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Assignment: CS325 HW6

1. *Shortest Path using LP. Using linear programming to answer the questions below. Submit a copy of the LP code and output*

a. *Find the distance of the shortest path from G to C*

I originally was going to try and complete this function in Matlabs but in reading the documentation I found it a bit confusing and honestly a little difficult. As a result I entered the entered the values of the edges in LINDO as shown in video 3. Below is my input code:

```
max dc
ST
  dg = 0
  dd - dg <= 2
  dh - dg <= 3
  da - dh <= 4
  dg - de <= 7
  db - dh <= 9
  de - db <= 10
  db - da <= 8
  dd - de <= 9
  dd - dc <= 3
  df - dd <= 18
  dc - db <= 4
  de - dd <= 25
  dc - df <= 3
  db - df <= 7
  df - da <= 10
  da - df <= 5
  de - df <= 2
END
```

And below was my output code:

LP OPTIMUM FOUND AT STEP 5

OBJECTIVE FUNCTION VALUE

1) 16.00000

VARIABLE	VALUE	REDUCED COST
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DC	16.000000	0.000000
DG	0.000000	0.000000
DD	0.000000	0.000000
DH	3.000000	0.000000
DA	4.000000	0.000000
DE	16.000000	0.000000
DB	12.000000	0.000000
DF	14.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	1.000000
3)	2.000000	0.000000
4)	0.000000	1.000000
5)	3.000000	0.000000
6)	23.000000	0.000000
7)	0.000000	1.000000
8)	6.000000	0.000000
9)	0.000000	0.000000
10)	25.000000	0.000000
11)	19.000000	0.000000
12)	4.000000	0.000000
13)	0.000000	1.000000
14)	9.000000	0.000000
15)	1.000000	0.000000
16)	9.000000	0.000000
17)	0.000000	0.000000
18)	15.000000	0.000000
19)	0.000000	0.000000

NO. ITERATIONS= 5

Answer: the shortest distance from G -> C is 16.

b. Find the distances of the shortest paths from G to all other vertices

As suggested in video 3 of the lectures, I used LINDO to enter the values to find the “max” distance from G to all the remaining vertices in the graph. Below is my input code:

(NOTE: the only value we do not insert in the “max” command is the value of dg because we are starting in vertex G.

Input Code:

max $dc + da + db + dd + de + df$

ST

$dg = 0$

$dd - dg \leq 2$

$dh - dg \leq 3$

$da - dh \leq 4$

$dg - de \leq 7$

$db - dh \leq 9$

$de - db \leq 10$

$db - da \leq 8$

$dd - de \leq 9$

$dd - dc \leq 3$

$df - dd \leq 18$

$dc - db \leq 4$

$de - dd \leq 25$

$dc - df \leq 3$

$db - df \leq 7$

$df - da \leq 10$

$da - df \leq 5$

$de - df \leq 2$

END

Below is the output code that shows the shortest paths from G -> to other vertices :

LP OPTIMUM FOUND AT STEP 8

OBJECTIVE FUNCTION VALUE

1) 73.000000

VARIABLE	VALUE	REDUCED COST
DC	16.000000	0.000000
DA	7.000000	0.000000
DB	12.000000	0.000000
DD	2.000000	0.000000
DE	19.000000	0.000000
DF	17.000000	0.000000
DG	0.000000	0.000000
DH	3.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	6.000000

3)	0.000000	1.000000
4)	0.000000	5.000000
5)	0.000000	3.000000
6)	26.000000	0.000000
7)	0.000000	2.000000
8)	3.000000	0.000000
9)	3.000000	0.000000
10)	26.000000	0.000000
11)	17.000000	0.000000
12)	3.000000	0.000000
13)	0.000000	1.000000
14)	8.000000	0.000000
15)	4.000000	0.000000
16)	12.000000	0.000000
17)	0.000000	2.000000
18)	15.000000	0.000000
19)	0.000000	1.000000

NO. ITERATIONS= 8

Answer:

G -> C = 16 (as noted in answer for 1a.)

G-> A = 7

G-> B = 12

G-> D = 2

G-> E = 19

G-> F = 17

G-> G = 0

G -> H = 3

2. *Product Mix: Acme Industries produces four types of men's ties using three types of material. Your job is to determine how many of each type of tie to make each month. The goal is maximize profit:*

Profit per tie = selling price – labor cost – material cost

Labor cost = \$0.75 per tie for all 4 types of ties

a. Formulate the problem as linear program w/ an objective function and all constraints

Taking into account the 4th table in the question, the profit for each tie is arrived to by the following:

Profit per tie = selling price – labor – material cost

We arrive to the material costs by multiplying the volume of material needed times (*) the cost per yard of that material (ex: Silk Material Cost = $.125 * 20 = \$2.50$). As a result, below are the functions for each of the four types of ties:

Silk tie, s, profit:

$$6.70 - .75 - 2.5 = \$3.45$$

Polyester tie, pt, profit:

$$3.55 - .75 - .48 = \$2.32$$

Blend 1, bt1, profit:

$$4.31 - .75 - .75 = \$2.81$$

Blend 2, bt2, profit:

$$4.81 - .75 - .81 = \$3.25$$

As a result our objective is:

$$\text{MAX } \$3.45s + \$2.32pt + \$2.81bt1 + \$3.25bt2$$

And the **constraints** to our problem are the following:

- The available yards per month for the materials used

Silk tie material limit:

$$0.125s \leq 1000$$

Polyester tie material limit, keeping in mind it's used in the ties p, bt1, and bt2:

$$.08pt + .05bt1 + .03bt2 \leq 2000$$

Cotton tie material limit, keeping in mind it's used in the ties bt1 and bt2:

$$.05bt1 + .07bt2 \leq 1250$$

- Another constraint is the minimum and maximum number of tie we need to sell:

Silk tie production:

$$s \geq 6000 \text{ \& } s \leq 7000$$

Polyester tie production:

pt >= 10,000 & pt <= 14,000

Blend 1 tie production:

Bt1 >= 13,000 & bt1 <= 16,000

Blend 2 tie production:

Bt2 >= 6000 & bt2 <= 8,500

b. *The optimal solution for the linprog using any software.*

Again, used LINDO I felt it was easier when compared to MATHWORKS

Below was my **input** code:

```
MAX 3.45s + 2.32pt + 2.81bt1 + 3.25bt2
ST
    0.125s <= 1000
    .08pt + .05bt1 + .03bt2 <= 2000
    .05bt1 + .07bt2 <= 1250
    s >= 6000
    s <= 7000
    pt >= 10000
    pt <= 14000
    bt1 >= 13000
    bt1 <= 16000
    bt2 >= 6000
    bt2 <= 8500
END
```

Below is my output code:

LP OPTIMUM FOUND AT STEP 4

OBJECTIVE FUNCTION VALUE

1) 120196.0

VARIABLE	VALUE	REDUCED COST
S	7000.000000	0.000000
PT	13625.000000	0.000000
BT1	13100.000000	0.000000
BT2	8500.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	125.000000	0.000000
3)	0.000000	29.000000
4)	0.000000	27.200001
5)	1000.000000	0.000000
6)	0.000000	3.450000
7)	3625.000000	0.000000
8)	375.000000	0.000000
9)	100.000000	0.000000
10)	2900.000000	0.000000
11)	2500.000000	0.000000
12)	0.000000	0.476000

NO. ITERATIONS= 4

c. What are the optimal numbers of ties of each type to maximize profit?

So per the calculations, I need to sell:

Type of Tie	Optimal # of Units to Sell	Total Profit
Silk	7000	$7000 * 3.45 = \$24,150$
Polyester	13625	$13625 * 2.32 = \$31610$
Blend 1	13100	$13100 * 2.81 = \$36811$
Blend 2	8500	$8500 * 3.25 = \$27625$

Total Profit: \$120,196.00

3. Transshipment Model

a. Formulate the objective function and the constraints

Objective is to minimize the cost of shipping. Per the tables provided below is the **objective function** when in relation to the plant -> warehouse -> retailer:

$$\text{Min } 10p_1w_1 + 15p_1w_2 + 11p_2w_1 + 8p_2w_2 + 13p_3w_1 + 8p_3w_2 + 9p_3w_3 + 14p_4w_2 + 8p_4w_3 + 5w_1r_1 + 6w_1r_2 + 7w_1r_3 + 10w_1r_4 + 12w_2r_3 + 8w_2r_4 + 10w_2r_5 + 14w_2r_6 + 14w_3r_4 + 12w_3r_5 + 12w_3r_6 + 6w_3r_7$$

The **constraints** are as follows:

We know there is a constraint in relationship to the supply regarding capacity at each of the plants:

$$\begin{aligned} P1w1 + p1w2 &\leq 150 \\ P2w1 + p2w2 &\leq 450 \\ P3w1 + p3w2 + p3w3 &\leq 250 \\ P4w2 + p4w3 &\leq 150 \end{aligned}$$

Constraint regarding demand at each of the retailers:

$$\begin{aligned} W1r1 &\geq 100 \\ W1r2 &\geq 150 \\ W1r3 + w2r3 &\geq 100 \\ W1r4 + w2r4 + w3r4 &\geq 200 \\ W2r5 + w3r5 &\geq 200 \\ W2r6 + w3r6 &\geq 150 \\ W3r7 &\geq 100 \end{aligned}$$

The final constraint is ensuring we deliver more than 0 refrigerators from our plants:

$$\begin{aligned} P1w1 + p2w1 + p3w1 - w1r1 - w1r2 - w1r3 - w1r4 &\geq 0 \\ P1w2 + p2w2 + p3w2 + p4w2 - w2r3 - w2r4 - w2r5 - w2r6 &\geq 0 \\ P3w3 + p4w3 - w3r4 - w3r5 - w3r6 - w3r7 &\geq 0 \end{aligned}$$

b. Determine the optimal solution for the linprog

Again I used LINDO to find the optimum solution.

Below is my **input** code:

$$\begin{aligned} \text{MIN } &10P1W1 + 15P1W2 + 11P2W1 + 8P2W2 + 13P3W1 + 8P3W2 + 9P3W3 + 14P4W2 + \\ &8P4W3 + 5W1R1 + 6W1R2 + 7W1R3 + 10W1R4 + 12W2R3 + 8W2R4 + 10W2R5 + \\ &14W2R6 + 14W3R4 + 12W3R5 + 12W3R6 + 6W3R7 \end{aligned}$$

ST

$$\begin{aligned} P1W1 + P1W2 &\leq 150 \\ P2W1 + P2W2 &\leq 450 \\ P3W1 + P3W2 + P3W3 &\leq 250 \\ P4W2 + P4W3 &\leq 150 \end{aligned}$$

$$\begin{aligned} W1R1 &\geq 100 \\ W1R2 &\geq 150 \\ W1R3 + W2R3 &\geq 100 \\ W1R4 + W2R4 + W3R4 &\geq 200 \\ W2R5 + W3R5 &\geq 200 \\ W2R6 + W3R6 &\geq 150 \\ W3R7 &\geq 100 \end{aligned}$$

$$P1W1 + P2W1 + P3W1 - W1R1 - W1R2 - W1R3 - W1R4 \geq 0$$

$$P1W2 + P2W2 + P3W2 + P4W2 - W2R3 - W2R4 - W2R5 - W2R6 \geq 0$$

$$P3W3 + P4W3 - W3R4 - W3R5 - W3R6 - W3R7 \geq 0$$

END

Below is my **output**:

LP OPTIMUM FOUND AT STEP 13

OBJECTIVE FUNCTION VALUE

1) 17100.00

VARIABLE	VALUE	REDUCED COST
P1W1	150.000000	0.000000
P1W2	0.000000	8.000000
P2W1	200.000000	0.000000
P2W2	250.000000	0.000000
P3W1	0.000000	2.000000
P3W2	150.000000	0.000000
P3W3	100.000000	0.000000
P4W2	0.000000	7.000000
P4W3	150.000000	0.000000
W1R1	100.000000	0.000000
W1R2	150.000000	0.000000
W1R3	100.000000	0.000000
W1R4	0.000000	5.000000
W2R3	0.000000	2.000000
W2R4	200.000000	0.000000
W2R5	200.000000	0.000000
W2R6	0.000000	1.000000
W3R4	0.000000	7.000000
W3R5	0.000000	3.000000
W3R6	150.000000	0.000000
W3R7	100.000000	0.000000

ROW	SLACK OR SURPLUS	DUAL PRICES
2)	0.000000	1.000000
3)	0.000000	0.000000
4)	0.000000	0.000000
5)	0.000000	1.000000

6)	0.000000	-16.000000
7)	0.000000	-17.000000
8)	0.000000	-18.000000
9)	0.000000	-16.000000
10)	0.000000	-18.000000
11)	0.000000	-21.000000
12)	0.000000	-15.000000
13)	0.000000	-11.000000
14)	0.000000	-8.000000
15)	0.000000	-9.000000

NO. ITERATIONS= 13

c. What are the optimal shipping routes and minimum costs:

Route	Number of Fridges
P1 -> w1	150
P2 -> w1	200
P2 -> w2	250
P3 -> w2	150
P3 -> w3	100
P4 -> w3	150
W1 -> r1	100
W1 -> r2	150
W1 -> r3	100
W2 -> r4	200
W2 -> r5	200
W3 -> r6	150
W3 -> r7	100

The optimum solution to the minimum cost is: \$17,100.