

Name-Sayli Vishal Bhor

Roll no-537

To solve linear programming using R studio, we need to install lpSolve package

`Install.packages("lpSolve")`

PRACTICAL 1

GRAPHICAL METHOD USING R PROGRAMMING

R Program

#Find a geometrical interpretation and solution as well for the following LP problem

#Max $z = 3x_1 + 5x_2$

#subject to constraints:

$x_1 + 2x_2 \leq 2000$

$x_1 + x_2 \leq 1500$

$x_2 \leq 600$

$x_1, x_2 \geq 0$

Load lpSolve

`require(lpSolve)`

Set the coefficients of the decision variables -> C of objective function

`C <- c(3,5)`

Create constraint matrix B

`A <- matrix(c(1, 2,`

`1, 1,`

`0, 1`

`), nrow=3, byrow=TRUE)`

Right hand side for the constraints

Name-Sayli Vishal Bhor

Roll no-537

```
B <- c(2000,1500,600)
```

```
# Direction of the constraints
```

```
constranints_direction <- c("<=", "<=", "<=")
```

```
# Create empty example plot
```

```
plot.new()
```

```
plot.window(xlim=c(0,2000), ylim=c(0,2000))
```

```
axis(1)
```

```
axis(2)
```

```
title(main="LPP using Graphical method")
```

```
title(xlab="X axis")
```

```
title(ylab="Y axis")
```

```
box()
```

```
# Draw one line
```

```
segments(x0 = 2000, y0 = 0, x1 = 0, y1 = 1000, col = "green")
```

```
segments(x0 = 1500, y0 = 0, x1 = 0, y1 = 1500, col = "green")
```

```
segments(x0 = 0, y0 = 0, x1 = 600, y1 = 0, col = "green")
```

```
# Find the optimal solution
```

```
optimum <- lp(direction="max",
```

```
  objective.in = C,
```

```
  const.mat = A,
```

```
  const.dir = constranints_direction,
```

```
  const.rhs = B,
```

```
  all.int = T)
```

```
# Print status: 0 = success, 2 = no feasible solution
```

```
print(optimum$status)
```

Name-Sayli Vishal Bhor

Roll no-537

```
# Display the optimum values for x1,x2  
best_sol <- optimum$solution  
names(best_sol) <- c("x1", "x2")  
print(best_sol)  
  
# Check the value of objective function at optimal point  
print(paste("Total cost: ", optimum$objval, sep=""))
```

OUTPUT:

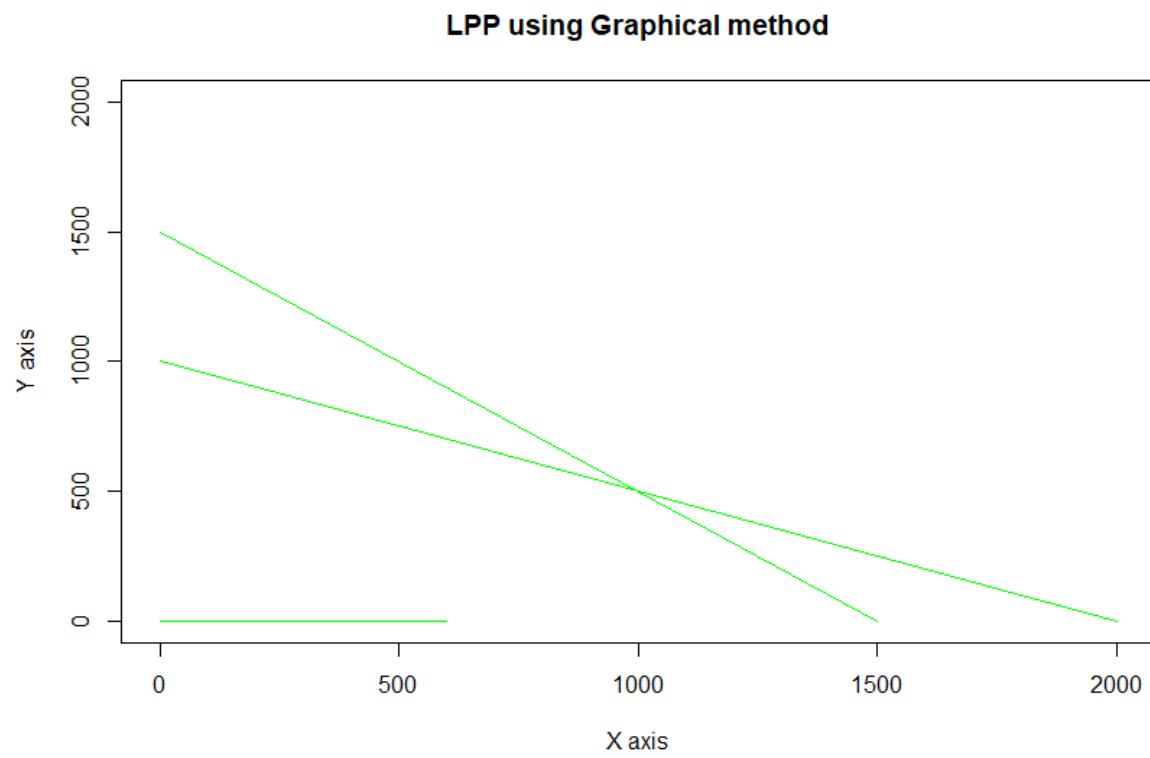
[Workspace loaded from ~/.RData]

```
> # Right hand side for the constraints  
> B <- c(2000,1500,600)  
> # R Program  
> # Load IpSolve  
> require(IpSolve)  
Loading required package: IpSolve  
> ## Set the coefficients of the decision variables -> C  
> C <- c(3,5)  
> # Create constraint matrix B  
> B <- matrix(c(1, 2,  
+      1, 1,  
+      0, 1  
+ ), nrow=3, byrow=TRUE)  
>  
> # Right hand side for the constraints  
> B <- c(2000,1500,600)  
>  
> # Direction of the constraints  
> constraints_direction <- c("<=", "<=", "<=")  
>  
>  
> # Create empty example plot  
> #plot(2000, 2000, col = "white", xlab = "", ylab = "")  
> plot.new()  
> plot.window(xlim=c(0,2000), ylim=c(0,2000))  
> axis(1)
```

```
> axis(2)
> title(main="LPP using Graphical method")
> title(xlab="X axis")
> title(ylab="Y axis")
> box()
> # Draw one line
> segments(x0 = 2000, y0 = 0, x1 = 0, y1 = 1000, col = "green")
> segments(x0 = 1500, y0 = 0, x1 = 0, y1 = 1500, col = "green")
> segments(x0 = 0, y0 = 0, x1 = 600, y1 = 0, col = "green")
>
>
>
> # Find the optimal solution
> optimum <- lp(direction="max",
+   objective.in = C,
+   const.mat = A,
+   const.dir = constranints_direction,
+   const.rhs = B,
+   all.int = T)
> # Print status: 0 = success, 2 = no feasible solution
> print(optimum$status)
[1] 0
> # Display the optimum values for x1,x2
> best_sol <- optimum$solution
> names(best_sol) <- c("x1", "x2")
> print(best_sol)
  x1  x2
1000 500
>
> # Check the value of objective function at optimal point
> print(paste("Total cost: ", optimum$objval, sep=""))
[1] "Total cost: 5500"
```

Name-Sayli Vishal Bhor

Roll no-537



Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 2

Simplex Method with 2 variables using Python

```
from scipy.optimize import linprog

#Max z=3x1+2x2

#subject to

#x1 + x2 <=4

#x1 - x2 <=2

#x1,x2>=0

obj = [-3, -2]

lhs_ineq = [[ 1, 1], # Red constraint left side
...          [1, -1]] # Blue constraint left side

rhs_ineq = [4, # Red constraint right side
...          2] # Blue constraint right side



bnd = [(0, float("inf")), # Bounds of x
...     (0, float("inf"))] # Bounds of y

>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...               bounds=bnd,method="revised simplex")
>>> opt

opt.fun

opt.success

opt.x
```

 **jupyter** simple1with2variables Last Checkpoint: a day ago (unsaved changes)  Logout

File Edit View Insert Cell Kernel Widgets Help Trusted Python 3

Run Code

Solve following linear programming problem with two variables using simplex method.

Max $z=3x_1+2x_2$

subject to

$x_1 + x_2 \leq 4$

$x_1 - x_2 \leq 2$

$x_1, x_2 \geq 0$

```
In [1]: from scipy.optimize import linprog

In [13]: obj = [-3, -2]

In [14]: lhs_ineq = [[1, 1], # left side of first constraint
...                [1, -1]] # left side of second constraint

In [15]: rhs_ineq = [4, # right side constant of first constraint
...                 2] # right side constant of first constraint

In [16]: bnd = [(0, float("inf")), # Bounds of x
...             (0, float("inf"))] # Bounds of y

In [17]: >>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...                       bounds=bnd, method="revised simplex")
>>> opt

Out[17]:      con: array([], dtype=float64)
      fun: -11.0
      message: 'Optimization terminated successfully.'
      nit: 2
      slack: array([0., 0.])
      status: 0
      success: True
      x: array([3., 1.])

In [18]: opt.fun

Out[18]: -11.0

In [19]: opt.success
```

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 3

Simplex Method with 3 variables using Python

```
from scipy.optimize import linprog

#Min z= x1-3x2+2x3

#subject to

#3x1-x2+3x3<=7

#-2x1+4x2<=12

#-4x1+3x2+8x3<=10

#x1,x2,x3>=0


obj = [1, -3, 2]


lhs_ineq = [[ 3, -1, 3], # Red constraint left side
...         [-2, 4, 0], # Blue constraint left side
...         [-4, 3, 8]] # Yellow constraint left side




rhs_ineq = [7, # Red constraint right side
...         12, # Blue constraint right side
...         10] # Yellow constraint right side


bnd = [(0, float("inf")), # Bounds of x
...     (0, float("inf")),
...     (0, float("inf"))] # Bounds of y













>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...               bounds=bnd,
...               method="revised simplex")
>>> opt
```


Name-Sayli Vishal Bhor

Roll no-537

 **jupyter** SimplexWith3Variables Last Checkpoint: 2 hours ago (autosaved)  [Logout](#)

File Edit View Insert Cell Kernel Widgets Help Trusted Python 3

         Code  

```
In [27]: from scipy.optimize import linprog

In [28]: #Min z= x1-3x2+2x3
#subject to
#3x1-x2+3x3<=7
#-2x1+4x2<=12
#-4x1+3x2+8x3<=10
#x1,x2,x3>=0

obj = [1, -3, 2]

In [29]: lhs_ineq = [[ 3, -1, 3], # Red constraint left side
...                [-2, 4, 0], # Blue constraint left side
...                [-4, 3, 8]] # Yellow constraint left side

In [30]: rhs_ineq = [7, # Red constraint right side
...                 12, # Blue constraint right side
...                 10] # Yellow constraint right side

In [33]: bnd = [(0, float("inf")), # Bounds of x
...             (0, float("inf")),
...             (0, float("inf"))] # Bounds of y

In [34]: >>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...                       bounds=bnd,
...                       method="revised simplex")
>>> opt

Out[34]: con: array([], dtype=float64)
fun: -11.0
message: 'Optimization terminated successfully.'
nit: 2
slack: array([ 0.,  0., 11.])
status: 0
success: True
x: array([4., 5., 0.]
```

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 4

Simplex Method with Equality Constraints Using Python

```
from scipy.optimize import linprog

#Max z=x+2y

#subject to

#2x+y<=20

#-4x+5y<=10

#-x+2y>=-2

#-x+5y=15

#x,y>=0

obj = [-1, -2]

lhs_ineq = [[ 2, 1], # Red constraint left side
...         [-4, 5], # Blue constraint left side
...         [ 1, -2]] # Yellow constraint left side

rhs_ineq = [20, # Red constraint right side
...         10, # Blue constraint right side
...         2] # Yellow constraint right side

lhs_eq = [[-1, 5]] # Green constraint left side
rhs_eq = [15] # Green constraint right side

bnd = [(0, float("inf")), # Bounds of x
...     (0, float("inf"))] # Bounds of y

opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...           A_eq=lhs_eq, b_eq=rhs_eq, bounds=bnd,
```

Name-Sayli Vishal Bhor

Roll no-537

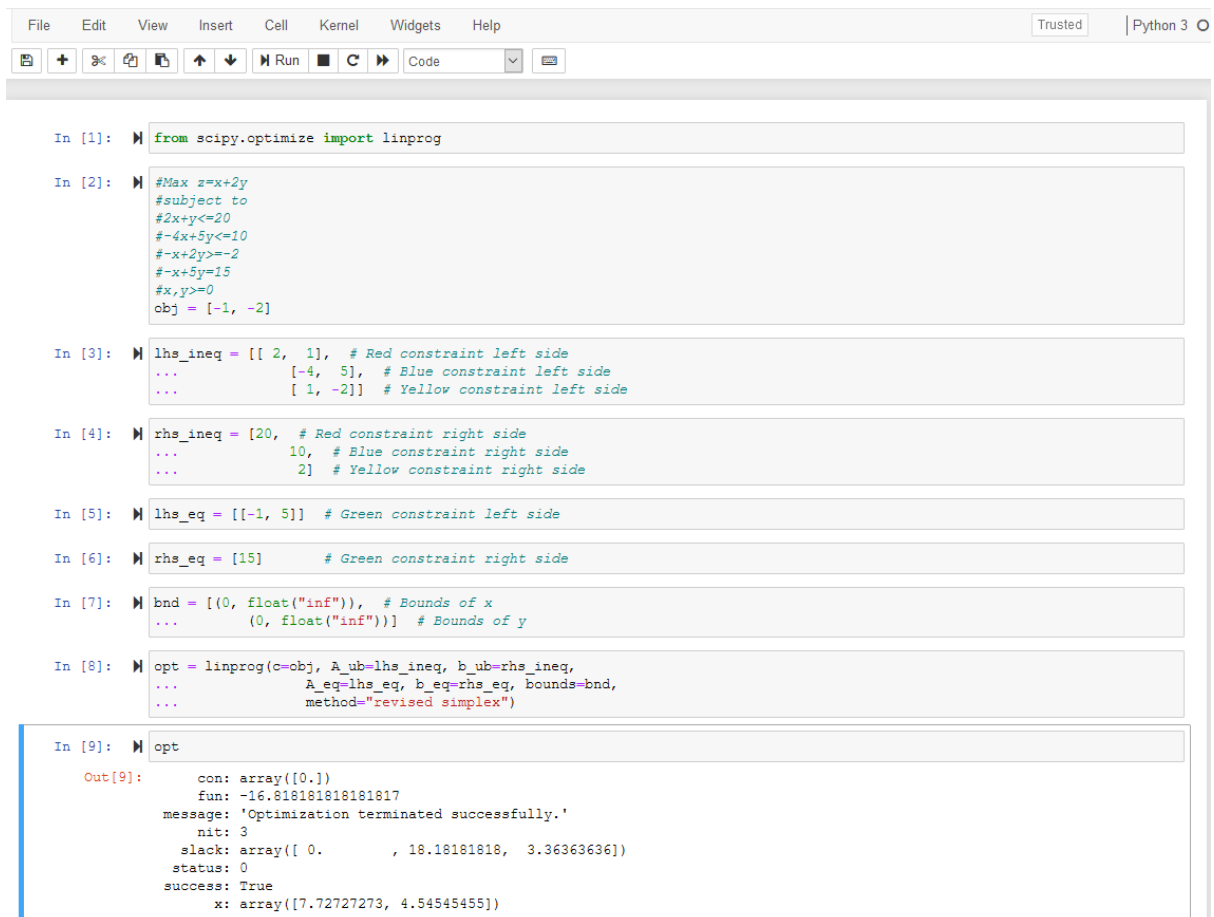
```
...         method="revised simplex")
```

Opt

method ="revised simplex" solves linear programming problem using two phase simplex method.

:

```
con: array([0.])
     fun: -16.818181818181817
     message: 'Optimization terminated successfully.'
     nit: 3
     slack: array([ 0.          , 18.18181818,  3.36363636])
     status: 0
     success: True
     x: array([7.72727273, 4.54545455])
```



The screenshot displays a Jupyter Notebook with a menu bar (File, Edit, View, Insert, Cell, Kernel, Widgets, Help) and a toolbar with icons for file operations, running, and code execution. The notebook contains a series of input cells (In [1] to In [9]) and one output cell (Out [9]).

```
In [1]: from scipy.optimize import linprog

In [2]: #Max z=x+2y
#subject to
#2x+y<=20
#-4x+5y<=10
#-x+2y>=-2
#-x+5y=15
#x,y>=0
obj = [-1, -2]

In [3]: lhs_ineq = [[ 2,  1], # Red constraint left side
...               [-4,  5], # Blue constraint left side
...               [ 1, -2]] # Yellow constraint left side

In [4]: rhs_ineq = [20, # Red constraint right side
...               10, # Blue constraint right side
...               2] # Yellow constraint right side

In [5]: lhs_eq = [[-1, 5]] # Green constraint left side

In [6]: rhs_eq = [15] # Green constraint right side

In [7]: bnd = [(0, float("inf")), # Bounds of x
...           (0, float("inf"))] # Bounds of y

In [8]: opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...                   A_eq=lhs_eq, b_eq=rhs_eq, bounds=bnd,
...                   method="revised simplex")

In [9]: opt

Out[9]: con: array([0.])
fun: -16.818181818181817
message: 'Optimization terminated successfully.'
nit: 3
slack: array([ 0.          , 18.18181818,  3.36363636])
status: 0
success: True
x: array([7.72727273, 4.54545455])
```

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 5

BigM Simplex Method using Python

Solve Following linear programming problem using Big M Simplex method.

$$\text{Min } z = 4x_1 + x_2$$

subjected to:

$$3x_1 + 4x_2 \geq 20$$

$$x_1 + 5x_2 \geq 15$$

$$x_1, x_2 \geq 0$$

```
from scipy.optimize import linprog
```

```
obj = [4, 1]
```

```
lhs_ineq = [[ -3, -4], # left side of first constraint
```

```
...          [-1, -5]] # right side of first constraint
```

```
rhs_ineq = [-20, # right side of first constraint
```

```
...          -15] # right side of Second constraint
```

```
bnd = [(0, float("inf")), # Bounds of x1
```


```
...    (0, float("inf"))] # Bounds of x2
```

```
>>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
```

```
...        bounds=bnd,method="interior-point")
```

```
>>> opt
```

method =" interior-point" solves linear programming problem using default simplex method.

jupyter BigM Simplex Method Last Checkpoint: 37 minutes ago (autosaved)  Logout

File Edit View Insert Cell Kernel Widgets Help Trusted Python 3

Run Code

Solve Following linear programming problem using Big M Simplex method.

Min $z = 4x_1 + x_2$

subjected to:

$3x_1 + 4x_2 \geq 20$

$x_1 + 5x_2 \geq 15$

$x_1, x_2 \geq 0$

```
In [41]: from scipy.optimize import linprog

In [42]: obj = [4, 1]

In [43]: lhs_ineq = [[-3, -4], # left side of first constraint
...               [-1, -5]] # right side of first constraint

In [44]: rhs_ineq = [-20, # right side of first constraint
...                -15] # right side of Second constraint

In [45]: bnd = [(0, float("inf")), # Bounds of x1
...            (0, float("inf"))] # Bounds of x2

In [48]: >>> opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...                       bounds=bnd,method="interior-point")
>>> opt

Out[48]: con: array([], dtype=float64)
fun: 5.000000000236447
message: 'Optimization terminated successfully.'
nit: 5
slack: array([1.64277481e-10, 1.00000000e+01])
status: 0
success: True
x: array([6.01160437e-11, 5.00000000e+00])

In [ ]:
```

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 6

RESOURCE ALLOCATION PROBLEM BY SIMPLEX METHOD

Use SciPy to solve the resource allocation problem stated as follows:

Max $z = 20x_1 + 12x_2 + 40x_3 + 25x_4$ (profit)

subjected to:

$x_1 + x_2 + x_3 + x_4 \leq 50$ ----- (manpower)

$3x_1 + 2x_2 + x_3 \leq 100$ ----- (material A)

$x_2 + 2x_3 \leq 90$ ----- (material B)

$x_1, x_2, x_3, x_4 \geq 0$

```
from scipy.optimize import linprog
```

```
obj = [-20, -12, -40, -25]    #profit objective function
```

```
lhs_ineq = [[1, 1, 1, 1],      # Manpower
```

```
...      [3, 2, 1, 0],        # Material A
```

```
...      [0, 1, 2, 3]]        # Material B
```

```
rhs_ineq = [ 50, # Manpower
```

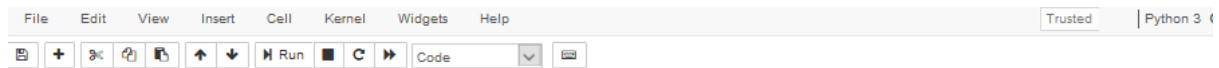
```
...      100, # Material A
```

```
...      90] # Material B
```

```
opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
```

```
...      method="revised simplex")
```

Opt



Use SciPy to solve the resource allocation problem stated as follows:

Max $z = 20x_1 + 12x_2 + 40x_3 + 25x_4$ (profit)

subjected to:

$$\begin{aligned} x_1 + x_2 + x_3 + x_4 &\leq 50 && \text{-----(manpower)} \\ 3x_1 + 2x_2 + x_3 &\leq 100 && \text{-----(material A)} \\ x_2 + 2x_3 &\leq 90 && \text{-----(material B)} \\ x_1, x_2, x_3, x_4 &\geq 0 \end{aligned}$$

```
In [12]: from scipy.optimize import linprog
```

```
In [13]: obj = [-20, -12, -40, -25] #profit objective function
```

```
In [14]: lhs_ineq = [[1, 1, 1, 1], # Manpower
...               [3, 2, 1, 0], # Material A
...               [0, 1, 2, 3]] # Material B
```

```
In [15]: rhs_ineq = [ 50, # Manpower
...                 100, # Material A
...                 90] # Material B
```

```
In [16]: opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...                   method="revised simplex")
```

```
In [17]: opt
```

```
Out[17]: con: array([], dtype=float64)
fun: -1900.0
message: 'Optimization terminated successfully.'
nit: 2
slack: array([ 0., 40., 0.])
status: 0
success: True
x: array([ 5., 0., 45., 0.])
```

The **result** tells you that the maximal profit is 1900 and corresponds to $x_1 = 5$ and $x_3 = 45$. It's not profitable to produce the second and fourth products under the given conditions. You can draw several interesting conclusions here:

The third product brings the largest profit per unit, so the factory will produce it the most.

The first slack is 0, which means that the values of the left and right sides of the manpower (first) constraint are the same. The factory produces 50 units per day, and that's its full capacity.

The second slack is 40 because the factory consumes 60 units of raw material A (15 units for the first product plus 45 for the third) out of a potential 100 units.

The third slack is 0, which means that the factory consumes all 90 units of the raw material B. This entire amount is consumed for the third product. That's why the factory can't produce the second or fourth product at all and can't produce more than 45 units of the third product. It lacks the raw material B.

`opt.status` is 0 and `opt.success` is True, indicating that the optimization problem was successfully solved with the optimal feasible solution.

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 7

INFEASIBILITY IN SIMPLEX METHOD

Solve following linear programming problem using Simplex method

WHILE SOLVING LINEAR PROGRAMMING PROBLEM USING SIMPLEX METHOD, IF ONE OR MORE ARTIFICIAL VARIABLES REMAIN IN THE BASIS AT POSITIVE LEVEL AT THE END OF PHASE 1 COMPUTATION , THE PROBLEM HAS NO FEASIBLE SOLUTION(INFEASIBLE SOLUTION).

Example:

Max $z = 200x - 300y$

subject to

$2x + 3y \geq 1200$

$x + y \leq 400$

$2x + 3/2y \geq 900$

$x, y \geq 0$

from scipy.optimize import linprog

obj = [-200, 300]

lhs_ineq = [[-2, -3], # Red constraint left side

... [1, 1], # Blue constraint left side

... [-2, -1.5]] # Yellow constraint left side

rhs_ineq = [-1200, # Red constraint right side

... 400, # Blue constraint right side

... -900] # Yellow constraint right side

bnd = [(0, float("inf")), # Bounds of x

... (0, float("inf"))] # Bounds of y

Name-Sayli Vishal Bhor

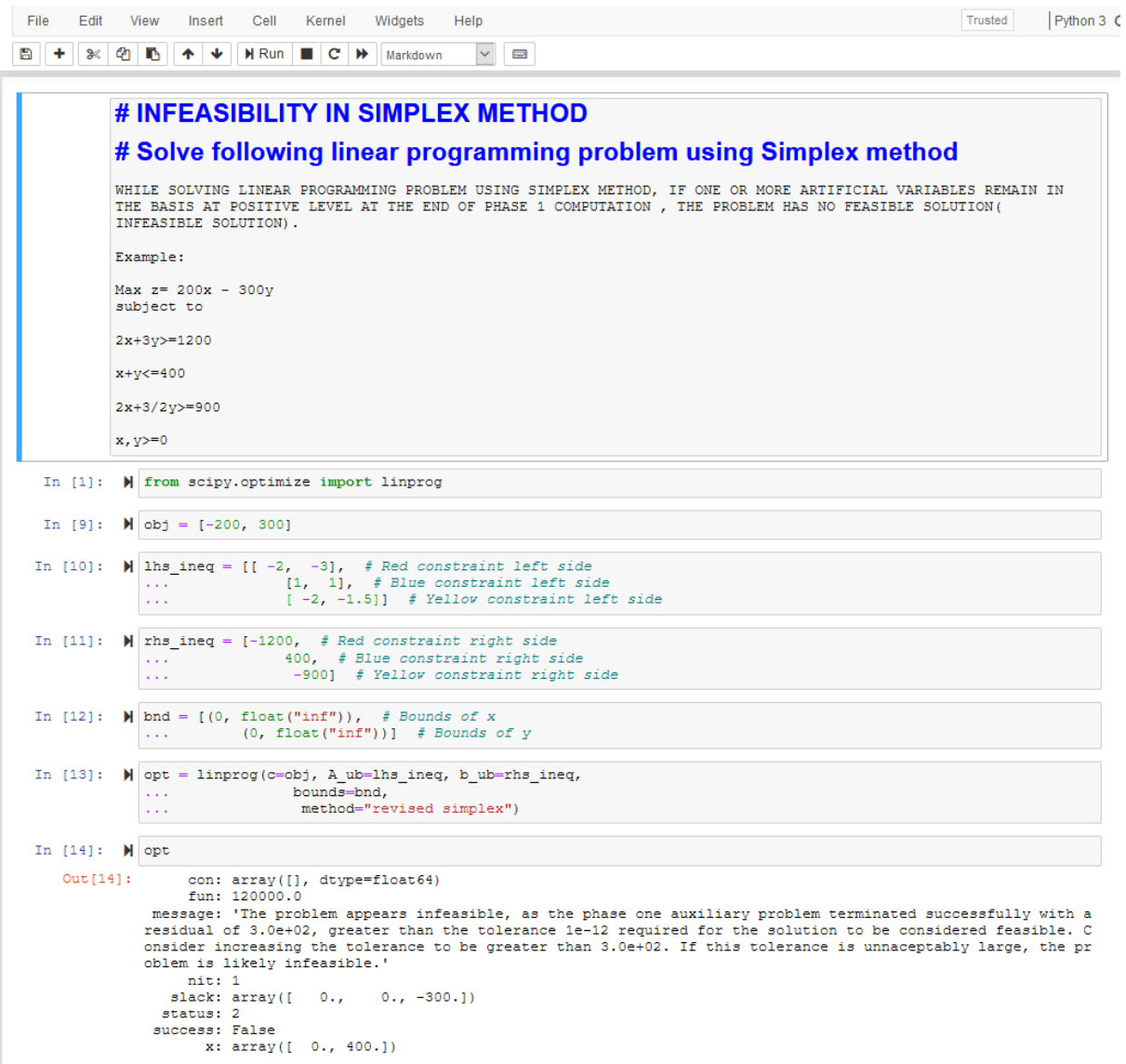
Roll no-537

```
opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
```

```
...     bounds=bnd,
```

```
...     method="revised simplex")
```

```
opt
```



The screenshot shows a Jupyter Notebook with a title bar containing 'File', 'Edit', 'View', 'Insert', 'Cell', 'Kernel', 'Widgets', and 'Help'. Below the title bar is a toolbar with icons for saving, undo, redo, and running code. The notebook content is as follows:

```
# INFEASIBILITY IN SIMPLEX METHOD
# Solve following linear programming problem using Simplex method

WHILE SOLVING LINEAR PROGRAMMING PROBLEM USING SIMPLEX METHOD, IF ONE OR MORE ARTIFICIAL VARIABLES REMAIN IN
THE BASIS AT POSITIVE LEVEL AT THE END OF PHASE 1 COMPUTATION , THE PROBLEM HAS NO FEASIBLE SOLUTION(
INFEASIBLE SOLUTION).
```

Example:

```
Max z= 200x - 300y
subject to

2x+3y>=1200

x+y<=400

2x+3/2y>=900
x,y>=0
```

The notebook then shows a series of code cells and their output:

```
In [1]: from scipy.optimize import linprog

In [9]: obj = [-200, 300]

In [10]: lhs_ineq = [[ -2,  -3], # Red constraint left side
...                [ 1,  1], # Blue constraint left side
...                [ -2, -1.5]] # Yellow constraint left side

In [11]: rhs_ineq = [-1200, # Red constraint right side
...                 400, # Blue constraint right side
...                 -900] # Yellow constraint right side

In [12]: bnd = [(0, float("inf")), # Bounds of x
...             (0, float("inf"))] # Bounds of y

In [13]: opt = linprog(c=obj, A_ub=lhs_ineq, b_ub=rhs_ineq,
...                   bounds=bnd,
...                   method="revised simplex")

In [14]: opt
```

Out[14]:

```
con: array([], dtype=float64)
fun: 120000.0
message: 'The problem appears infeasible, as the phase one auxiliary problem terminated successfully with a
residual of 3.0e+02, greater than the tolerance 1e-12 required for the solution to be considered feasible. C
onsider increasing the tolerance to be greater than 3.0e+02. If this tolerance is unacceptably large, the pr
oblem is likely infeasible.'
nit: 1
slack: array([ 0.,  0., -300.])
status: 2
success: False
x: array([ 0., 400.] )
```

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 8

DUAL SIMPLEX METHOD

##SOLVE FOLLOWING LINEAR PROGRAMMING PROBLEM USING DUAL SIMPLEX METHOD USING R PROGRAMMING

Max $z=40x_1+50x_2$

#subject to

$2x_1 + 3x_2 \leq 3$

$8x_1 + 4x_2 \leq 5$

$x_1, x_2 \geq 0$

Import lpSolve package

library(lpSolve)

Set coefficients of the objective function

f.obj <- c(40, 50)

Set matrix corresponding to coefficients of constraints by rows

Do not consider the non-negative constraint; it is automatically assumed

f.con <- matrix(c(2, 3,
8, 4), nrow = 2, byrow = TRUE)

Set inequality signs

Name-Sayli Vishal Bhor

Roll no-537

```
f.dir <- c("<=",  
          "<=")
```

```
# Set right hand side coefficients
```

```
f.rhs <- c(3,  
          5)
```

```
# Final value (z)
```

```
lp("max", f.obj, f.con, f.dir, f.rhs)
```

```
# Variables final values
```

```
lp("max", f.obj, f.con, f.dir, f.rhs)$solution
```

```
# Sensitivities
```

```
lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.from
```

```
lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.to
```

```
# Dual Values (first dual of the constraints and then dual of the variables)
```

```
# Duals of the constraints and variables are mixed
```

```
lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals
```

```
# Duals lower and upper limits
```

```
lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.from
```

```
lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.to
```

Name-Sayli Vishal Bhor

Roll no-537

OUTPUT:

##SOLVE FOLLOWING LINEAR PROGRAMMING PROBLEM USING DUAL SIMPLEX PROGRAMMING

> # Max Z=40X1+50X2

> #subject to

> #2X1 + 3X2 <= 3

> #8X1 + 4X2 <= 5

> # X1, X2 >= 0

>

>

> # Import IpSolve package

> library(IpSolve)

>

> # Set coefficients of the objective function

> f.obj <- c(40, 50)

>

> # Set matrix corresponding to coefficients of constraints by row

> # Do not consider the non-negative constraint; it is automatically

> f.con <- matrix(c(2, 3,

+ 8, 4), nrow = 2, byrow = TRUE)

>

> # Set inequality signs

> f.dir <- c("<=",

+ "<=")

>

> # Set right hand side coefficients

> f.rhs <- c(3,

+ 5)

>

> # Final value (z)

> Ip("max", f.obj, f.con, f.dir, f.rhs)

Success: the objective function is 51.25

>

> # Variables final values

> Ip("max", f.obj, f.con, f.dir, f.rhs)\$solution

[1] 0.1875 0.8750

>

> # Sensitivities

> Ip("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)\$sens.coef.

Name-Sayli Vishal Bhore

Roll no-537

```
[1] 33.33333 20.00000
```

```
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$sens.coef.
```

```
[1] 100 60
```

```
>
```

```
> # Dual Values (first dual of the constraints and then dual of the va
```

```
> # Duals of the constraints and variables are mixed
```

```
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals
```

```
[1] 15.00 1.25 0.00 0.00
```

```
>
```

```
> # Duals lower and upper limits
```

```
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.from
```

```
[1] 1.25e+00 4.00e+00 -1.00e+30 -1.00e+30
```

```
> lp("max", f.obj, f.con, f.dir, f.rhs, compute.sens=TRUE)$duals.to
```

```
[1] 3.75e+00 1.20e+01 1.00e+30 1.00e+30
```

```
>
```

Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 9

TRANSPORTATION PROBLEM

##SOLVE FOLLOWING TRANSPORTATION PROBLEM IN WHICH CELL ENTRIES REPRESENT UNIT COSTS USING R PROGRAMMING.

"Customer 1", "Customer 2", "Customer 3", "Customer 4" SUPPLY

#sUPPLIER 1	10	2	20	11	15
-------------	----	---	----	----	----

#sUPPLIER 1	12	7	9	20	25
-------------	----	---	---	----	----

#sUPPLIER 1	4	14	16	18	10
-------------	---	----	----	----	----

#DEMAND	5	15	15	15	
---------	---	----	----	----	--

Import lpSolve package

library(lpSolve)

Set transportation costs matrix

```
costs <- matrix(c(10, 2, 20, 11,  
                  12, 7, 9, 20,  
                  4, 14, 16, 18), nrow = 3, byrow = TRUE)
```

Set customers and suppliers' names

```
colnames(costs) <- c("Customer 1", "Customer 2", "Customer 3", "Customer 4")
```

```
rownames(costs) <- c("Supplier 1", "Supplier 2", "Supplier 3")
```

Set inequality/equality signs for suppliers

```
row.signs <- rep("<=", 3)
```

Name-Sayli Vishal Bhor

Roll no-537

```
# Set right hand side coefficients for suppliers
```

```
row.rhs <- c(15, 25, 10)
```

```
# Set unequality/equality signs for customers
```

```
col.signs <- rep(">=", 4)
```

```
# Set right hand side coefficients for customers
```

```
col.rhs <- c(5, 15, 15, 15)
```

```
# Final value (z)
```

```
TotalCost <- lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)
```

```
# Variables final values
```

```
lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)$solution
```

```
print(TotalCost)
```

OUTPUT:

```
> ##SOLVE FOLLOWING TRANSPORTATION PROBLEM IN WHICH CELL ENTITIES ARE GIVEN  
USING R PROGRAMMING.
```

```
>
```

```
> #      "Customer 1", "Customer 2", "Customer 3", "Customer 4" SUPPLY
```

```
> #SUPPLIER 1 10    2    20    11    15
```

```
> #SUPPLIER 1 12    7     9    20    25
```

```
> #SUPPLIER 1 4     14    16    18    10
```

```
> #DEMAND    5    15    15    15
```

```
>
```

```
> # Import lpSolve package
```

```
> library(lpSolve)
```

```
>
```

```
> # Set transportation costs matrix
> costs <- matrix(c(10, 2, 20, 11,
+      12, 7, 9, 20,
+      4, 14, 16, 18), nrow = 3, byrow = TRUE)
>
> # Set customers and suppliers' names
> colnames(costs) <- c("Customer 1", "Customer 2", "Customer 3", "Customer 4")
> rownames(costs) <- c("Supplier 1", "Supplier 2", "Supplier 3")
>
> # Set inequality/equality signs for suppliers
> row.signs <- rep("<=", 3)
>
> # Set right hand side coefficients for suppliers
> row.rhs <- c(15, 25, 10)
>
> # Set inequality/equality signs for customers
> col.signs <- rep(">=", 4)
>
> # Set right hand side coefficients for customers
> col.rhs <- c(5, 15, 15, 15)
>
> # Final value (z)
> TotalCost <- lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)
>
>
> # Variables final values
> lp.transport(costs, "min", row.signs, row.rhs, col.signs, col.rhs)$
  [,1] [,2] [,3] [,4]
[1,]  0  5  0 10
[2,]  0 10 15  0
[3,]  5  0  0  5
>
> print(TotalCost)
Success: the objective function is 435
>
```


Name-Sayli Vishal Bhor

Roll no-537

PRACTICAL 10

ASSIGNMENT PROBLEM

#SOLVE FOLLOWING ASSIGNMENT PROBLEM REPRESENTED IN FOLLOWING MATRIX USING R PROGRAMMING

Assignment Problem

JOB1 JOB2 JOB3

#W1 15 10 9

#W2 9 15 10

#W3 10 12 8

Import lpSolve package

library(lpSolve)

Set assignment costs matrix

```
costs <- matrix(c(15, 10, 9,  
                  9, 15, 10,  
                  10, 12 ,8), nrow = 3, byrow = TRUE)
```

Print assignment costs matrix

costs

Final value (z)

lp.assign(costs)

Variables final values

lp.assign(costs)\$solution

OUTPUT:

> #SOLVE FOLLOWING ASSIGNMENT PROBLEM REPRESENTED IN FOLLOW PROGRAMMING

> # Assignment Problem

> # JOB1 JOB2 JOB3

> #W1 15 10 9

> #W2 9 15 10

> #W3 10 12 8

>

> # Import lpSolve package

> library(lpSolve)

>

> # Set assignment costs matrix

> costs <- matrix(c(15, 10, 9,

+ 9, 15, 10,

+ 10, 12 ,8), nrow = 3, byrow = TRUE)

>

> # Print assignment costs matrix

> costs

[,1] [,2] [,3]

[1,] 15 10 9

[2,] 9 15 10

[3,] 10 12 8

>

> # Final value (z)

> lp.assign(costs)

Success: the objective function is 27

>

> # Variables final values

> lp.assign(costs)\$solution

[,1] [,2] [,3]

[1,] 0 1 0

[2,] 1 0 0

[3,] 0 0 1

>

>