

$$S_1 = 50K$$

$$\pi_1 = 0.25$$

$$\pi_{s1} = 0.05$$

$$S_2 = 3K$$

$$\pi_2 = 0.1$$

$$\pi_{s2} = 0.04$$

$$S_3 = 10K$$

$$\pi_3 = 0.65$$

$$\pi_{s3} = 0.065$$

Usando S_i

Orden = 2, 3, 1

$$\begin{aligned} \frac{1}{T} &= \pi_2 \cdot S_2 + (\pi_3 (S_2 + S_3)) + (\pi_1 (S_2 + S_3 + S_1)) = \\ &= 0.3 + (8.45) + 15.75 = \underline{24.5} \end{aligned}$$

Usando π_i

Orden = 3 1 2

$$\begin{aligned} \frac{1}{T} &= (\pi_3 \cdot S_3) + (\pi_1 (S_3 + S_1)) + (\pi_2 (S_1 + S_2 + S_3)) = \\ &= 6.5 + 15 + 6.3 = 27.8 \end{aligned}$$

Usando Mixto

Orden = 3 2 1

$$\begin{aligned} \frac{1}{T} &= (\pi_3 \cdot S_3) + (\pi_2 (S_3 + S_2)) + (\pi_1 (S_1 + S_2 + S_3)) = \\ &= 6.5 + 1.3 + 15.75 = 23.55 \end{aligned}$$

Suponemos T^* como optima y queremos demostrar y T como solución nuestra

$$\underline{T \geq T^*}$$

$$C^* \sum_{j=1}^{n^*} \left[\pi_l^* \sum_{k=1}^{i^*} s_{ik}^* \right] \geq C \sum_{j=1}^n \left[\pi_l \sum_{k=1}^i s_{ik} \right]$$