 2x_2 \geq 6$
 $5x_1 + 6x_2 \leq 90$
 $x_1, x_2 \geq 0$ (10 marks)

10. Find the initial basic feasible solution to the following transportation problem by Vogel's approximation method. Also, find its optimal solution and the minimum transportation cost

| | | Destinations | | | | |
|---------|-------|--------------|-------|-------|-------|--------|
| | | D_1 | D_2 | D_3 | D_4 | Supply |
| Origins | O_1 | 6 | 4 | 1 | 5 | 14 |
| | O_2 | 8 | 9 | 2 | 7 | 16 |
| | O_3 | 4 | 3 | 6 | 2 | 5 |
| Demand | | 6 | 10 | 15 | 4 | |

(20 marks)

11. Find all optimal solutions of the following linear programming problem by the simplex method:

Maximize $Z = 30x_1 + 24x_2$

Subject to

$$5x_1 + 4x_2 \leq 200$$

$$x_1 \leq 32$$

$$x_2 \leq 40$$

$$x_1, x_2 \geq 0$$

(20 marks)

2013

12. Solve the following linear programming problem

Maximize $Z = 2x_1 + 3x_2 - 5x_3$

Subject to

$$x_1 + x_2 + x_3 = 7$$

$$2x_1 - 5x_2 + x_3 \geq 10$$

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

(10 marks)

13. Solve the minimum time assignment problem

Machines

$M_1 M_2 M_3 M_4$

| | | | | | |
|------|-------|---|----|----|----|
| Jobs | J_1 | 3 | 12 | 5 | 14 |
| | J_2 | 7 | 9 | 8 | 12 |
| | J_3 | 5 | 11 | 10 | 12 |
| | J_4 | 6 | 14 | 4 | 11 |

(15 marks)

14. Solve the following linear programming problem

$$\text{Minimize } Z = 5x_1 - 4x_2 + 6x_3 - 8x_4$$

Subject to the constraints

$$x_1 + 2x_2 - 2x_3 + 4x_4 \leq 40$$

$$2x_1 - x_2 + x_3 + 2x_4 \leq 8$$

$$4x_1 - 2x_2 + x_3 - x_4 \leq 10$$

$$x_1, x_2, x_3, x_4 \geq 0$$

(20 marks)

2012

15. For each hour per day that Ashok studies mathematics, it yields him 10 marks and for each hour that he studies physics, it yields him 5 marks. He can study at most 14 hours a day and he must get at least 40 marks in each. Determine graphically how many hours a day he should study mathematics and physics each, in order to maximize his marks? (12 marks)
16. By the method of Vogel, determine an initial basic feasible solution for the following transportation problem: Products P_1, P_2, P_3 & P_4 have to be sent of destinations D_1, D_2 & D_3 . The cost of sending product P_i to destinations D_j is C_{ij} , where the matrix

$$[C_{ij}] = \begin{bmatrix} 10 & 0 & 15 & 5 \\ 7 & 3 & 6 & 15 \\ 0 & 11 & 9 & 13 \end{bmatrix}$$

The total requirements of destinations D_1, D_2 & D_3 are given by 45, 45, 95 respectively and the availability of the products P_1, P_2, P_3, P_4 are respectively 25, 35, 55 and 70.

(12 marks)

2011

17. Solve by simplex method, the following LP problem:

$$\text{Maximize, } Z = 5x_1 + x_2$$

Subject to constraints,

$$3x_1 + 5x_2 \leq 15$$

$$5x_1 + 2x_2 \leq 10$$

$$x_1, x_2 \geq 0$$

(12 marks)

18. Write down the dual of the following LP problem and hence solve it by graphical method:

$$\text{Minimize } Z = 6x_1 + 4x_2$$

Subject to constraints

$$2x_1 + x_2 \geq 1$$

$$3x_1 + 4x_2 \geq 1.5$$

$$x_1, x_2 \geq 0$$

(20 marks)

2010

19. Construct the dual of the primal problem:

Maximize $Z = 2x_1 + x_2 + x_3$

Subject to the constraints

$$x_1 + x_2 + x_3 \geq 6$$

$$3x_1 - 2x_2 + 3x_3 = 3$$

$$-4x_1 + 3x_2 - 6x_3 = 1 \text{ and}$$

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

(12 marks)

20. Determine an optimal transportation programme so that the transportation cost of 340 tons of a certain type of material from three factories F_1, F_2, F_3 to five warehouses W_1, W_2, W_3, W_4, W_5 is minimized. The five warehouses must receive 40 tons, 50 tons, 70 tons, 90 tons and 90 tons respectively. The availability of the material at F_1, F_2, F_3 is 100 tons, 120 tons, 120 tons respectively. The transportation costs per ton from factories to warehouses are given in the table below:

| | W_1 | W_2 | W_3 | W_4 | W_5 |
|-------|-------|-------|-------|-------|-------|
| F_1 | 4 | 1 | 2 | 6 | 9 |
| F_2 | 6 | 4 | 3 | 5 | 7 |
| F_3 | 5 | 2 | 6 | 4 | 5 |

Use Vogel's approximation method to obtain the initial basic feasible solution.

(30 marks)

2009

21. A paint factory produces both interior and exterior paint from two raw materials M_1 and M_2 . The basic data is as follows:

| | Tons of Raw material per ton of | | Maximum Daily availability |
|--------------------------|---------------------------------|----------------|----------------------------|
| | Exterior paint | Interior paint | |
| Raw Material M_1 | 6 | 4 | 24 |
| Raw Material M_2 | 1 | 2 | 6 |
| Profit per ton (Rs.1000) | 5 | 4 | |

A market survey indicates that the daily demand interior paint cannot exceed that of

exterior paint by more than 1 ton. The maximum daily demand of interior paint is 2 tons. The factory wants to determine the optimum product mix of interior and exterior paint that maximizes daily profits. Formulate the LP problem for this situation.

(12 marks)

22. Solve the following linear programming problem:

$$\text{Maximize } Z = 3x_1 + 5x_2 + 4x_3$$

Subject to

$$2x_1 + 3x_2 \leq 8$$

$$3x_1 + 2x_2 + 4x_3 \leq 15$$

$$2x_2 + 5x_3 \leq 10$$

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

(20 marks)

2008

23. Find the dual of the following linear programming problem:

$$\text{Max } Z = 2x_1 - x_2 + x_3$$

Subject to

$$x_1 + x_2 - 3x_3 \leq 8$$

$$4x_1 - x_2 + x_3 = 2$$

$$2x_1 + 3x_2 - x_3 \geq 5$$

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

(12 marks)

24. Solve the following transportation problem:

Destinations

Factories

| | D_1 | D_2 | D_3 | D_4 | D_5 | D_6 | Availability |
|--------|-------|-------|-------|-------|-------|-------|--------------|
| F_1 | 2 | 1 | 3 | 3 | 2 | 5 | 50 |
| F_2 | 3 | 2 | 2 | 4 | 3 | 4 | 40 |
| F_3 | 3 | 5 | 4 | 2 | 4 | 1 | 60 |
| F_4 | 4 | 2 | 2 | 1 | 2 | 2 | 30 |
| Demand | 30 | 50 | 20 | 40 | 30 | 10 | 180 |

by finding the initial solution by Matrix Minima Method

(20 marks)

2007

25. Put the following in slack form and describe which of the variables are 0 at each of the vertices of the constraint set and hence determine the vertices algebraically.

$$\text{Maximize } u = 4x + 3y$$

Subject to

$$x + y \leq 4$$

$$-x + y \leq 2$$

$$x, y \geq 0$$

(12 marks)

26. Solve the following by Simplex method:

Maximize $u = x + y$

Subject to

$$-x + y \leq 1$$

$$x - 2y \leq 4$$

$$x, y \geq 0$$

(20 marks)

2006

27. Given the programme

Maximize $u = 5x + 2y$

Subject to

$$x + 3y \leq 12$$

$$3x - 4y \leq 9$$

$$7x + 8y \leq 20$$

$$x, y \geq 0$$

(12 marks)

28. Use the simplex method to solve the problem

Maximize $Z = 2x + 3y$

Subject to

$$-2x + 3y \leq 2$$

$$3x + 2y \leq 5$$

$$x, y \geq 0$$

(20 marks)

2005

29. Put the following program in standard form:

Minimize $Z = 25x_1 + 30x_2$

Subject to

$$4x_1 + 7x_2 \geq 1$$

$$8x_1 + 5x_2 \geq 3$$

$$6x_1 + 8x_2 \geq -2$$

$$x_1, x_2 \geq 0$$

(12 marks)

and hence obtain an initial feasible solution.

30. Use the simplex method to solve the problem

Maximize $Z = 5x_1 + 2x_2$

Subject to

$$6x_1 + x_2 \geq 6$$

$$4x_1 + 3x_2 \geq 12$$

$$x_1 + 2x_2 \geq 4$$

and $x_1, x_2 \geq 0$

(20 marks)

2004

31. Use simplex method to solve the linear programming problem:

Max $Z = 3x_1 + 2x_2$

Subject to

$$x_1 + x_2 \leq 4$$

$$x_1 - x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

(12 marks)

32. A travelling salesman has to visit 5 cities. He wishes to start from a particular city, visit each city once and then return to his starting point. Cost of going from one city to another is given below:

| | A | B | C | D | E |
|---|----------|----------|----------|----------|----------|
| A | ∞ | 4 | 10 | 14 | 2 |
| B | 12 | ∞ | 6 | 10 | 4 |
| C | 16 | 14 | ∞ | 8 | 14 |
| D | 24 | 8 | 12 | ∞ | 10 |
| E | 2 | 6 | 4 | 16 | ∞ |

You are required to find the least cost route. **(15 marks)**

33. A department has 4 technicians and 4 tasks are to be performed. The technicians differ in efficiency and tasks differ in their intrinsic difficulty. The estimate of time (in hours), each technician would take to perform a task is given below. How should the task be allotted, one to a technician, so as to minimize the total work hours?

| Task \ Technician | I | II | III | IV |
|-------------------|----|----|-----|----|
| A | 8 | 26 | 17 | 11 |
| B | 13 | 28 | 4 | 26 |
| C | 38 | 19 | 18 | 15 |
| D | 19 | 26 | 24 | 10 |

(15 marks)

2003

34. For the following system of equations

$$x_1 + x_2 + x_3 = 3$$

$$2x_1 - x_2 + 3x_3 = 4$$

Determine:

- (i) All basic solutions
- (ii) All basic feasible solutions
- (iii) A feasible solution which is not a basic feasible solution.

(12 marks)

35. An animal feed company must produce 200 kg of a mixture consisting of ingredients X_1 and X_2 daily. X_1 costs Rs.3 per kg and X_2 costs Rs.8 per kg. No more than 80 kg of X_1 can be used, and at least 60 kg of X_2 must be used. Formulate a linear programming model of the problem and use Simplex method to determine the ingredients X_1 and X_2 to be used to minimize cost. **(15 marks)**
36. Find the optimal solution for the assignment problem with the following cost matrix:

| | | | | |
|----|----|----|----|----|
| 6 | 1 | 9 | 11 | 12 |
| 2 | 8 | 17 | 2 | 5 |
| 11 | 8 | 3 | 3 | 3 |
| 4 | 10 | 8 | 6 | 11 |
| 8 | 10 | 11 | 5 | 13 |

Indicate clearly the rule you apply to arrive at the complete assignment. **(15 marks)**

2002

37. Using Simplex method
Maximize $Z = 45x_1 + 80x_2$
Subject to
 $5x_1 + 20x_2 \leq 400$
 $10x_1 + 15x_2 \leq 450$
 $x_1, x_2 \geq 0$ **(12 marks)**

38. Using simplex method maximize
Maximize $Z = 5x_1 + 3x_2$
Subject to
 $x_1 + x_2 \leq 2$
 $5x_1 + 2x_2 \leq 10$
 $3x_1 + 8x_2 \leq 12$
 $x_1, x_2 \geq 0$ **(15 marks)**

39. A company has 3 factories A , B and C which supply units to warehouses X , Y and Z . Every month the capacities of the factories per month are 60, 70 and 80 units A , B and C respectively. The requirements of X , Y and Z are 50, 80 and 80 respectively. The necessary data in terms of unit transportation cost in rupees, factory capacities and warehouse requirements are given below:

| | X | Y | Z | |
|-----|-----|-----|-----|-----|
| A | 8 | 7 | 5 | 60 |
| B | 6 | 8 | 9 | 70 |
| C | 9 | 6 | 5 | 80 |
| | 50 | 80 | 80 | 210 |

Find the minimum distribution cost.

(15 marks)

2001

40. Compute all basic feasible solutions of the linear programming problem

$$\text{Maximize } z = 2x_1 + 3x_2 + 2x_3$$

Subject to

$$2x_1 + 3x_2 - x_3 = 8$$

$$x_1 - 2x_2 + 6x_3 = -3$$

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

And hence indicate the optimal solution.

(12 marks)

41. Using duality or otherwise solve the linear programming problem

$$\text{Minimize } Z = 18x_1 + 12x_2$$

Subject to

$$2x_1 - 2x_2 \geq -3$$

$$3x_1 + 2x_2 \geq 3$$

$$x_1, x_2 \geq 0$$

(12 marks)

42. A manufacturer has distribution centers at Delhi, Kolkata and Chennai. These centers have available 30, 50 and 70 units of his product. His four retail outlets require the following number of units : A, 30 ; B, 20; C, 60; D, 40. The transportation cost per unit in rupees between each center and outlet is given in the following table:

| Distribution Centers | Retail outlets | | | |
|----------------------|----------------|---|---|---|
| | A | B | C | D |
| Delhi | 10 | 7 | 3 | 6 |
| Kolkata | 1 | 6 | 7 | 3 |
| Chennai | 7 | 4 | 5 | 3 |

Determine the minimum transportation cost.

(20 marks)

2000

43. An explosion in a factory manufacturing explosives can occur because of

- (i) Leakage of electricity,
- (ii) Defects in machinery,
- (iii) Carelessness of workers or
- (iv) Sabotage.

The probability that there is a leakage of electricity is 0.20, the machinery is defective is 0.30, the workers are careless is 0.40, there is sabotage is 0.10. The engineers feel that an explosion can occur with probability

- (i) 0.25 because of leakage of electricity,
- (ii) 0.20 because of defects in machinery,
- (iii) 0.50 because of carelessness of workers and
- (iv) 0.75 because of sabotage.

Determine the most likely cause of explosion.

(12 marks)

44. Two unbiased coins are tossed once (independently) and the number X of heads that turned up is noted. A number is selected at random from X , $X+1$ and $X+2$. If Y is the number selected, find the joint distribution of X and Y . Also obtain the expectation of XY . **(20 marks)**
45. Solve the following assignment problem for the given assignment costs:

Person

Job

| | <i>I</i> | <i>II</i> | <i>III</i> | <i>IV</i> | <i>V</i> |
|---|----------|-----------|------------|-----------|----------|
| 1 | 11 | 17 | 8 | 16 | 20 |
| 2 | 9 | 7 | 12 | 6 | 15 |
| 3 | 13 | 16 | 15 | 12 | 16 |
| 4 | 21 | 24 | 17 | 28 | 26 |
| 5 | 14 | 10 | 12 | 11 | 13 |

(20 marks)

1999

46. A police department has the following minimal daily requirements for police officers during its six shift periods:

| Time of Day | Period | Minimal Number Required |
|------------------|--------|-------------------------|
| 2 a.m. – 6 a.m. | 1 | 22 |
| 6 a.m. – 10 a.m. | 2 | 55 |
| 10 a.m. – 2 p.m. | 3 | 88 |
| 2 p.m.-6 p.m. | 4 | 110 |
| 6 p.m.-10 p.m. | 5 | 44 |
| 10 p.m.-2 a.m. | 6 | 33 |

An officer must start the beginning of a 4-hour shift and stay on duty for two consecutive shifts (an 8-hour tour). Any one starting during 6 stays on duty during period 1 of the next day. The objective of the police department is to always have on duty the minimal number required in a peiord but to do so with the least number of officers. Develop the corresponding linear programming model. **(20 marks)**

47. Show that a problem in the theory of games can be expressed as a linear programming problem. **(10 marks)**
48. Respond True or False to the following, justify your answer in case of False:
- (i) If the number of primal variables is much smaller than the number of constraints, it is more efficient to obtain the solution of the primal by solving its dual.
 - (ii) When the primal probem is non-optimal, the dual problem is automatically infeasible.
 - (iii) An unrestricted primal variable will have the effect of yielding an equality dual

- constraint.
- (iv) If the solution space is unbounded, the objective value always will be unbounded.
 - (v) The selection of the entering variable from among the current non-basic variable as the one with the most negative objective coefficient guarantees the most increase in the objective value in the next iteration.
 - (vi) In the simplex method, the feasibility conditions for the maximization and minimization problems are different.
 - (vii) A simplex iteration (basic solution) may not necessarily coincide with a feasible extreme point of the solution space.
 - (viii) If the leaving variable does not correspond to the minimum ratio, at least one basic variable will definitely become negative in the next iteration.
49. Develop mathematical model of a balanced transportation problem. Prove that it always has a feasible solution. **(20 marks)**
50. Find the optimal assignment for the given assignment costs: **(10 marks)**

Machine

| | | | |
|---|----|----|----|
| | 1 | 2 | 3 |
| 1 | 5 | 7 | 9 |
| 2 | 14 | 10 | 12 |
| 3 | 15 | 13 | 16 |

Job **(10 marks)**

51. Give the economic interpretation of duality in linear programming. **(10 marks)**

1998

52. Prove that a basic feasible solution to a linear programming problem must correspond to an extreme point of the set of all feasible solutions: **(12 marks)**
53. Solve the unbalanced assignment problem in minimization where

$$[C_{ij}] = \begin{bmatrix} 12 & 10 & 15 & 22 & 18 & 8 \\ 10 & 18 & 25 & 15 & 16 & 12 \\ 11 & 10 & 3 & 8 & 5 & 9 \\ 6 & 14 & 10 & 13 & 13 & 12 \\ 8 & 12 & 11 & 7 & 13 & 10 \end{bmatrix}$$

(15 marks)

54. A bank has two tellers working on savings accounts. The first teller handles withdrawals only. The second teller handles depositors only. It has been found that the service time distributions of both deposits and withdrawals are exponential with a mean service time of 3 minutes per customer. Depositors and withdrawers are found to arrive in a Poisson fashion throughout the day with mean arrival rate of 16 and 14 per hour. What would be the effect on the average waiting time for depositors and withdrawers if each teller could handle both withdrawals and deposits? What would be the effect if this could only be accomplished by increasing the service time to 35 minutes. **(15 marks)**

55. A bookbinder processes the manuscripts of five books through the three stages of operation, viz, printing, binding and finishing. The time required to perform the printing, binding and finishing operations are given below:

| Book | Processing Time (in hours) | | |
|------|----------------------------|---------|-----------|
| | Printing | Binding | Finishing |
| 1 | 50 | 60 | 90 |
| 2 | 100 | 70 | 110 |
| 3 | 90 | 30 | 70 |
| 4 | 70 | 40 | 80 |
| 5 | 60 | 50 | 110 |

Determine the order in which books should be processed in order to minimize the total time required to process the books. Find the minimum total processing time.

(20 marks)

1997

56. State the Transportation problem in general terms and explain the problem of degeneracy (10 marks)

57. Use simplex method to solve the following Linear Programming Problem:

$$\text{Maximize } Z = 4x_1 + 10x_2$$

Subject to

$$2x_1 + x_2 \leq 50$$

$$2x_1 + 5x_2 \leq 100$$

$$2x_1 + 3x_2 \leq 90$$

$$x_1, x_2 \geq 0$$

(12 marks)

58. In factory, there are six jobs to perform and each should go through two machines A and B in the order A, B. The processing timings (in hours) for the jobs are given below. Determine the sequence for performing the jobs that would minimize the total elapsed time T. What is the value of T?

| | | | | | | | |
|-----------|-------|-------|-------|-------|-------|-------|--|
| | Jobs | | | | | | |
| | J_1 | J_2 | J_3 | J_4 | J_5 | J_6 | |
| Machine A | 1 | 3 | 8 | 5 | 6 | 3 | |
| Machine B | 5 | 6 | 3 | 2 | 2 | 10 | |

(10 marks)

1996

59. Solve the linear programming problem:

$$\text{Maximize } Z = 3x_1 + 5x_2$$

Subject to

$$x_1 \leq 4$$

$$x_2 \leq 6$$

$$3x_1 + 2x_2 \leq 18$$

$$x_1, x_2 \geq 0$$

If the cost coefficient of x_1 is kept fixed, find the range for the cost coefficient of x_2 without affecting the optimal solution.

(15 marks)

60. A tax consulting firm has four service stations (counters) in its office to receive people who have problems and complaints about their income, wealth etc. The number of arrivals averages 80 persons in an eight hour service day. Each tax adviser spends an irregular amount of time serving the arrivals which have been found to have an exponential distribution. The average service time is 20 minutes. Calculate the average number of people waiting to be serviced, average time a person spends in the system and the average waiting time for a person. What is the expected number of idle tax advisers at any specified time. **(20 marks)**
61. Solve the assignment problem represented by the following matrix for minimization of costs. Find also alternate solutions if any. **(15 marks)**

| | I | II | III | IV | V | VI |
|---|----|----|-----|----|----|----|
| A | 11 | 24 | 60 | 13 | 21 | 29 |
| B | 45 | 80 | 74 | 52 | 65 | 50 |
| C | 43 | 30 | 93 | 39 | 47 | 35 |
| D | 76 | 44 | 29 | 51 | 41 | 34 |
| E | 38 | 13 | 59 | 24 | 27 | 20 |
| F | 5 | 58 | 55 | 33 | 19 | 30 |

62. A company has four plants P_1, P_2, P_3, P_4 from which it supplies to three markets M_1, M_2, M_3 . Determine the optimal transportation plan using MODI method from the following data giving the plant to market shifting costs, quantities available at each plant and quantities required at each market:

| Market | Plants | | | | Required at |
|--------------------|--------|-------|-------|-------|-------------|
| | P_1 | P_2 | P_3 | P_4 | |
| M_1 | 21 | 16 | 25 | 13 | 11 |
| M_2 | 17 | 18 | 14 | 23 | 13 |
| M_3 | 32 | 27 | 18 | 41 | 19 |
| Available at plant | 6 | 10 | 12 | 15 | 43 |

(15 marks)

63. Determine the maximum value of
Maximum $Z = P_1 P_2 \dots P_n$
Subject to the constraints

$$\sum_{i=1}^n c_i p_i \leq x, 0 \leq p_i \leq 1 (i=1, 2, \dots, n)$$

(assume that $c_i > x \forall i$)

(20 marks)

64. Determine the optimal sequence of jobs that minimizes the total elapsed time required to complete the following jobs and find the total elapsed time. The jobs are to be processed on three machines M_1, M_2, M_3 in the same order M_1, M_2, M_3 and processing times are as below:

Job

| | | A | B | C | D | E | F | G |
|----------|-------|----------|----------|----------|----------|----------|----------|----------|
| Machines | M_1 | 3 | 8 | 7 | 4 | 9 | 8 | 7 |
| | M_2 | 4 | 3 | 2 | 5 | 1 | 4 | 3 |
| | M_3 | 6 | 7 | 5 | 11 | 5 | 6 | 12 |

Find also the idle times for the three machines.

(15 marks)

1995

65. Solve the following linear programming problem:
Maximize $Z = x_1 + 2x_2 + 3x_3 - x_4$
Subject to

$$x_1 + 2x_2 + 3x_3 = 15$$

$$2x_1 + x_2 + 5x_3 = 20$$

$$x_1 + 2x_2 + x_3 + x_4 = 10$$

$$x_1, x_2, x_3, x_4 \geq 0$$

(15 marks)

66. Solve the transportation problem below for minimizing the cost:

| | Costs | Store | | | | | | Availability |
|-----------|--------------------|-------|----|----|----|---|----|--------------|
| | | 1 | 2 | 3 | 4 | 5 | 6 | |
| Warehouse | 1 | 9 | 12 | 9 | 6 | 9 | 10 | 5 |
| | 2 | 7 | 3 | 7 | 7 | 5 | 5 | 6 |
| | 3 | 6 | 5 | 9 | 11 | 3 | 11 | 2 |
| | 4 | 6 | 8 | 11 | 2 | 2 | 10 | 9 |
| | Requirement | 4 | 4 | 6 | 2 | 4 | 2 | 22 |

(15 marks)

67. There are five jobs each of which must go through two machines A and B in the order A, B. processing times are given below:

| Job | 1 | 2 | 3 | 4 | 5 |
|------------------------|---|---|----|----|----|
| Times for A (in hours) | 7 | 3 | 11 | 5 | 12 |
| Time for B (in hours) | 4 | 8 | 9 | 10 | 6 |

Determine a sequence for the jobs that will minimize the elapsed time. Compute the total idle times for the machines in this period (15 marks)

1994

68. Solve by using simplex method
Maximize $Z = 3x_1 + 2x_2 + 5x_3$
Subject to

$$x_1 + 2x_2 + x_3 \leq 430$$

$$3x_1 + 2x_2 \leq 460$$

$$x_1 + 4x_2 \leq 420$$

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

69. Consider the following data:
Destinations

| | 1 | 2 | 3 | Capacities |
|---|---|---|-----|------------|
| 1 | 2 | 2 | 3 | 10 |
| 2 | 4 | 1 | 2 | 15 |
| 3 | 1 | 3 | x | 40 |

Demands 20 15 30

The cost of shipment from third source to the third destination is not know. How many units should be transported from the sources to the destinations so that total cost of transporting all the units to their destinations is a minimum? (12 marks)

1993

70. Use simplex method to solve:
Maximize $x_0 = x_1 - 3x_2 + 2x_3$
Subject to

$$3x_1 - x_2 + 2x_3 \leq 7$$

$$-2x_1 + 4x_2 \leq 12$$

$$-4x_1 + 3x_2 + 8x_3 \leq 10$$

$$x_1, x_2, x_3 \leq 0$$

71. A Department head has four subordinates and four tasks are to be performed. The subordinates differ in efficiency and the tasks differ in their intrinsic difficulty. His estimates of the times each man would take to perform each task is given in the effectiveness matrix below. How should the tasks be allocated one to one man, so as to minimize the total man hours?

Man

| | I | II | III | IV |
|---|----|----|-----|----|
| A | 8 | 26 | 17 | 11 |
| B | 13 | 28 | 4 | 26 |
| C | 38 | 19 | 18 | 15 |
| D | 19 | 26 | 24 | 10 |

Task

(15 marks)

1992

72. Solve the following linear programming problem

Maximize $Z = 3x_1 + 2x_2$

Subject to

$$x_1 + x_2 \leq 7$$

$$x_1 - x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

(15 marks)

73. The following table give the cost for transporting material from supply points A,B,C,D to demand points E,F,G,H,J:

To

| | E | F | G | H | J |
|---|----|----|----|----|----|
| A | 8 | 10 | 12 | 17 | 15 |
| B | 15 | 13 | 18 | 11 | 9 |
| C | 14 | 20 | 6 | 10 | 13 |
| D | 13 | 19 | 7 | 5 | 12 |

From

The present allocations as follows:

A to E 90; A to F 10; B to F 150; C to F 10

C to G 50; C to J 120; D to H 210; D to J 70

- (i) Check if this allocation is optimum. If not, find an optimum schedule.

- (ii) If in the above problem the transportation cost from A to G is reduce to 10, what will be the new optimum schedule ?

(15 marks)

74. Minimize $z = y_1 + y_2 + \dots + y_n$ subject to $y_1, y_2, \dots, y_n = d$ and $y_j \geq 0$ for all j .

(10 marks)

75. Determine x_1, x_2, x_3 so as to maximize

$$z = -x_1^2 - x_2^2 - x_3^2 + 4x_1 + 6x_2$$

Subject to the constraints

$$x_1 + x_2 \leq 2$$

$$2x_1 + 3x_2 \leq 12$$

$$x_1, x_2 \geq 0$$

(12 marks)