

(e)

	1	2	6	Optimal Value
Variables	2	2		
			RHS	
Constraints	1	3	8 <=	8
	1	1	4 <=	4

Adjustable Cells

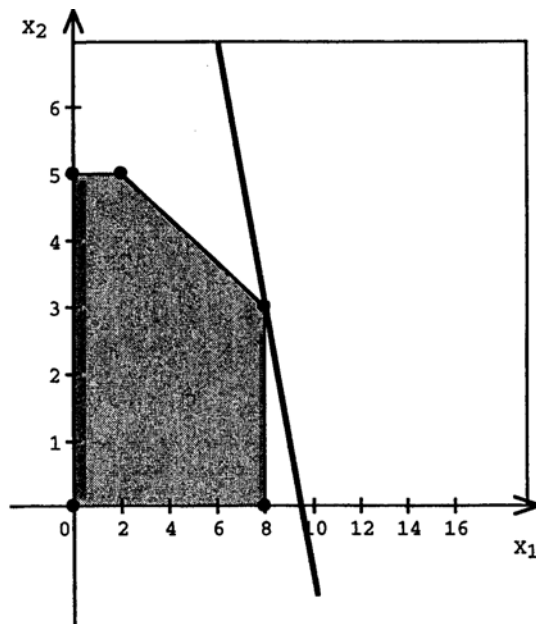
Cell	Name	Final Value	Reduced Cost	Objective Coefficient	Allowable Increase	Allowable Decrease
\$B\$2		2	0	1	1	0.333333
\$C\$2		2	0	2	1	1

Constraints

Cell	Name	Final Value	Shadow Price	Constraint R.H. Side	Allowable Increase	Allowable Decrease
\$E\$4		8	0.5	8	4	4
\$E\$5		4	0.5	4	4	1.333333

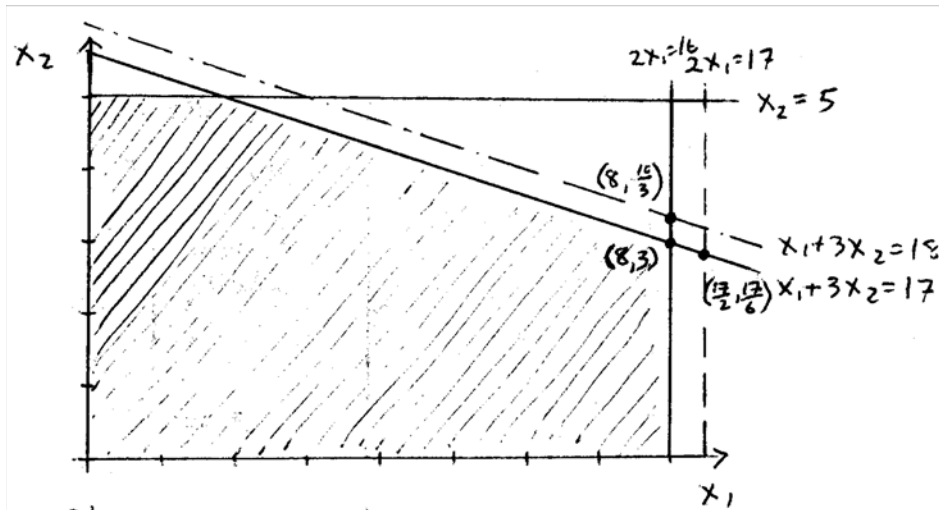
4.7-3.

(a) Optimal Solution: $(x_1^*, x_2^*) = (8, 3)$ and $Z^* = 38$



Corner Point	Z
$(8, 3)$	38^*
$(8, 0)$	32
$(2, 5)$	18
$(0, 5)$	10
$(0, 0)$	0

(b)



Increasing resource 1 to 17 units increases Z to $4(8.5) + 2(2.83) = 39.67$, so $\Delta Z = y_1^* = 1.67$.

Increasing resource 2 to 18 units increases Z to $4(8) + 2(3.33) = 38.33$, so $\Delta Z = y_2^* = 0.67$.

The third constraint is not binding, so $y_3^* = 0$.

(c) To increase Z by 15, resource 1 should be increased by $\frac{15}{y_1^*} = \frac{15}{1.67} \approx 9$. Solving the LP problem with resource 1 set to $16 + 9 = 25$ returns the result $Z = 53$.

4.7-4.

(a) Optimal Solution: $(x_1^*, x_2^*, x_3^*) = (0.5, 0, 4.5)$ and $Z^* = 14$

Bas Var	Eq No	Z	Coefficient of						Right Side
			x_1	x_2	x_3	x_4	x_5	x_6	
Z	0	1	-1	7	-3	0	0	0	0
x_4	1	0	2	1	-1	1	0	0	4
x_5	2	0	4	-3	0	0	1	0	2
x_6	3	0	-3	2	1	0	0	1	3

Bas Var	Eq No	Z	Coefficient of						Right Side
			x_1	x_2	x_3	x_4	x_5	x_6	
Z	0	1	-10	13	0	0	0	3	9
x_4	1	0	-1	3	0	1	0	1	7
x_5	2	0	4	-3	0	0	1	0	2
x_3	3	0	-3	2	1	0	0	1	3

Bas Var	Eq No	Z	Coefficient of						Right Side
			X ₁	X ₂	X ₃	X ₄	X ₅	X ₆	
Z	0	1	0	5.5	0	0	2.5	3	14
X ₄	1	0	0	2.25	0	1	0.25	1	7.5
X ₁	2	0	1	-0.75	0	0	0.25	0	0.5
X ₃	3	0	0	-0.25	1	0	0.75	1	4.5

(b) The shadow prices for the three resources are given by the reduced costs (in the objective function) for the corresponding slack variables. These values are circled in the table above. The shadow prices for resources 1, 2 and 3 are 0, 2.5 and 3 respectively. They represent the rate at which the objective function value z increases as the corresponding resource is increased. For instance, increasing resource 3 by one unit increases Z by 3, provided that no other constraints cause any trouble.

(c)

	X1	X2	X3			
Maximize	1	-7	3			
						Right-Hand
				Totals		Side
Constraint 1	2	1	-1	-3.5	<=	4
Constraint 2	4	-3	0	2	<=	2
Constraint 3	-3	2	1	3	<=	3
						Objective
Solution	0.5	0	4.5			14

Cell	Name	Final Value	Reduced Cost	Objective Coefficient	Allowable Increase	Allowable Decrease
\$B\$10	Solution X1	0.5	0	1	7.33333	10
\$C\$10	Solution X2	0	-5.5	-7	5.5	1E+30
\$D\$10	Solution X3	4.5	0	3	22	3

Constraints

Cell	Name	Final Value	Shadow Price	Constraint R.H. Side	Allowable Increase	Allowable Decrease
\$E\$5	Constraint 1 Totals	-3.5	0	4	1E+30	7.5
\$E\$6	Constraint 2 Totals	2	2.5	2	1E+30	2
\$E\$7	Constraint 3 Totals	3	3	3	1E+30	4.5

4.7-5.

(a) Optimal Solution: $(x_1^*, x_2^*, x_3^*) = (0, 1, 3)$ and $Z^* = 7$

Bas Var	Eq No	Z	Coefficient of						Right Side
			X ₁	X ₂	X ₃	X ₄	X ₅	X ₆	
Z	0	1	-2	2	-3	0	0	0	0
X ₄	1	0	-1	1	1	1	0	0	4
X ₅	2	0	2	-1	1	0	1	0	2
X ₆	3	0	1	1	3	0	0	1	12

Bas Var	Eq No	Z	Coefficient of						Right Side
			X ₁	X ₂	X ₃	X ₄	X ₅	X ₆	
Z	0	1	4	-1	0	0	3	0	6
X ₄	1	0	-3	2	0	1	-1	0	2
X ₃	2	0	2	-1	1	0	1	0	2
X ₆	3	0	-5	4	0	0	-3	1	6

Bas Var	Eq No	Z	Coefficient of						Right Side
			X ₁	X ₂	X ₃	X ₄	X ₅	X ₆	
Z	0	1	2.5	0	0	0.5	2.5	0	7
X ₂	1	0	-1.5	1	0	0.5	-0.5	0	1
X ₃	2	0	0.5	0	1	0.5	0.5	0	3
X ₆	3	0	1	0	0	-2	-1	1	2

(b) The shadow prices are $y_1^* = 0.5$, $y_2^* = 2.5$ and $y_3^* = 0$. They are the marginal values of resources 1, 2 and 3 respectively.

(c)

	X1	X2	X3			
Maximize	2	-2	3			
						Right-Hand
				Totals		Side
Constraint 1	-1	1	1	4	<=	4
Constraint 2	2	-1	1	2	<=	2
Constraint 3	1	1	3	10	<=	12
						Objective
Solution	0	1	3			7

Variable Cells

Cell	Name	Final Value	Reduced Cost	Objective Coefficient	Allowable Increase	Allowable Decrease
\$B\$10	Solution X1	0	-2.5	2	2.5	1E+30
\$C\$10	Solution X2	1	0	-2	1.6667	1
\$D\$10	Solution X3	3	0	3	1E+30	1

Constraints

Cell	Name	Final Value	Shadow Price	Constraint R.H. Side	Allowable Increase	Allowable Decrease
\$E\$5	Constraint 1 Totals	4	0.5	4	1	2
\$E\$6	Constraint 2 Totals	2	2.5	2	2	6
\$E\$7	Constraint 3 Totals	10	0	12	1E+30	2

4.7-6.

(a) Optimal Solution: $(x_1^*, x_2^*, x_3^*, x_4^*) = (11, 0, 3, 0)$ and $Z^* = 52$

Bas Var	Eq No	Z	Coefficient of						Right Side
			X1	X2	X3	X4	X5	X6	
Z	0	1	-5	-2	1	-3	0	0	0
X5	1	0	3	2	-3	1	1	0	24
X6	2	0	3	3	1	3	0	1	36

Bas Var	Eq No	Z	Coefficient of						Right Side
			X1	X2	X3	X4	X5	X6	
Z	0	1	0	1.3333	-4	-1.333	1.6667	0	40
X1	1	0	1	0.6667	-1	0.3333	0.3333	0	8
X6	2	0	0	1	4	2	-1	1	12

Bas Var	Eq No	Z	Coefficient of						Right Side
			X1	X2	X3	X4	X5	X6	
Z	0	1	0	2.3333	0	0.6667	0.6667	1	52
X1	1	0	1	0.9167	0	0.8333	0.0833	0.25	11
X3	2	0	0	0.25	1	0.5	-0.25	0.25	3

(b) The shadow prices are $y_1^* = 0.6667$ and $y_2^* = 1$. They are the marginal values of resources 1 and 2 respectively.

(c)

	X1	X2	X3	X4			
Maximize	5	4	-1	3			
							Right-Hand
					Totals		Side
Resource 1	3	2	-3	1	24	<=	24
Resource 2	3	3	1	3	36	<=	36
							Objective
Solution	11	0	3	0			52

Variable Cells

Cell	Name	Final Value	Reduced Cost	Objective Coefficient	Allowable Increase	Allowable Decrease
\$B\$9	Solution X1	11	0	5	1E+30	0.3636
\$C\$9	Solution X2	0	-0.33333	4	0.33333	1E+30
\$D\$9	Solution X3	3	0	-1	2.66667	1.33333
\$E\$9	Solution X4	0	-0.66667	3	0.66667	1E+30

Constraints

Cell	Name	Final Value	Shadow Price	Constraint R.H. Side	Allowable Increase	Allowable Decrease
\$F\$5	Resource 1 Totals	24	0.66667	24	12	132
\$F\$6	Resource 2 Totals	36	1	36	1E+30	12