

EJEMPLOS DE PLANTEAMIENTOS CON BINARIAS

Una empresa fabrica 3 productos, cuyo proceso de fabricación pasa por tres departamentos, en la siguiente tabla se muestran las necesidades en horas de cada departamento para la producción de cada unidad de producto:

PRODUCTO	Departamento 1	Departamento 2	Departamento 3
A	1,50	2,00	0,25
B	3,00	1,00	0,25
C	2,00	2,50	0,25

En un determinado periodo y con la plantilla existente se disponen de 450 horas en el Departamento 1, de 350 en el 2 y de 50 en el 3. Los márgenes brutos por unidad de producto son de 25€ para A, de 28€ para B y de 30€ para el producto C.

- a. Plantear el modelo de programación lineal que permita encontrar las producciones óptimas maximizando el margen bruto y teniendo en cuenta las limitaciones horarias.

$$\text{Max } Z = 25X_1 + 28X_2 + 30X_3$$

Sujeto a:

$$1,50X_1 + 3,00X_2 + 2,00X_3 \leq 450$$

$$2,00X_1 + 1,00X_2 + 2,50X_3 \leq 350$$

$$0,25X_1 + 0,25X_2 + 0,25X_3 \leq 50$$

$$X_1, X_2, X_3 \geq 0$$

$$X_1, X_2, X_3 \text{ Enteras}$$

- b. En el modelo anterior incorporar la existencia de unos costes de preparación a la producción (Costes Fijos) que ascienden a 400€ para A, 550€ para B y 550€ para C.

$$\text{Max } Z = 25X_1 + 28X_2 + 30X_3 - 400Y_1 - 550Y_2 - 550Y_3$$

Sujeto a:

$$1,50X_1 + 3,00X_2 + 2,00X_3 \leq 450$$

$$2,00X_1 + 1,00X_2 + 2,50X_3 \leq 350$$

$$0,25X_1 + 0,25X_2 + 0,25X_3 \leq 50$$

$$X_1 - M_1 Y_1 \leq 0$$

$$X_2 - M_2 Y_2 \leq 0$$

$$X_3 - M_3 Y_3 \leq 0$$

$$X_1, X_2, X_3 \geq 0, Y_1, Y_2, Y_3 \in \{0, 1\}$$

$$X_1, X_2, X_3 \text{ Enteras}$$

- c. Calcular unos valores coherentes para M_1 , M_2 y M_3 .
- d. La empresa se plantea hacer horas extras, por tanto puede eliminar las limitaciones horarias de los tres departamentos. Incorporar este hecho al modelo del apartado b y c.

$$\text{Max } Z = 25X_1 + 28X_2 + 30X_3 - 400Y_1 - 550Y_2 - 550Y_3$$

Sujeto a:

$$1,50X_1 + 3,00X_2 + 2,00X_3 - 450 \leq M_4(1 - Y_4)$$

$$2,00X_1 + 1,00X_2 + 2,50X_3 - 350 \leq M_5(1 - Y_5)$$

$$0,25X_1 + 0,25X_2 + 0,25X_3 - 50 \leq M_6(1 - Y_6)$$

$$X_1 - M_1Y_1 \leq 0$$

$$X_2 - M_2Y_2 \leq 0$$

$$X_3 - M_3Y_3 \leq 0$$

$$Y_4 + Y_5 + Y_6 \leq 3$$

$$X_1, X_2, X_3 \geq 0; Y_1, Y_2, Y_3, Y_4, Y_5, Y_6 \in \{0, 1\}$$

X_1, X_2, X_3 Enteras

Resolver los modelos de los apartados a., b. (c.) y d. utilizando SAS/OR.

```
libname t4 '.';
data t4.exem_int;
  input _row_ $7. x1 x2 x3 _type_ $ _rhs_;
  datalines;
Obj      25      28      30      MAX      .
res1     1.50     3.00     2.00     LE      452
res2     2.00     1.00     2.50     LE      352
res3     0.25     0.25     0.25     LE      53
limsup   10000   10000   10000   UPPERBD .
enteras  1        2        3        INTEGER .
;
```

```
proc lp data=t4.exem_int;
run;
```

```
data t4.exem_int_binCF;
  input _row_ $7. x1 x2 x3 y1 y2 y3 _type_ $ _rhs_;
  datalines;
```

```
Obj      25      28      30      -400    -550    -550      MAX      .
res1     1.50     3.00     2.00      0       0       0       LE      450
res2     2.00     1.00     2.50      0       0       0       LE      350
res3     0.25     0.25     0.25      0       0       0       LE      50
CF1      1        0        0    -10000      0       0       LE      0
CF2      0        1        0      0     -10000      0       LE      0
CF3      0        0        1      0          0    -10000   LE      0
limsup   10000   10000   10000      .       .       .     UPPERBD .
enteras  1        2        3          .       .       .     INTEGER .
bin      .        .        .          1       2       3     BINARY  .
;
```

```
proc lp data=t4.exem_int_binCF;
run;
```

```

data t4.exem_int_binCF_RES;
  input _row_ $7. x1 x2 x3 y1 y2 y3 y4 y5 y6 _type_ $ _rhs_;
  datalines;
Obj      25      28      30      -400      -550      -550      0      0      0      MAX      .
res1     1.50     3.00     2.00      0      0      0      10000     0      0      LE      10450
res2     2.00     1.00     2.50      0      0      0      0      10000     0      LE      10350
res3     0.25     0.25     0.25      0      0      0      0      0      10000     LE      10050
CF1      1      0      0      -10000     0      0      0      0      0      LE      0
CF2      0      1      0      0      -10000     0      0      0      0      LE      0
CF3      0      0      1      0      0      -10000     0      0      0      LE      0
un       0      0      0      0      0      0      1      1      1      GE      1
limsup   10000   10000   10000      .      .      .      .      .      .      UPPERBD  .
enteras  1      2      3      .      .      .      .      .      .      INTEGER  .
bin      .      .      .      1      2      3      4      5      6      BINARY   .
;
run;

```

```

proc lp data=t4.exem_int_binCF_RES MAXIT=500;
run; libname t4 '.';
data t4.exem_int;
  input _row_ $7. x1 x2 x3 _type_ $ _rhs_;
  datalines;

```

Obj	25	28	30	MAX	.
res1	1.50	3.00	2.00	LE	450
res2	2.00	1.00	2.50	LE	350
res3	0.25	0.25	0.25	LE	50
limsup	10000	10000	10000	UPPERBD	.
enteras	1	2	3	INTEGER	.

```

;
run;

```

```

proc lp data=t4.exem_int;
run;

```

```

data t4.exem_int_binCF;
  input _row_ $7. x1 x2 x3 y1 y2 y3 _type_ $ _rhs_;
  datalines;

```

Obj	25	28	30	-400	-550	-550	MAX	.
res1	1.50	3.00	2.00	0	0	0	LE	450
res2	2.00	1.00	2.50	0	0	0	LE	350
res3	0.25	0.25	0.25	0	0	0	LE	50
CF1	1	0	0	-10000	0	0	LE	0
CF2	0	1	0	0	-10000	0	LE	0
CF3	0	0	1	0	0	-10000	LE	0
limsup	10000	10000	10000	.	.	.	UPPERBD	.
enteras	1	2	3	.	.	.	INTEGER	.
bin	.	.	.	1	2	3	BINARY	.

```

;
run;

```

```

proc lp data=t4.exem_int_binCF;
run;

```

```

data t4.exem_int_binCF_RES;
  input _row_ $7. x1 x2 x3 y1 y2 y3 y4 y5 y6 _type_ $ _rhs_;
  datalines;
Obj      25      28      30      -400    -550    -550        0      0      0      MAX      .
res1     1.50     3.00     2.00        0      0      0      10000    0      0      LE      10450
res2     2.00     1.00     2.50        0      0      0        0     10000    0      LE      10350
res3     0.25     0.25     0.25        0      0      0        0      0     10000    LE      10050
CF1      1        0        0     -10000      0      0        0      0      0      LE        0
CF2      0        1        0        0    -10000      0        0      0      0      LE        0
CF3      0        0        1        0      0    -10000      0      0      0      LE        0
un       0        0        0        0      0      0        1      1      1      LE        3
limsup   10000    10000    10000      .      .      .      .      .      .    UPPERBD  .
enteras  1        2        3        .      .      .      .      .      .    INTEGER  .
bin      .        .        .        1      2      3      4      5      6    BINARY  .
;
run;

proc lp data=t4.exem_int_binCF_RES MAXIT=500;
run;

```

The LP Procedure

Problem Summary

Objective Function	Max Obj
Rhs Variable	_rhs_
Type Variable	_type_
Problem Density (%)	66.67

Variables	Number
-----------	--------

Integer	3
Slack	3

Total	6
-------	---

Constraints	Number
-------------	--------

LE	3
Objective	1

Total	4
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The LP Procedure

Solution Summary

Integer Optimal Solution

Objective Value	5540
Phase 1 Iterations	0
Phase 2 Iterations	3
Phase 3 Iterations	0
Integer Iterations	0
Integer Solutions	1

Initial Basic Feasible Variables	5
Time Used (seconds)	0
Number of Inversions	4
Epsilon	1E-8
Infinity	1.797693E308
Maximum Phase 1 Iterations	100
Maximum Phase 2 Iterations	100
Maximum Phase 3 Iterations	99999999
Maximum Integer Iterations	100
Time Limit (seconds)	120

The LP Procedure

Variable Summary

Variable			Reduced		
Col	Name	Status Type	Price	Activity	Cost
1	x1	BASIC INTEGER	25	60	0
2	x2	BASIC INTEGER	28	80	0
3	x3	BASIC INTEGER	30	60	0
4	res1	SLACK	0	0	-5.2
5	res2	SLACK	0	0	-4.8
6	res3	SLACK	0	0	-30.4

The LP Procedure

Constraint Summary

Constraint		S/S		Dual	
Row	Name	Type	Col	Rhs Activity	Activity
1	Obj	OBJECTIVE	.	0	5540
2	res1	LE	4	450	450
3	res2	LE	5	350	350
4	res3	LE	6	50	50

The LP Procedure

Problem Summary

Objective Function	Max Obj
Rhs Variable	_rhs_
Type Variable	_type_
Problem Density (%)	29.17
Variables	Number
Integer	3
Binary	3
Slack	6
Total	12

Constraints	Number
LE	6
Objective	1
Total	7

The LP Procedure

Integer Iteration Log

Iter	Problem	Condition	Objective	Branched	Value	Sinfeas	Active	Proximity
1	0	ACTIVE	5529.9	y2	0.008	0.02	2	.
2	-1	ACTIVE	4984.3	y3	0.006	0.012	3	.
3	2	ACTIVE	4746	y1	0.01	0.01	4	.
4	-3	SUBOPTIMAL	4350	.	.	.	2	143.5
5	-2	FATHOMED	4437.6	.	.	.	1	143.5
6	1	FATHOMED	4368	.	.	.	0	.

The LP Procedure

Solution Summary

Integer Optimal Solution

Objective Value	4350
Phase 1 Iterations	0
Phase 2 Iterations	6
Phase 3 Iterations	6
Integer Iterations	6
Integer Solutions	1
Initial Basic Feasible Variables	8
Time Used (seconds)	0
Number of Inversions	6
Epsilon	1E-8
Infinity	1.797693E308
Maximum Phase 1 Iterations	100
Maximum Phase 2 Iterations	100
Maximum Phase 3 Iterations	99999999
Maximum Integer Iterations	100
Time Limit (seconds)	120

The LP Procedure

Variable Summary

Variable			Price	Activity	Reduced
Col	Name	Status Type			Cost
1	x1	BASIC INTEGER	25	100	0
2	x2	BASIC INTEGER	28	100	0
3	x3	DEGEN INTEGER	30	0	0

4	y1		BINARY	-400	1	-400
5	y2		BINARY	-550	1	-550
6	y3		BINARY	-550	0	39450
7	res1		SLACK	0	0	-2
8	res2	BASIC	SLACK	0	50	0
9	res3		SLACK	0	0	-88
10	CF1	BASIC	SLACK	0	9900	0
11	CF2	BASIC	SLACK	0	9900	0
12	CF3		SLACK	0	0	-4

The LP Procedure

Constraint Summary

Constraint		S/S				Dual
Row	Name	Type	Col	Rhs	Activity	Activity
1	Obj	OBJECTVE	.	0	4350	.
2	res1	LE	7	450	450	2
3	res2	LE	8	350	300	0
4	res3	LE	9	50	50	88
5	CF1	LE	10	0	-9900	0
6	CF2	LE	11	0	-9900	0
7	CF3	LE	12	0	0	4

The LP Procedure

Problem Summary

Objective Function	Max Obj
Rhs Variable	_rhs_
Type Variable	_type_
Problem Density (%)	25.00

Variables

Integer	3
Binary	6
Slack	7

Total 16

Constraints

LE	7
Objective	1

Total 8

The LP Procedure

Integer Iteration Log

Iter	Problem	Condition	Objective	Branched	Value	Sinfeas	Active	Proximity
1	0	ACTIVE	147640.08	y1	0.458	1.24389	2	.
2	1	ACTIVE	139721.57	x3	3745	1.29136	3	.
3	-2	ACTIVE	139699.8	y3	0.375	0.4734	3	.
4	-3	ACTIVE	139355.83	y2	0.099	0.0988	4	.
5	4	ACTIVE	123650	y4	0.217	0.217	5	.
6	5	SUBOPTIMAL	123650	.	.	.	3	23773.194
7	-4	ACTIVE	138860	y4	3E-4	0.0003	4	23773.194
8	7	SUBOPTIMAL	138860	.	.	.	2	8563.1944
9	2	ACTIVE	139716.43	y3	0.375	0.80658	3	8563.1944
10	9	FATHOMED	97341.75	.	.	.	2	8563.1944
11	-9	ACTIVE	139372.4	x2	986.7	0.43208	3	8563.1944
12	-11	ACTIVE	139366.72	x3	3745	0.59888	4	8563.1944
13	-12	INFEASIBLE	139365.05	.	.	.	3	8563.1944
14	12	ACTIVE	139361.03	x2	987.3	0.43233	4	8563.1944
15	14	FATHOMED	139351.72	.	.	.	3	8563.1944
16	-14	FATHOMED	139349.66	.	.	.	2	8563.1944
17	11	FATHOMED	139353.77	.	.	.	1	8563.1944
18	-1	ACTIVE	147423.19	x2	1194	0.78611	2	8561.0314
19	18	ACTIVE	147416.33	y2	0.119	0.1195	3	8550.9417
20	19	FATHOMED	128975	.	.	.	2	8550.9417
21	-19	ACTIVE	146932	y4	1E-4	0.0001	3	8550.9417
22	21	SUBOPTIMAL	146932	.	.	.	1	478.94167
23	-18	ACTIVE	147410.94	x1	4577	0.453	1	477.2475
24	23	ACTIVE	147409.25	x3	0.5	0.61973	2	475.55333
25	-24	ACTIVE	147407.55	x1	4575	0.45312	2	474.70625
26	25	ACTIVE	147406.71	x3	1.25	0.36981	3	472.165
27	-26	FATHOMED	147404.17	.	.	.	2	471.8775
28	26	ACTIVE	147403.88	x2	1195	0.28652	3	471.59
29	28	FATHOMED	147399.22	.	.	.	2	471.59
30	-28	ACTIVE	147385.5	x1	4573	0.45352	2	471.59
31	30	ACTIVE	147381.82	x2	1196	0.28692	3	471.59
32	31	FATHOMED	147377.17	.	.	.	2	471.59
33	-31	ACTIVE	147363.44	x1	4571	0.45392	2	471.59
34	33	ACTIVE	147359.77	x2	1197	0.28732	3	471.59
35	34	FATHOMED	147355.11	.	.	.	2	471.59
36	-34	ACTIVE	147341.39	x1	4569	0.45432	2	471.59
37	36	ACTIVE	147337.71	x2	1198	0.28772	3	471.59
38	37	FATHOMED	147333.06	.	.	.	2	471.59
39	-37	ACTIVE	147319.33	x1	4567	0.45472	2	471.59
40	39	ACTIVE	147315.66	x2	1199	0.28812	3	471.59
41	40	FATHOMED	147311	.	.	.	2	471.59
42	-40	ACTIVE	147297.28	x1	4565	0.45512	2	471.59
43	42	ACTIVE	147293.6	x2	1200	0.28852	3	471.59
44	43	FATHOMED	147288.95	.	.	.	2	471.59
45	-43	ACTIVE	147275.22	x1	4563	0.45552	2	471.59
46	45	ACTIVE	147271.55	x2	1201	0.28892	3	471.59
47	46	FATHOMED	147266.89	.	.	.	2	471.59
48	-46	ACTIVE	147253.17	x1	4561	0.45592	2	471.59
49	48	ACTIVE	147249.49	x2	1202	0.28932	3	471.59

50	24 ACTIVE	147403.59 x2	1195 0.45313	4	462.275
51	50 FATHOMED	147394.28 .	. .	3	460.5625
52	-50 ACTIVE	147388.89 x1	4575 0.4534	3	449.535
53	52 ACTIVE	147381.54 x2	1196 0.45353	4	440.22
54	53 FATHOMED	147372.22 .	. .	3	438.5075
55	-53 ACTIVE	147366.83 x1	4573 0.4538	3	427.48
56	55 ACTIVE	147359.48 x2	1197 0.45393	4	418.165
57	56 FATHOMED	147350.17 .	. .	3	416.4525
58	-56 ACTIVE	147344.78 x1	4571 0.4542	3	405.425
59	58 ACTIVE	147337.43 x2	1198 0.45433	4	396.11
60	59 FATHOMED	147328.11 .	. .	3	394.3975
61	-59 ACTIVE	147322.72 x1	4569 0.4546	3	383.37
62	61 ACTIVE	147315.37 x2	1199 0.45473	4	374.055
63	62 FATHOMED	147306.06 .	. .	3	372.3425
64	-62 ACTIVE	147300.67 x1	4567 0.455	3	361.315
65	64 ACTIVE	147293.32 x2	1200 0.45513	4	352
66	65 FATHOMED	147284 .	. .	3	350.2875
67	-65 ACTIVE	147278.61 x1	4565 0.4554	3	339.26
68	67 ACTIVE	147271.26 x2	1201 0.45553	4	329.945
69	68 FATHOMED	147261.95 .	. .	3	328.2325
70	-68 ACTIVE	147256.56 x1	4563 0.4558	3	317.205
71	70 ACTIVE	147249.21 x2	1202 0.45593	4	312.835
72	71 FATHOMED	147239.89 .	. .	3	312.835
73	-71 ACTIVE	147234.5 x1	4561 0.4562	3	312.835
74	73 ACTIVE	147227.15 x2	1203 0.45633	4	312.835
75	74 FATHOMED	147217.84 .	. .	3	312.835
76	-74 ACTIVE	147212.45 x1	4559 0.4566	3	312.835
77	76 ACTIVE	147205.1 x2	1204 0.45673	4	312.835
78	77 FATHOMED	147195.78 .	. .	3	312.835
79	-77 ACTIVE	147190.39 x1	4557 0.457	3	312.835
80	79 ACTIVE	147183.04 x2	1205 0.45713	4	312.835
81	80 FATHOMED	147173.73 .	. .	3	312.835
82	-80 ACTIVE	147168.34 x1	4555 0.4574	3	312.835
83	82 ACTIVE	147160.99 x2	1206 0.45753	4	312.835
84	83 FATHOMED	147151.67 .	. .	3	312.835
85	-83 ACTIVE	147146.28 x1	4553 0.4578	3	312.835
86	85 ACTIVE	147138.93 x2	1207 0.45793	4	312.835
87	86 FATHOMED	147129.62 .	. .	3	312.835
88	-86 ACTIVE	147124.23 x1	4551 0.4582	3	312.835
89	88 ACTIVE	147116.88 x2	1208 0.45833	4	312.835
90	89 FATHOMED	147107.56 .	. .	3	312.835
91	-89 ACTIVE	147102.17 x1	4549 0.4586	3	312.835
92	91 ACTIVE	147094.82 x2	1209 0.45873	4	312.835
93	92 FATHOMED	147085.51 .	. .	3	312.835
94	-92 ACTIVE	147080.12 x1	4547 0.459	3	312.835
95	94 ACTIVE	147072.77 x2	1210 0.45913	4	312.835
96	95 FATHOMED	147063.45 .	. .	3	312.835
97	-95 ACTIVE	147058.06 x1	4545 0.4594	3	312.835
98	97 ACTIVE	147050.71 x2	1211 0.45953	4	312.835
99	98 FATHOMED	147041.4 .	. .	3	312.835
100	-98 ACTIVE	147036.01 x1	4543 0.4598	3	312.835
101	100 ACTIVE	147028.66 x2	1212 0.45993	4	312.835
102	101 FATHOMED	147019.34 .	. .	3	312.835
103	-101 ACTIVE	147013.95 x1	4541 0.4602	3	312.835
104	103 ACTIVE	147006.6 x2	1213 0.46033	4	312.835

105	104 FATHOMED	146997.29 .	.	.	3	312.835
106	-104 ACTIVE	146991.9 x1	4539	0.4606	3	312.835
107	106 ACTIVE	146984.55 x2	1214	0.46073	4	312.835
108	107 FATHOMED	146975.23 .	.	.	3	312.835
109	-107 ACTIVE	146969.84 x1	4537	0.461	3	312.835
110	109 ACTIVE	146962.49 x2	1215	0.46113	4	312.835
111	49 FATHOMED	147244.84 .	.	.	3	306.465
112	-49 ACTIVE	147231.11 x1	4559	0.45632	3	295.4375
113	112 ACTIVE	147227.44 x2	1203	0.28972	4	290.78
114	113 FATHOMED	147222.78 .	.	.	3	284.41
115	-113 ACTIVE	147209.06 x1	4557	0.45672	3	273.3825
116	115 ACTIVE	147205.38 x2	1204	0.29012	4	268.725
117	116 FATHOMED	147200.73 .	.	.	3	262.355
118	-116 ACTIVE	147187 x1	4555	0.45712	3	251.3275
119	118 ACTIVE	147183.33 x2	1205	0.29052	4	246.67
120	119 FATHOMED	147178.67 .	.	.	3	240.3
121	-119 ACTIVE	147164.95 x1	4553	0.45752	3	229.2725
122	121 ACTIVE	147161.27 x2	1206	0.29092	4	224.615
123	122 FATHOMED	147156.62 .	.	.	3	218.245
124	-122 ACTIVE	147142.89 x1	4551	0.45792	3	207.2175
125	124 ACTIVE	147139.22 x2	1207	0.29132	4	202.56
126	125 FATHOMED	147134.56 .	.	.	3	196.19
127	-125 ACTIVE	147120.84 x1	4549	0.45832	3	185.1625
128	127 ACTIVE	147117.16 x2	1208	0.29172	4	180.505
129	128 FATHOMED	147112.51 .	.	.	3	174.135
130	-128 ACTIVE	147098.78 x1	4547	0.45872	3	163.1075
131	130 ACTIVE	147095.11 x2	1209	0.29212	4	158.45
132	131 FATHOMED	147090.45 .	.	.	3	152.08
133	-131 ACTIVE	147076.73 x1	4545	0.45912	3	141.0525
134	133 ACTIVE	147073.05 x2	1210	0.29252	4	136.395
135	134 FATHOMED	147068.4 .	.	.	3	130.025
136	-134 ACTIVE	147054.67 x1	4543	0.45952	3	118.9975
137	136 ACTIVE	147051 x2	1211	0.29292	4	114.34
138	137 FATHOMED	147046.34 .	.	.	3	107.97
139	-137 ACTIVE	147032.62 x1	4541	0.45992	3	96.9425
140	139 ACTIVE	147028.94 x2	1212	0.29332	4	92.285
141	140 FATHOMED	147024.29 .	.	.	3	85.915
142	-140 ACTIVE	147010.56 x1	4539	0.46032	3	74.8875
143	142 ACTIVE	147006.89 x2	1213	0.29372	4	70.23
144	143 FATHOMED	147002.23 .	.	.	3	63.86
145	-143 ACTIVE	146988.51 x1	4537	0.46072	3	52.8325
146	145 ACTIVE	146984.83 x2	1214	0.29412	4	48.175
147	146 FATHOMED	146980.18 .	.	.	3	41.805
148	-146 ACTIVE	146966.45 x1	4535	0.46112	3	30.7775
149	148 ACTIVE	146962.78 x2	1215	0.29452	4	26.12
150	149 FATHOMED	146958.12 .	.	.	3	21.175
151	110 FATHOMED	146953.18 .	.	.	2	19.75
152	-149 ACTIVE	146944.4 x1	4533	0.46152	2	19.4625
153	-110 FATHOMED	146947.79 .	.	.	1	8.7225
154	152 ACTIVE	146940.72 x2	1216	0.29492	1	4.065
155	154 FATHOMED	146936.07 .	.	.	0	.

The LP Procedure

Solution Summary

Integer Optimal Solution

Objective Value	146932
Phase 1 Iterations	0
Phase 2 Iterations	6
Phase 3 Iterations	156
Integer Iterations	155
Integer Solutions	3
Initial Basic Feasible Variables	9
Time Used (seconds)	0
Number of Inversions	60
Epsilon	1E-8
Infinity	1.797693E308
Maximum Phase 1 Iterations	500
Maximum Phase 2 Iterations	500
Maximum Phase 3 Iterations	500
Maximum Integer Iterations	500
Time Limit (seconds)	120

The LP Procedure

Variable Summary

Variable						Reduced
Col	Name	Status	Type	Price	Activity	Cost
1	x1	BASIC	INTEGER	25	4578	0
2	x2		INTEGER	28	1194	15.5
3	x3		INTEGER	30	0	-1.305
4	y1		BINARY	-400	1	-400
5	y2		BINARY	-550	1	-550
6	y3	DEGEN	BINARY	-550	0	0
7	y4	ALTER	BINARY	0	0	0
8	y5		BINARY	0	0	-125000
9	y6	ALTER	BINARY	0	0	0
10	res1	BASIC	SLACK	0	1	0
11	res2		SLACK	0	0	-12.5
12	res3	BASIC	SLACK	0	8607	0
13	CF1	BASIC	SLACK	0	5422	0
14	CF2	BASIC	SLACK	0	8806	0
15	CF3		SLACK	0	0	-0.055
16	un	BASIC	SLACK	0	3	0

The LP Procedure

Constraint Summary

Constraint		S/S			Dual
Row	Name	Type	Col	Rhs	Activity
1	Obj	OBJECTIVE	.	0	146932
2	res1	LE	10	10450	10449
3	res2	LE	11	10350	10350
4	res3	LE	12	10050	1443
5	CF1	LE	13	0	-5422
6	CF2	LE	14	0	-8806
7	CF3	LE	15	0	0
8	un	LE	16	3	0