

## DR. D. Y. PATIL ARTS, COMMERCE & SCIENCE COLLEGE

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## **CERTIFICATE**

# **Laboratory Certificate**

This is to certify	of <b>M.Sc. Data</b>
Science, exam Seat No	_ has successfully completed his/her
the practical's in the Subject	as laid down
by Savitribai Phule University for ac	cademic year 20202
Checked by:	Principal
·	·
Internal Examiner	External Examiner

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## Practical -1 Implementation of simplex algorithm

```
from scipy.optimize import linprog
# Objective function coefficients
c = [-3, -5] # Maximization of 3x + 5y, so we use -3 and -5 for minimization
# Coefficients of the inequality constraints (Ax <= b)
A = [[1, 0], [0, 2], [3, 2]]
b = [4, 12, 18]
# Boundaries of the decision variables (x, y \ge 0)
x_bounds = (0, None)
y_bounds = (0, None)
# Solving the linear programming problem using the simplex method
result = linprog(c, A_ub=A, b_ub=b, bounds=[x_bounds, y_bounds], method='simplex')
# Output the results
print(f"Optimal value: {-result.fun}")
print(f"Decision variables: {result.x}")
OUTPUT:
Optimal value: 15.0
Decision variables: [2. 6.]
```

## Practical -2 Linear Programming using PuLP in Python

```
import pulp
# Create a linear programming problem (Maximization)
lp_problem = pulp.LpProblem("Maximize_Profit", pulp.LpMaximize)
# Decision variables
x = pulp.LpVariable('x', lowBound=0) # x >= 0
y = pulp.LpVariable('y', lowBound=0) # y >= 0
# Objective function
lp_problem += 3 * x + 5 * y, "Maximize profit"
# Constraints
lp_problem += x <= 4</pre>
lp_problem += 2 * y <= 12</pre>
lp_problem += 3 * x + 2 * y <= 18
# Solve the problem
lp_problem.solve()
# Output the results
print(f"Status: {pulp.LpStatus[lp_problem.status]}")
print(f"Optimal value: {pulp.value(lp_problem.objective)}")
print(f"Decision variables: x = {x.varValue}, y = {y.varValue}")
OUTPUT:
Status: Optimal
Optimal value: 15.0
Decision variables: x = 2.0, y = 6.0
```

## Practical -3 LPP by calling solve() method

```
from scipy.optimize import linprog
# Objective function coefficients (for minimization)
c = [-1, -2] # Maximization, so we use negative values for minimization
# Coefficients for inequality constraints (Ax \le b)
A = [[2, 1], [1, 1], [1, 0]]
b = [20, 16, 8]
# Boundaries for decision variables (x, y \ge 0)
bounds = [(0, None), (0, None)]
# Solve the LPP using the default method (Simplex)
solution = linprog(c, A_ub=A, b_ub=b, bounds=bounds, method="simplex")
# Output the results
print(f"Optimal value: {-solution.fun}")
print(f"Decision variables: {solution.x}")
OUTPUT:
Optimal value: 14.0
Decision variables: [4. 8.]
```

# Practical -4 PP model by declaring decision variables, list, objective function, and constraints

```
from pulp import LpMaximize, LpProblem, LpVariable
model = LpProblem("Maximize_Profit", LpMaximize)
x1 = LpVariable("x1", lowBound=0) # x1 >= 0
x2 = LpVariable("x2", lowBound=0) # x2 >= 0
# Objective function
model += 40 * x1 + 30 * x2, "Maximize Revenue"
# Constraints
model += 2 * x1 + x2 <= 60, "Material Constraint"
model += x1 + x2 <= 40, "Labor Constraint"
model += x1 <= 20, "Production Constraint"
# Solve the model
model.solve()
# Output results
print(f"Status: {pulp.LpStatus[model.status]}")
print(f"Optimal value: {pulp.value(model.objective)}")
print(f"x1 = {x1.varValue}, x2 = {x2.varValue}")
OUTPUT:
Status: Optimal
Optimal value: 1600.0
x1 = 20.0, x2 = 20.0
```

#### **Practical -5 North-West corner method**

```
def north_west_corner_method(c, b, A):
  # Initialize the transportation table
  T = [[0 \text{ for } \_ \text{ in } range(len(b))] \text{ for } \_ \text{ in } range(len(c))]
  # Initialize the remaining supply and demand
  remaining_supply = [c[i] for i in range(len(c))]
  remaining_demand = [b[i] for i in range(len(b))]
  # Start with the northwest corner
  i, j = 0, 0
  while i < len(c) and j < len(b):
    # Find the minimum of the remaining supply and demand
    min_remaining = min(remaining_supply[i], remaining_demand[j])
    # Update the transportation table
    T[i][j] = min_remaining
     # Update the remaining supply and demand
     remaining_supply[i] -= min_remaining
     remaining_demand[j] -= min_remaining
     # Move to the next cell
    if remaining_supply[i] == 0 and remaining_demand[j] == 0:
```

```
i += 1
       j += 1
     elif remaining_supply[i] == 0:
       i += 1
     elif remaining_demand[j] == 0:
       j += 1
  return T
# Example input
supply = [20, 30, 25]
demand = [10, 40, 25]
cost = [[2, 3, 1], [5, 4, 8], [5, 6, 8]]
# Call the function
result = north_west_corner_method(supply, demand, cost)
# Print the result
for row in result:
  print(row)
OUTPUT
[10, 10, 0]
[0, 30, 0]
[0, 0, 25]
```

#### **Practical -6 Least Cost Method**

```
def least_cost_method(supply, demand, cost):
  rows = len(supply)
  cols = len(demand)
  allocation = [[0] * cols for _ in range(rows)]
  i = 0
  j = 0
  while i < rows and j < cols:
     if supply[i] < demand[j]:</pre>
       allocation[i][j] = supply[i]
       demand[j] -= supply[i]
       supply[i] = 0
       i += 1
     else:
       allocation[i][j] = demand[j]
       supply[i] -= demand[j]
       demand[j] = 0
       j += 1
  return allocation
def calculate_total_cost(allocation, cost):
  total\_cost = 0
  for i in range(len(allocation)):
     for j in range(len(allocation[0])):
```

```
total\_cost += allocation[i][j] * cost[i][j]
  return total_cost
# Example usage
supply = [20, 30, 25] # Supply for each source
demand = [30, 25, 20] # Demand for each destination
cost = [[8, 6, 10], # Cost matrix
    [9, 12, 13],
    [14, 9, 16]]
allocation = least_cost_method(supply, demand, cost)
print("Allocation Matrix:")
for row in allocation:
  print(row)
total_cost = calculate_total_cost(allocation, cost)
print(f"\nTotal Transportation Cost: {total_cost}")
OUTPUT:
Allocation Matrix:
[20, 0, 0]
[10, 20, 0]
[0, 5, 20]
Total Transportation Cost: 855
```

#### **Practical -7 VAM**

```
def vogels_approximation_method(supply, demand, cost):
  rows = len(supply)
  cols = len(demand)
  allocation = [[0] * cols for _ in range(rows)]
  while sum(supply) > 0 and sum(demand) > 0:
    # Calculate row and column penalties
     row_penalty = [max(cost[i]) - sorted(cost[i])[0]  if supply[i] > 0 else float('inf') for i in
range(rows)]
     col_penalty = [max([cost[i][j] for i in range(rows)]) - min([cost[i][j] for i in range(rows)]) if
demand[i] > 0 else float('inf') for i in range(cols)]
    # Find the row/column with the highest penalty
    if min(row_penalty) <= min(col_penalty):
       i = row_penalty.index(min(row_penalty))
       j = cost[i].index(min(cost[i]))
     else:
       j = col_penalty.index(min(col_penalty))
       i = min(range(rows), key=lambda x: cost[x][j] if supply[x] > 0 else float('inf'))
     # Allocate as much as possible
     allocation_amount = min(supply[i], demand[j])
     allocation[i][j] = allocation_amount
     supply[i] -= allocation_amount
     demand[j] -= allocation_amount
  return allocation
```

```
def calculate_total_cost(allocation, cost):
  total\_cost = 0
  for i in range(len(allocation)):
     for j in range(len(allocation[0])):
       total_cost += allocation[i][j] * cost[i][j]
  return total_cost
# Example usage
supply = [20, 30, 25] # Supply for each source
demand = [30, 25, 20] # Demand for each destination
cost = [[8, 6, 10], # Cost matrix]
     [9, 12, 13],
     [14, 9, 16]]
allocation = vogels_approximation_method(supply, demand, cost)
print("Allocation Matrix:")
for row in allocation:
  print(row)
total_cost = calculate_total_cost(allocation, cost)
print(f"\nTotal Transportation Cost: {total_cost}")
OUTPUT:
Allocation Matrix:
[0, 20, 0]
[30, 0, 0]
[0, 5, 20]
Total Transportation Cost: 755
```

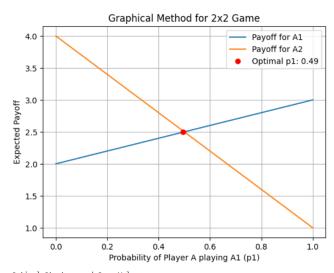
### Practical -8 Algebraic method for 2 by 2 game

```
import numpy as np
def solve_2x2_game(payoff_matrix):
  # Get elements from the payoff matrix
  a11, a12 = payoff_matrix[0]
  a21, a22 = payoff_matrix[1]
  # Solving for player A's strategy
  # Player A's probabilities: p1 for row 1 (A1) and p2 for row 2 (A2)
  # To find the optimal strategies, solve:
  # p1 * a11 + p2 * a21 = v (expected payoff)
  # p1 * a12 + p2 * a22 = v  (expected payoff)
  # Solve for p1 and p2 using the algebraic method
  v = (a11 * a22 - a12 * a21) / (a11 + a22 - a12 - a21)
  p1 = (a22 - a12) / (a11 + a22 - a12 - a21)
  p2 = 1 - p1 \# Since p1 + p2 = 1
  # Solving for player B's strategy
  q1 = (a22 - a21) / (a11 + a22 - a12 - a21)
  q2 = 1 - q1 \# Since q1 + q2 = 1
  return {
     "Player A's strategy": (p1, p2),
     "Player B's strategy": (q1, q2),
     "Value of the game (v)": v
  }
```

#### Practical -9 Graphical method for solving 2 by 2 game

```
import numpy as np
import matplotlib.pyplot as plt
def graphical_method(payoff_matrix):
  # Get payoffs from the matrix
  a11, a12 = payoff_matrix[0]
  a21, a22 = payoff_matrix[1]
  # Create an array of probabilities for Player A's first strategy (p1)
  p1_values = np.linspace(0, 1, 100)
  # Calculate expected payoffs for Player A's strategies A1 and A2
  payoff_A1 = p1_values * a11 + (1 - p1_values) * a12
  payoff_A2 = p1_values * a21 + (1 - p1_values) * a22
  # Find the intersection point (where the difference between payoffs is minimum)
  optimal_p1_index = np.argmin(abs(payoff_A1 - payoff_A2))
  optimal_p1 = p1_values[optimal_p1_index]
  optimal_value = payoff_A1[optimal_p1_index]
  # Plot the payoffs
  plt.plot(p1_values, payoff_A1, label="Payoff for A1")
  plt.plot(p1_values, payoff_A2, label="Payoff for A2")
  # Mark the optimal point
  plt.plot(optimal_p1, optimal_value, 'ro', label=f'Optimal p1: {optimal_p1:.2f}')
  # Add labels and legend
  plt.xlabel("Probability of Player A playing A1 (p1)")
  plt.ylabel("Expected Payoff")
  plt.title("Graphical Method for 2x2 Game")
  plt.legend()
```

#### **OUTPUT**:



### Practical -10 Game without saddle point

```
def solve_game_without_saddle_point(payoff_matrix):
  a11, a12 = payoff_matrix[0]
  a21, a22 = payoff_matrix[1]
  # Solve for Player A's strategy probabilities (p1 for A1, p2 for A2)
  #p1*a11 + (1-p1)*a12 = p1*a21 + (1-p1)*a22
  # Simplify the equation: (a11 - a12) * p1 + a12 = (a21 - a22) * p1 + a22
  p1 = (a22 - a12) / ((a11 - a12) - (a21 - a22))
  p2 = 1 - p1
  # Solve for Player B's strategy probabilities (q1 for B1, q2 for B2)
  # Similar logic as for Player A
  q1 = (a22 - a21) / ((a11 - a21) - (a12 - a22))
  q2 = 1 - q1
  return {
    "Player A's strategy": (p1, p2),
    "Player B's strategy": (q1, q2),
  }
# Example usage
payoff_matrix = [[1, 4], # Payoff for Player A
          [3, 2]]
result = solve_game_without_saddle_point(payoff_matrix)
print("Optimal Mixed Strategies:")
print(result)
OUTPUT:
Optimal Mixed Strategies:
{"Player A's strategy": (0.5, 0.5), "Player B's strategy": (0.25, 0.75)}
```

### Practical -11 Two person zero sum game with saddle point

```
def find_saddle_point(payoff_matrix):
  # Find the minimum of each row (Player A's best worst-case scenario)
  row_minima = [min(row) for row in payoff_matrix]
  # Find the maximum of each column (Player B's worst best-case scenario)
  column_maxima = [max(col) for col in zip(*payoff_matrix)]
  # The saddle point exists if any of the row minima equals any of the column maxima
  saddle_points = []
  for i in range(len(payoff_matrix)):
    for j in range(len(payoff_matrix[i])):
       if payoff_matrix[i][j] == max(row_minima) and payoff_matrix[i][j] ==
min(column_maxima):
         saddle_points.append((i, j, payoff_matrix[i][j]))
  if saddle_points:
    return saddle_points
  else:
    return "No saddle point"
# Example usage
payoff_matrix = [[3, 2], # Payoff for Player A]
          [1, 4]]
result = find_saddle_point(payoff_matrix)
```

```
if result != "No saddle point":
    print("Saddle Point(s) Found:")
    for point in result:
        print(f"Saddle point at row {point[0]+1}, column {point[1]+1} with value {point[2]}")
else:
    print(result)

OUTPUT:
No saddle point
```

## Practical -12 Two person zero sum game without saddle point

```
def solve_zero_sum_game(payoff_matrix):
  # Extract the payoff matrix
  a11, a12 = payoff_matrix[0]
  a21, a22 = payoff_matrix[1]
  # Calculate Player A's mixed strategy probabilities
  p1 = (a22 - a12) / ((a11 - a12) + (a22 - a21))
  p2 = 1 - p1
  # Calculate Player B's mixed strategy probabilities
  q1 = (a22 - a21) / ((a11 - a21) + (a22 - a12))
  q2 = 1 - q1
  # Calculate the value of the game
  v = p1 * a11 + p2 * a21
  return {
     "Player A's strategy": (p1, p2),
     "Player B's strategy": (q1, q2),
     "Value of the game": v
  }
# Example usage
payoff_matrix = [[1, 4], # Payoff for Player A
          [3, 2]]
```

```
result = solve_zero_sum_game(payoff_matrix)

print("Optimal Mixed Strategies and Game Value:")

print(f"Player A's strategy: {result['Player A\'s strategy']}")

print(f"Player B's strategy: {result['Player B\'s strategy']}")

print(f"Value of the game: {result['Value of the game']:.2f}")
```

#### OUTPUT:

Optimal Mixed Strategies and Game Value:

Player A's strategy: (0.5, 0.5) Player B's strategy: (0.25, 0.75)

Value of the game: 2.0