

define  $x_1 \sim x_7$  and the objective is :

$$\min 30x_1 + 18x_2 + 21x_3 + 38x_4 + 20x_5 + 22x_6 + 9x_7$$

also, at each node must satisfy  $\sum_{j:(i,j) \in E} x_{ij} \geq 1$   
(time period)

$\Rightarrow$ Node 1	$x_1 + x_2$	$\geq 1$
2	$x_1 + x_2$	$\geq 1$
3	$x_1$	$\geq 1$
4	$x_1 + x_3 + x_4$	$\geq 1$
5	$x_3 + x_4 + x_6$	$\geq 1$
6	$x_3 + x_4 + x_5 + x_6$	$\geq 1$
7	$x_4 + x_5 + x_6$	$\geq 1$
8	$x_4 + x_5 + x_7$	$\geq 1$

$\Rightarrow$  Use gurobi to solve the shortest path problem:

$$\Rightarrow \begin{cases} 9\text{am} - 1\text{pm} = x_1 = 1 \\ 9\text{am} - 11\text{am} = x_2 = 0 \\ \text{noon} - 3\text{pm} = x_3 = 0 \\ \text{noon} - 5\text{pm} = x_4 = 0 \end{cases}$$

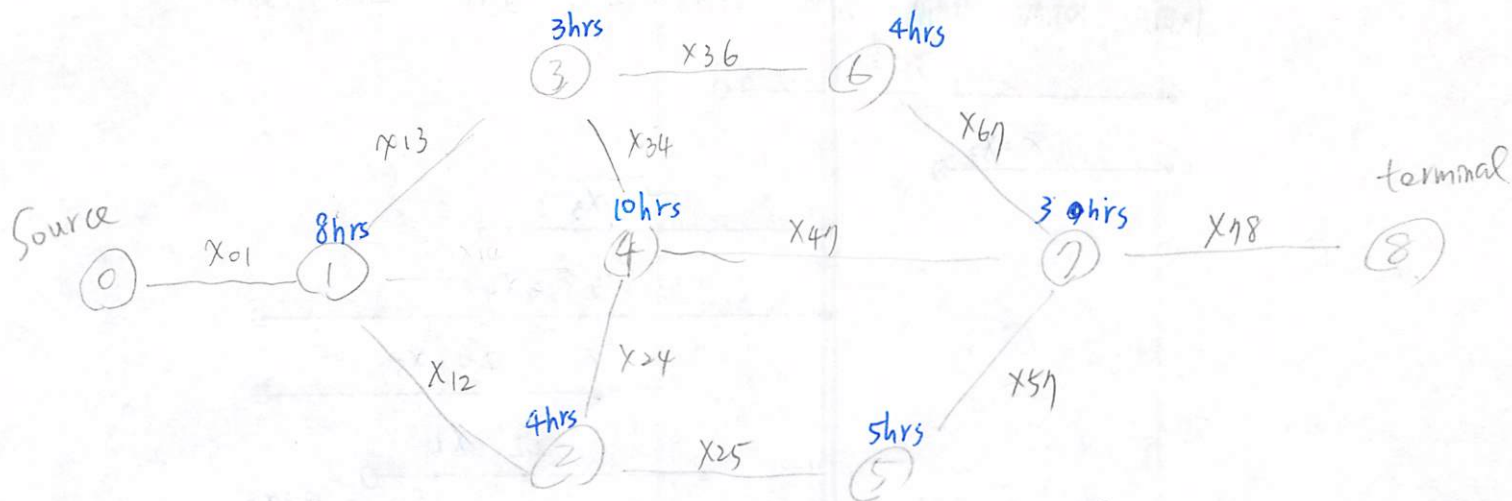
$$2\text{pm} - 5\text{pm} = x_5 = 0$$

$$1\text{pm} - 4\text{pm} = x_6 = 1$$

$$4\text{pm} - 5\text{pm} = x_7 = 1$$

$$\text{and total cost} = 30 \times 1 + 22 \times 1 + 9 \times 1 = 61 \quad \#$$

1. b



defn  $x_{ij} \in \{0,1\}$  and  $\bar{i} \in \{0,8\}, \bar{j} \in \{0,8\}$

$$\sum_{\bar{j}=(\bar{i},\bar{j}) \in E} x_{\bar{i}\bar{j}} - \sum_{\bar{j}=(\bar{j},\bar{i}) \in E} x_{\bar{j}\bar{i}} = \begin{cases} 1 & \text{for } \bar{i} = \text{source} = 0 \\ -1 & \text{for } \bar{i} = \text{terminal} = 8 \\ 0 & \forall \bar{i} \in V \setminus \{s, t\} \end{cases}$$

node		$x_{01}$	$x_{12}$	$x_{13}$	$x_{14}$	$x_{25}$	$x_{34}$	$x_{36}$	$x_{47}$	$x_{57}$	$x_{67}$	$x_{78}$	dual
0 (source)		$x_{01}$											$y_0$
1		$-x_{01}$	$+x_{12}$	$+x_{13}$									$y_1$
2			$-x_{12}$		$+x_{14}$	$+x_{25}$							$y_2$
3				$-x_{13}$	$+x_{34}$	$+x_{36}$							$y_3$
4					$-x_{14}$		$-x_{34}$	$+x_{47}$					$y_4$
5						$-x_{25}$			$+x_{47}$	$+x_{57}$			$y_5$
6							$-x_{36}$				$+x_{67}$		$y_6$
7								$-x_{47}$	$-x_{57}$	$-x_{67}$	$+x_{78}$		$y_7$
8 (terminal)												$-x_{78}$	$y_8$

and  $x_{01}, x_{12}, x_{13}, x_{14}, x_{25}, x_{34}, x_{36}, x_{47}, x_{57}, x_{67}, x_{78} \geq 0$

find minimum  $\sum_{(\bar{i},\bar{j}) \in E} c_{\bar{i}\bar{j}} x_{\bar{i}\bar{j}}$

=

$$\sum \text{minimum} \quad \sum_{(i,j) \in E} c_{ij} \sum_{\substack{\bar{i} \bar{j} \\ j=(i,j) \in E}}$$

$$= 8 \times x_{01} + 4 \times x_{12} + 3 \times x_{13} + 10 \times (x_{24} + x_{34}) + 5 \times x_{25} + 4 \times x_{36}$$

$\downarrow$  node 1       $\downarrow$  node 2       $\downarrow$  node 3       $\downarrow$  node 4       $\downarrow$  node 5       $\downarrow$  node 6

$$+ (x_{47} + x_{57} + x_{67}) \times 3 + 0 \times x_{78}$$

$\downarrow$  node 7       $\downarrow$  node 8

$$= 8x_{01} + 4x_{12} + 3x_{13} + 10x_{24} + 5x_{25} + 10x_{34} + 4x_{36} + 3x_{47} + 3x_{57} + 3x_{67} + 0x_{78}$$

$\Downarrow$   
 change to dual

$\Rightarrow$  find  $\max b^T w$

$$= y_0 - y_8$$

s.t.

$$\begin{array}{rcl}
x_{01}: & y_0 - y_1 & \leq 8 \\
x_{12}: & y_1 - y_2 & \leq 4 \\
x_{13}: & y_1 - y_3 & \leq 3 \\
x_{14}: & y_1 - y_4 & \leq 10 \\
x_{24}: & y_2 - y_4 & \leq 10 \\
x_{25}: & y_2 - y_5 & \leq 5 \\
x_{34}: & y_3 - y_4 & \leq 10 \\
x_{36}: & y_3 - y_6 & \leq 4 \\
x_{47}: & -y_7 & \leq 7 \\
x_{57}: & y_5 - y_7 & \leq 7 \\
x_{67}: & y_6 - y_7 & \leq 7 \\
x_{78}: & y_7 - y_8 & \leq 0
\end{array}$$

I using the gurobi to solve the  $y_0 \sim y_8$

$$\Rightarrow y_0 = 18 \quad y_8 = 0$$

$\therefore$  the minimum cost is 18 #