

1

Passo 0: scelta delle variabili

X_i = numero di addetti assegnati al casello autostada-
della città
da le y_i = stima ~~deve~~ con $i = A, B, C, T, M$ ~~assegnate~~
 y_i = ~~variabile~~ variabile decisionale $i = A, B, T$ con valore
Passo 1: vincoli $E[0,1]$

$$X_T \geq (50X_A + 75X_B + 75X_C) \cdot 0,01\%$$

$$X_M \geq (35X_A + 70X_B + 32,5X_C) \cdot 0,01\%$$

$$X_M \geq (35X_T + 28X_M)/2 + (65X_T + 42X_M)/2 \cdot 0,01\%$$

$$X_A \geq (50X_T + 60X_M)/2 + (100X_T + 80X_M)/2 \cdot 0,01\%$$

$$X_B \geq (75X_T + 70X_M)/2 + (90X_T + 45X_M)/2 \cdot 0,01\%$$

$$X_C \geq (75X_T + 32,5X_M) \cdot 0,01\%$$

$$X_H + X_T \leq 35$$

$$X_B \geq 16$$

$$X_H + X_T \geq (X_A + X_B + X_C) \cdot \frac{1}{2}$$

$$X_H + X_T \leq 2(X_B + X_C)$$

$$X_T \leq 19 y_T$$

$$X_B \leq 18 y_B$$

$$X_A \leq 9 y_A$$

$$y_i \in [0,1]$$

deve essere vero

almeno 1

$$y_T + y_B + y_A \geq 1$$

Passo 2: ~~min~~

$$\min 3,5X_T + 3,6X_H + 2,8X_A + 2,9X_B + 2,8X_C$$

~~Min~~

$$1 + \frac{1}{2}$$

2

$$\frac{1}{2} \cdot -2$$

$$\frac{3}{2} \cdot -2 \Rightarrow \frac{1}{4} \cdot -2 \Rightarrow \frac{1}{2}$$

$$\frac{4}{2} \cdot 2$$

$$\min -x_1 + x_2 + x_3$$

$$-x_1 + 2x_2 - x_4 = -2$$

F. Standard

$$x_1 - 2x_2 + x_4 = 2$$

$$\left(-\frac{1}{2}x_1 - x_2 + 2x_3 - 3x_5 \geq -4 \right) \rightarrow \frac{1}{2}x_1 + x_2 + 2x_3 + 3x_5 + x_6 = 4$$

$$x \geq 0$$

$$\frac{1}{2}x_1 + x_2 - 2x_3 + 3x_5 \leq 4$$

$$\begin{array}{cccccc|c} 1 & -2 & 0 & 1 & 0 & 0 & 2 \\ 1/2 & 1 & -2 & 0 & 3 & 1 & 4 \\ -1 & 1 & 1 & 0 & 0 & 0 & 0 \end{array}$$

Il problema è in forma canonica; le variabili in base sono x_4 e x_6

Iterazione 0:

$$\begin{array}{cccccc|c} 1 & -2 & 0 & 1 & 0 & 0 & 2 \\ 1/2 & 1 & -2 & 0 & 3 & 1 & 4 \\ -1 & 1 & 1 & 0 & 0 & 0 & 0 \end{array}$$

$$x_B = \begin{pmatrix} x_4 \\ x_6 \end{pmatrix}$$

$$x_N = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_5 \end{pmatrix}$$

$$c_B = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$c_N = \begin{pmatrix} 1/2 \\ 0 \\ -1 \\ 3 \end{pmatrix}$$

Iterazione 1:

$$y^0 = c_N - (B^{-1} \cdot N)^T \cdot c_B =$$

$$= \begin{pmatrix} 1/2 \\ 0 \\ -1 \\ 3 \end{pmatrix} - \begin{pmatrix} 1 & 1/2 \\ -2 & 1 \\ 0 & -2 \\ 0 & 3 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1/2 \\ 0 \\ -1 \\ 3 \end{pmatrix} - \begin{pmatrix} 3/2 \\ -1 \\ -2 \\ 3 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \\ 1 \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} -1 \\ 1 \\ 1 \\ 0 \end{pmatrix} \quad -5 + \frac{3}{2} = -\frac{7}{2} \quad 2 + \frac{3}{2} = \frac{7}{2} \quad 2 + \frac{3}{2} = \frac{7}{2}$$

ottimalità: $y^0 \geq 0$ NO

illimitatezza $\pi_1 \leq 0$ NO

Pivot

V. entrante: $h=1 \rightarrow x_1$

V. uscente: $\min \{ \frac{2}{1}, 4.02 \} = 2 \quad k=1 \rightarrow x_4$

Pivot

$$\begin{array}{cccccc|c} 1 & -2 & 0 & 1 & 0 & 0 & 2 \\ 0 & 2 & -2 & -1/2 & 3 & 1 & 3 \\ 0 & -1 & 1 & 1 & 0 & 0 & 2 \end{array}$$

$$x_B = \begin{pmatrix} x_1 \\ x_6 \end{pmatrix} \quad x_N = \begin{pmatrix} x_2 \\ x_3 \\ x_5 \end{pmatrix}$$

Iterazione 1

$$y^0 = \begin{pmatrix} 1 \\ -1 \\ 1 \\ 0 \end{pmatrix}$$

ottimalità: $y^0 \geq 0$ NO

illiceità: $\pi_2 \leq 0$ NO

U. entrante $\Rightarrow h=2 \rightarrow x_2$

U. uscente $\Rightarrow \min \left\{ \frac{3}{2} \right\} \quad k=2 \rightarrow x_6$

Pivot

$$\begin{array}{cccccc|c} A & 0 & -2 & 1/2 & 3 & 1 & 5 \\ & 0 & 1 & -1 & -1/4 & 3/2 & 1/2 & 3/2 \end{array}$$

$$XB = \begin{pmatrix} x_1 \\ x_7 \end{pmatrix}$$

$$XN = \begin{pmatrix} x_4 \\ x_6 \\ x_3 \\ x_5 \end{pmatrix}$$

$$\begin{array}{cccccc|c} 0 & 0 & 0 & 3/4 & 3/2 & 1/2 & 7/2 \end{array}$$

Iterazione 2

$y^2 \geq 0$ ottimo

$$\tilde{X} = \begin{pmatrix} 5 \\ 3/2 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\frac{5!}{3! \cdot 2!} = \frac{5 \cdot 4}{2} = 10$$

$$\frac{4!}{3! \cdot 1!} = 4$$

$$1-2-3$$

$$1-2-4$$

$$1-3-4$$

$$2-3-4$$

$$y_2 = 5 - \frac{7}{3} = \frac{15-7}{3} = \frac{8}{3}$$

$$\frac{15}{3} = 5 \quad \frac{8}{3} = 2 \frac{2}{3}$$

$$5 - \frac{7}{3} =$$

$$-y_3 = 2 - y_2$$

$$y_3 = y_2 - 2$$

$$y_3 = \frac{8}{3} - 2 = \frac{2}{3}$$

$$\frac{7}{3} + \frac{8}{3} = \frac{15}{3} = 5$$

$$3 \cdot \frac{7}{3} = 7 \quad \frac{8}{3} - \frac{2}{3} = \frac{6}{3} = 2$$

$$2 + \frac{7}{3} = \frac{13}{3}$$

$$\rightarrow \begin{vmatrix} 0 & 0 & 1 \\ 3 & 0 & 0 \\ 0 & 1 & -1 \end{vmatrix} = -3 \begin{vmatrix} 0 & 1 \\ 1 & -1 \end{vmatrix} = 3 \neq 0$$

$$P_0 = \{(5,5), (5,t)\}$$

$$\delta^+ = \min \{C_{uv} - x_{uv}\} = \min \{(4-0), (8-5)\} = 3$$

$$\delta^- = \text{non c'è}$$

$$\delta = \delta^+ = 3$$

$$f^0 = \bar{f} + \delta = 9 + 3 = 12$$

$$P_1 = \{(2,1), (2,3), (3,4), (4,t)\}$$

$$P_0 = \{(5,5), (5,4), (4,t)\}$$

$$\delta^+ = \min \{(4-0), (2-0), (5-0)\} = 2$$

$$\delta^+ = \min \{4, 9, 2, 5\} = 2$$

$$\delta^- = \text{non c'è}$$

$$\delta = \delta^+ = 2$$

$$f^1 = f^0 + \delta = 12 + 2 = 14$$

$$\sum_{\substack{sew \\ u=v}} C_{su} = \bar{f}$$

$$P_2 = \{(5,1), (4,2), (4,t)\}$$

$$\delta^+ = \{2, 3, 3\} = 2$$

$$\delta = \delta^+ = 2$$

$$f^2 = f^1 + 2 = 14 + 2 = 16$$

$$P_3 = \{(2,2), (2,2), (1,t)\}$$

$$\delta^+ = \{2, 4\} = 2$$

$$\delta^- = \{4\} = 4$$

$$\delta = \min \{\delta^+, \delta^-\} = 2$$

$$f^3 = f^2 + 2 = 16 + 2 = 18$$

$$P_4 = \{(5,5), (5,4), (4,t)\}$$

$$\delta^+ = \{1, 2, 1\} = 1$$

$$\delta = 1$$

$$f^4 = f^3 + \delta = 19$$

$$P_5 = \{$$

f convesso

$$f[\alpha x + (1-\alpha)y] \leq \alpha f(x) + (1-\alpha)f(y)$$

min

$$f(x^*) \leq f(x) \quad \forall x \in$$
$$\leq f(y)$$

$$f(x^*) = f[\alpha x^* + (1-\alpha)y] \leq \alpha f(x^*) + (1-\alpha)f(y)$$

$$f(x^*)(1-\alpha) \leq (1-\alpha)f(y)$$

$$f \geq 0 \quad \text{per min}$$

$$y = C_N - (B^{-1}N)^T C_B$$

$$f \leq 0 \quad \text{per max}$$

$$C_N - (B^{-1}N)^T C_B \leq 0 \quad -f > 0$$

$$\max C_B X_B + C_N X_N$$

$$B \times B + N \times N = b$$

$$X_B \geq 0 \quad X_N \geq 0$$