

Mathematical modeling exercises

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1 Optimal dimensions of a can

Determine the dimensions (height and radius) of a cylindrical can that will either maximize its volume or minimize its cost while satisfying material constraints.

Solution: Let h and r be the height and the radius of the can, respectively. We will consider the area of the surface of the can as a constant A . We write the following model to maximize its volume:

$$\begin{array}{ll}\max & \pi r^2 h \\ \text{s. t.} & 2\pi r^2 + 2\pi r h = A \\ & r, h \geq 0.\end{array}$$

Let c be the cost per unit of area. To minimize its cost, we consider its volume as a constant V :

$$\begin{array}{ll}\min & c(2\pi r^2 + 2\pi r h) \\ \text{s. t.} & \pi r^2 h = V \\ & r, h \geq 0.\end{array}$$

2 Facility location problem

Determine the optimal location for two new warehouses to minimize transportation costs to a set of destinations. The transportation cost is proportional to the distance and the quantity to be transported.

Solution: Let x_i , $i = 1, \dots, 2$, be the locations of the warehouses. Let p_j , $j = 1, \dots, n$, be the locations of the set of n destinations. Let d_j be the demand of destination j and let q_{ij} be the quantity to be transported from warehouse i to destination j . Finally, let c be the unit cost per unit of distance. We write the following model:

$$\begin{aligned} \min \quad & c \sum_{i=1}^2 \sum_{j=1}^n \|x_i - x_j\| q_{ij} \\ \text{s. t.} \quad & \sum_{i=1}^2 q_{ij} \geq d_j, \quad \forall j = 1, \dots, n \\ & q_{ij} \geq 0, \quad \forall i = 1, 2, \forall j = 1, \dots, n. \end{aligned}$$

3 Network flow optimization

Given a directed graph $G = (V, A)$, where each arc has an associated capacity value, determine the maximum flow that can be sent from a source vertex s to a sink vertex t .

Solution: Let c_{ij} be the capacity of arc $(i, j) \in A$. The maximum flow from vertex s to vertex t is the solution of the following problem, considering an artificial arc (t, s) :

$$\begin{aligned} \max \quad & f_{ts} \\ \text{s. t.} \quad & \sum_{(i,j) \in A} f_{ij} = \sum_{(j,i) \in A} f_{ji}, \quad \forall i \in V \\ & 0 \leq f_{ij} \leq c_{ij}, \quad \forall (i, j) \in A. \end{aligned}$$

4 Kepler's problem: volume of a parallelepiped inscribed in an ellipsoid

Maximize the volume of a parallelepiped that can be inscribed within a given ellipsoid.

Solution: As the volume is invariant by translations and rotations, we consider the ellipsoid to be defined by

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1.$$

The maximum volume parallelepiped can be found by:

$$\begin{aligned} \max \quad & (2x)(2y)(2z) \\ \text{s. t.} \quad & \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1. \end{aligned}$$

Due to the problem symmetry, we could consider $x, y, z \geq 0$.

Note: This formulation assumes that the maximum-volume parallelepiped has edges parallel to the axes. Is this always true?

5 Hero of Alexandria: Least Distance Principle

Consider a reflecting line $l : ax + by = c$ in the plane, and two points $P_i = (x_i, y_i)$, for $i \in \{A, B\}$, on the same side of the line, say $ax_i + by_i \leq c$, for $i \in \{A, B\}$. A ray of light travels from P_A to the line l where it is reflected at a point P and finally arrives at point P_B . Find the point P , considering that the light travels along the shortest path possible.

Solution:

$$\begin{aligned} \min \quad & \|P_A - P\| + \|P_B - P\| \\ \text{s. t.} \quad & P \in l \end{aligned}$$

or

$$\begin{aligned} \min \quad & \sqrt{(x_A - x)^2 + (y_A - y)^2} + \sqrt{(x_B - x)^2 + (y_B - y)^2} \\ \text{s. t.} \quad & ax + by = c. \end{aligned}$$

6 Hanging Bar

Consider a bar AB of length ℓ . We assume the mass is uniformly distributed along the bar. The bar is attached to a string at a point C located at a distance a from end A . The other end of the string is fixed to the ceiling. The system is left free. Compute the equilibrium position of the bar (the position of minimum potential energy).

Solution: Let m be the mass of the bar, let s be length of the string and let g be the gravitational constant. We have:

$$\begin{aligned} \min \quad & m g \frac{1}{2} (y_A + y_B) \\ \text{s. t.} \quad & \|A - B\| = \ell \\ & C = A + \frac{a}{\ell} (B - A) \\ & \|C\| \leq s \end{aligned}$$

or, taking the squares of the expressions involving norms,

$$\begin{aligned} \min \quad & m g \frac{1}{2} (y_A + y_B) \\ \text{s. t.} \quad & (x_A - x_B)^2 + (y_A - y_B)^2 = \ell^2 \\ & x_C = x_A + \frac{a}{\ell} (x_B - x_A) \\ & y_C = y_A + \frac{a}{\ell} (y_B - y_A) \\ & x_C^2 + y_C^2 \leq s^2 \end{aligned}$$

7 Hanging Triangle

Consider a triangle ABC formed by solid bars AB , BC and AC , of lengths l_k , for $k \in \{AB, BC, AC\}$. We assume that each bar's mass is uniformly distributed according to its line density ρ_k , for $k \in \{AB, BC, AC\}$. The triangle is suspended from the ceiling at the vertex A and is left free to the action of its weight. Determine the equilibrium position of the triangle.

$$\begin{aligned} \min \quad & \rho_{AB} \ell_{AB} \frac{1}{2} (y_A + y_B) + \rho_{AC} \ell_{AC} \frac{1}{2} (y_A + y_C) + \rho_{BC} \ell_{BC} \frac{1}{2} (y_B + y_C) \\ \text{s. t.} \quad & \|A - B\| = \ell_{AB} \\ & \|A - C\| = \ell_{AC} \\ & \|B - C\| = \ell_{BC} \\ & \|A\| \leq s \end{aligned}$$

8 Electric Static Equilibrium

Given a metallic ring of radius $R > 0$ and a set of electrical charges q_i , for $i = 1, \dots, N$, that are left free on the ring at positions r_i , for $i = 1, \dots, N$, find the set of equilibrium position of the charges. The potential energy associated with two charges q_i and q_j is given by

$$U(q_i, q_j) = \frac{1}{4\pi\epsilon_0} \frac{q_i q_j}{\|r_i - r_j\|}.$$

$$\begin{aligned} \min \quad & \frac{1}{4\pi\epsilon_0} \sum_{i=1}^N \sum_{j=1}^N \frac{q_i q_j}{\|r_i - r_j\|} \\ \text{s. t.} \quad & \|r_i\| = R, \quad \forall i = 1, \dots, N. \end{aligned}$$