

### MITx: 15.053x Optimization Methods in Business Analytics

Heli



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#### Lecture

Lecture questions due Oct 04, 2016 at 19:30 IST

#### Recitation

#### **Problem Set 4**

Homework 4 due Oct 04, 2016 at 19:30 IST

Week 4 > Problem Set 4 > Problem 1

### ■ Bookmark

## PART A

(1/1 point)

A school wants to illuminate six corridors, labeled A, B, C, D, E and F. The corridors are portrayed in Figure 1. Each corridor can be illuminated by placing lights at one or both ends of the corridor, which we label as intersections 1 to 5. The luminosity required for each corridor is given in Table 1. For example, the luminosity in Corridor A is required to be 250. This requirement should be interpreted as meaning that the sum of the luminosities of bulbs at Intersections 1 and 2 must be at least 250. Remember that one cannot place bulbs at an intersection unless one first puts in a lighting fixture.

The cost of placing the light fixtures is \$450 per corner. (There is no cost if there is no light fixture in a corner.) The cost of the bulbs is \$2 per luminosity unit. The maximum luminosity that can be placed in any light fixture is 300 units. The number of units of luminosity is permitted to be fractional. As an illustration, to create a luminosity of 60.5 at a corner with a light fixture requires an expense of \$121 in bulbs plus an expense of \$450 for putting in the light fixture.

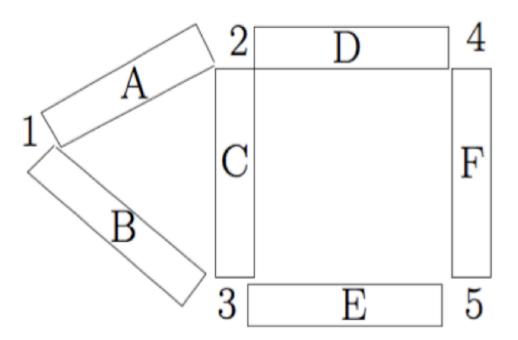


Figure 1: Corridors: A, B, C, D, E, and F. Intersections: 1, 2, 3, 4, and 5.

Corridor	A	В	C	D	E	F
Luminosity Required [units]	250	300	150	200	350	180

Table 1

Formulate this problem as a mixed integer linear program in which the objective is to minimize the cost. For this first formulation, the decision variables should be represented as follows:

- ullet  $y_i$  equals 1 if we place a light fixture in intersection i; 0, otherwise.  $i\in\{1,\ldots,5\}$
- $x_i$  the luminosity units of light bulb(s) in intersection  $i.i \in \{1, \ldots, 5\}$

Choose the correct objective function from below

- lacksquare min  $2\sum_{i=1}^5 y_i + 450\sum_{i=1}^5 x_i$
- lacksquare min  $250\sum_{i=1}^5 y_i + \sum_{i=1}^5 x_i$
- ullet MIN  $1250 \sum_{i=1}^5 y_i 2 \sum_{i=1}^5 x_i$
- lacksquare MIN  $450\sum_{i=1}^5 y_i \sum_{i=1}^5 x_i$
- ullet MIN  $450\sum_{i=1}^5 y_i + 2\sum_{i=1}^5 x_i$  🗸

You have used 1 of 3 submissions

## PART B

(1 point possible)

Below is a partial formulation. Which of the following constraints should be added to the formulation to make it correct?

- ullet  $x_i \leq 300y_i$
- $x_i \geq 300y_i$
- Neither i nor ii

You have used 2 of 2 submissions

## PART C

(1/1 point)

Solve the cost-minimization problem you formulated using Julia/JuMP or Excel. What is the total cost you get under the optimal solution (rounded to the nearest whole number)? Error checking hint: the answer is between 2800 and 2819.
2810
2810
You have used 1 of 3 submissions
PART D
(1/1 point) Under the optimal solution, in which of the intersections should a light fixture be placed?
☐ Intersection 1
✓ Intersection 2
✓ Intersection 3
□ Intersection 4
✓ Intersection 5

None



You have used 1 of 3 submissions

# PART E

(3/3 points)

Consider the following new requirements:

- At least one of the corners 1 and 4 must be illuminated with at least 300 units of illumination.
- At least three or more of the corners must be illuminated by 150 units of illumination or less.
- The luminosity at corner 1 is at most 40% of the luminosity in Corridor B.
- $oldsymbol{w}$  equals 1 if there is a light bulb at intersection 1 with at least 300 units of luminosity, 0 otherwise.
- $z_i$  equals 1 if the light bulb at intersection i is required to have less at most 150 units of luminosity, 0 otherwise.

What are the additional (seven) constraints needed to model these new requirements?

 $x_1 \leq 300w$ 

 $\quad \square \quad x_4 \leq 300(1-w)$ 

- $w \in \{0,1\}$
- $lacksquare x_i \leq 150(1-z_i) orall i \in \{1,\ldots,5\}$
- $extbf{Y} x_i \leq 150 + 150(1-z_i) orall i \in \{1,\ldots,5\}$
- $lacksquare \sum_{i=1}^5 z_i \leq 3$
- $olimits z_i \in \{0,1\}, orall i \in \{1,\ldots,5\}
  olimits$
- $\qquad \qquad \frac{x_1}{x_1+x_3} \leq 0.4$



You have used 1 of 3 submissions

# PART F

(1/1 point)

Incorporate these new constraints to the original model and solve the problem using Julia and JuMP or Excel. What is the total cost you get under the optimal solution (rounded to the nearest whole number)? Error checking hint. The value is between 4040 and 4065.

**4050 4050** 

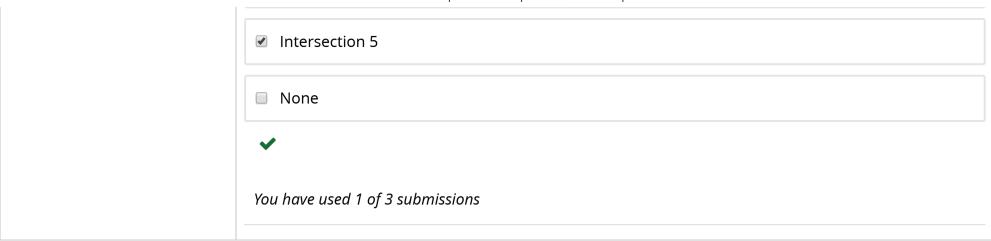
You have used 1 of 3 submissions

# PART G

(1/1 point)

Under the optimal solution, in which of the intersections should a light fixture be placed?

- ✓ Intersection 1
- ✓ Intersection 2
- ✓ Intersection 3
- ✓ Intersection 4



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