

**Problem 1:****A) Lindo code used to generate solution**

```
min 10 p1w1 + 15 p1w2 +
11 p2w1 + 8 p2w2 +
13 p3w1 + 8 p3w2 + 9 p3w3 +
14 p4w2 + 8 p4w3 +

5 w1r1 + 6 w1r2 + 7 w1r3 + 10 w1r4 +
12 w2r3 + 8 w2r4 + 10 w2r5 + 14 w2r6 +
14 w3r4 + 12 w3r5 + 12 w3r6 + 6 w3r7

st

!supply constraints
p1w1 + p1w2 <=150
p2w1 + p2w2 <=450
p3w1 + p3w2 + p3w3 <=250
p4w2 + p4w3 <=150

!warehouse input = output constraint
w1r1 + w1r2 + w1r3 + w1r4 - p1w1 - p2w1 - p3w1 = 0
w2r3 + w2r4 + w2r5 + w2r6 - p1w2 - p2w2 - p3w2 - p4w2 = 0
w3r4 + w3r5 + w3r6 + w3r7 - p3w3 - p4w3 = 0

!demand constraints
w1r1 >= 100
w1r2 >= 150
w1r3 + w2r3 >= 100
w1r4 + w2r4 + w3r4 >= 200
w2r5 + w3r5 >= 200
w2r6 + w3r6 >= 150
w3r7 >= 100

!nonnegativity constraint
p1w1 >0
p1w2 >0
p2w1 >0
p2w2 >0
p3w1 >0
p3w2 >0
p3w3 >0
p4w2 >0
p4w3 >0
w1r1 >0
w1r2 >0
w1r3 >0
w1r4 >0
w2r3 >0
w2r4 >0
w2r5 >0
w2r6 >0
w3r4 >0
w3r5 >0
```

w3r6 >0  
w3r7 >0

end

**Minimum Costs:** \$17100

**Routes:**

P1 to W1 :150

P2 to W1 :200      P2 to W2 :250

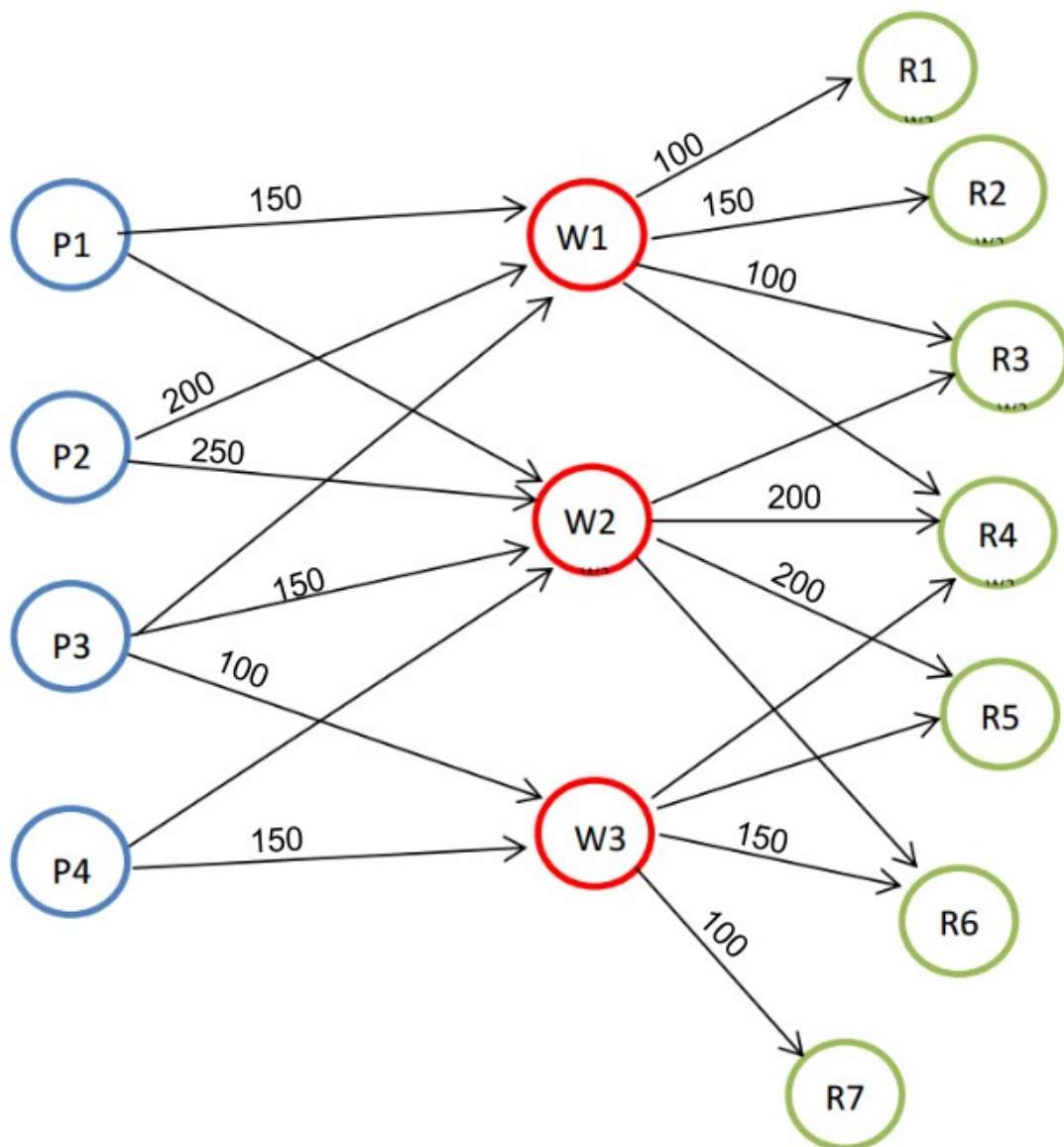
P3 to W2 :150      P3 to W3 :100

P4 to W3 :150

W1 to R1 :100      W1 to R2 :150      W1 to R3 :100

W2 to R4 :200      W2 to R5 :200

W3 to R6 :150      W3 to R7 :100



**B)** It is infeasible without warehouse 2, there is no way to meet all the demands of the retailers. R4 is 50 units short.

Lindo code used to verify:

```
min 10 p1w1 + 11 p2w1 + 13 p3w1 + 9 p3w3 + 8 p4w3 +  
  
5 w1r1 + 6 w1r2 + 7 w1r3 + 10 w1r4 +  
14 w3r4 + 12 w3r5 + 12 w3r6 + 6 w3r7  
  
st  
    !supply constraints  
    p1w1 <=150  
    p2w1 <=450  
    p3w1 + p3w3 <=250  
    p4w3 <=150  
  
    !warehouse input = output constraint  
    w1r1 + w1r2 + w1r3 + w1r4 - p1w1 - p2w1 - p3w1 = 0  
    w3r4 + w3r5 + w3r6 + w3r7 - p3w3 - p4w3 = 0  
  
    !demand constraints  
    w1r1 >= 100  
    w1r2 >= 150  
    w1r3 >= 100  
    w1r4 + w3r4 >= 200  
    w3r5 >= 200  
    w3r6 >= 150  
    w3r7 >= 100  
  
    !nonnegativity constraint  
    p1w1 >0  
    p2w1 >0  
    p3w1 >0  
    p3w3 >0  
    p4w3 >0  
    w1r1 >0  
    w1r2 >0  
    w1r3 >0  
    w1r4 >0  
    w3r4 >0  
    w3r5 >0  
    w3r6 >0  
    w3r7 >0  
  
end
```

To verify the solution I also added just this single constraint to the original problem 1 lindo file:

$$w2r3 + w2r4 + w2r5 + w2r6 + p1w2 + p2w2 + p3w2 + p4w2 = 0$$

C) It is feasible to meet all the demands with the reduced capacity of warehouse 2 with an increased cost of \$18,300

to get this solution the the following constraint was added

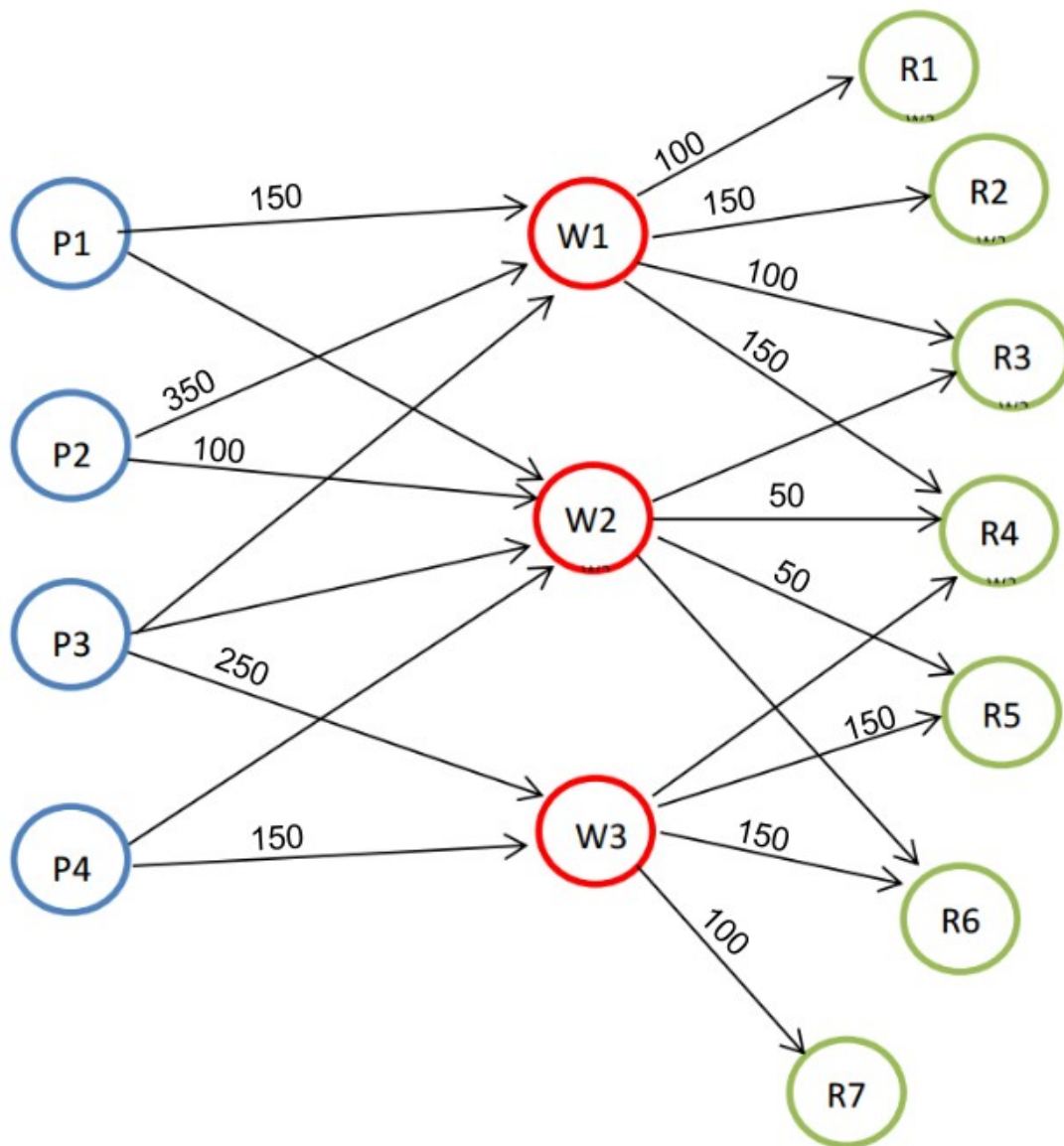
$$p1w2 + p2w2 + p3w2 + p4w2 = 100$$

It was only necessary to constrain the routes from production to warehouse because there are already constraints in place to ensure input and output of the warehouses are equal.

**Minimum Cost:** \$18,300

**Routes:**

P1 to W1: 150	P2 to W1: 350	P2 to W2: 100	P3 to W3: 250
P4 to W3: 150	W1 to R1: 100	W1 to R2: 150	W1 to R3: 100
W1 to R4: 150	W2 to R4: 50	W2 to R5: 50	W3 to R5: 150
W3 to R6: 150	W3 to R7: 100		



D)

m is number of production sites

n is number of warehouse sites

o is number of retail sites

pwcost is matrix of cost of shipping from production  $_i$  to warehouse  $_j$

wrcost is matrix of cost of shipping from warehouse  $_k$  to retail  $_l$

$s_i$  is product available at each production site

$d_l$  is demand at each retail site

$c_i$  is capacity at each warehouse site

Objective Function:

$$\text{minimize } \sum_{i=1}^m \sum_{j=1}^n pwcost_{ij} pw_{ij} + \sum_{k=1}^n \sum_{l=1}^o wrcost_{kl} wr_{kl}$$

subject to:

$$pw_{ij} \geq 0; \forall i=1 \dots m, \forall j=1 \dots n$$

$$wr_{kl} \geq 0; \forall k=1 \dots n, \forall l=1 \dots o$$

$$\sum_{j=1}^n pw_{ij} \leq s_i \quad \forall i=1 \dots m$$

$$\sum_{l=1}^o wr_{kl} = d_l \quad \forall k=1 \dots n$$

$$\sum_{i=1}^n pw_{ij} \geq \sum_{l=1}^o wr_{il} \quad \forall i=1 \dots n$$

$$\sum_{i=1}^n pw_{ij} \geq c_i \quad \forall i=1 \dots n$$

## Problem 2:

A)

LINDO CODE

```
min 21t + 16l + 40s + 41c + 585ss + 120st + 164cp + 884o
```

```
st
```

```
    PROTIEN).85t + 1.62l + 2.86s + .93c + 23.4ss + 16st + 9cp >= 15
```

```
    MT2GRAMFAT).33t + .21 + .39s + .24c + 48.7ss + 5st + 2.6cp + 100o >=2
```

```
    LT8GRAMFAT).33t + .21 + .39s + .24c + 48.7ss + 5st + 2.6cp + 100o <=8
```

```
    CARBOHYDRAYTES)4.64t + 2.37l + 3.63s + 9.58c + 15ss + 3st + 27cp >=4
```

```
    SODIUM)9t + 28l + 65s + 69c + 3.8ss + 120st + 78cp <=200
```

```
    PERCENTLEAFY).6s + .6l - .4t - .4c - .4ss - .4st - .4cp - .4o >= 0
```

```
    t >= 0
```

```
    l >= 0
```

```
    s >= 0
```

```
    c >= 0
```

```
    ss >= 0
```

```
    st >= 0
```

```
    cp >= 0
```

```
    o >= 0
```

```
end
```

The minimum calorie salad that meets all of the requirements has 114.7541 calories and contains  
58.54801 grams of Lettuce  
87.82201 grams of Smoked Tofu  
and costs 2.33\$

**B)****LINDO CODE**

```

min t + .75l + .5s + .5c + .45ss + 2.15st + .95cp + 2o
st
    PROTIEN).85t + 1.62l + 2.86s + .93c + 23.4ss + 16st + 9cp >= 15

    MT2GRAMFAT).33t + .2l + .39s + .24c + 48.7ss + 5st + 2.6cp + 100o >=2
    LT8GRAMFAT).33t + .2l + .39s + .24c + 48.7ss + 5st + 2.6cp + 100o <=8

    CARBOHYDRAYTES)4.64t + 2.37l + 3.63s + 9.58c + 15ss + 3st + 27cp >=4

    SODIUM)9t + 28l + 65s + 69c + 3.8ss + 120st + 78cp <=200

    PERCENTLEAFY).6s + .6l - .4t - .4c - .4ss - .4st - .4cp - .4o >= 0

t >= 0
l >= 0
s >= 0
c >= 0
ss >= 0
st >= 0
cp >= 0
o >= 0

end

```

The low-cost salad has a cost of 1.55\$ and has 278.4884 calories

**C)**

It seems that the tools for solving multiple optimization problems like this one are usually interactive with the a person being presented with iterative solutions an then inputing information about tradeoffs or pairwise comparisons. Through this negotiation improved solutions are presented until the most preferred solution is found.

Barring access to such interactive tools for linear programming Veronica can add upper bound constraints on calories and cost and then minimize cost and calories in turn to discover the minumum calories if the cost is allowed to be equal to the upper bound and vice versa for the minimum cost. From here she can use this information to tighten the upper bound on the constraints of cost and calorie to some value between her original upper bound and their absolute minimum, checking if such a solution is feasible.

I would suggest a salad that contains

Ingredient	Grams
Tomato	0
Lettuce	0
Spinach	59.28
Carrot	0
Sunflower Seeds	8.84
Smoked Tofu	57.52
Chickpeas	22.56
Oil	0

With a cost of: \$1.78 (and profit of \$3.22 if sold at 5\$)  
and total calories: 181.47

I arrived at this combination of ingredients through a system of binary searching for a feasible and nearly optimal solution.

I first added the constraints for the upper bounds of calories and cost as such

COST)  $t + .75l + .5s + .5c + .45ss + 2.15st + .95cp + 2o \leq 2$

CALORIE)  $21t + 16l + 40s + 41c + 585ss + 120st + 164cp + 884o \leq 249$

and then solved with the objective function minimizing cost and then calories in turn

If the cost was allowed to be 2 dollars then the optimum salad had only 134.76 calories.

If the calories were allowed to be 249 then the optimum salad cost only \$1.62

I then solved once again for both minimizing cost and calorie in turn updating the cost and calorie constraints to be the mid point between their optimum (min) values and the upper bound for each

COST)  $t + .75l + .5s + .5c + .45ss + 2.15st + .95cp + 2o \leq 1.8125$

CALORIE)  $21t + 16l + 40s + 41c + 585ss + 120st + 164cp + 884o \leq 191.88$

With these new constraints an optimum calorie salad cost \$1.81 and has 171.074 calories  
and an optimum cost salad cost \$1.76 and 191.88 calories.

Again the constraints were updated to be the midpoint between these new optimums

cost constraint =  $(1.81 + 1.76) / 2$  calories constrain =  $(171.074 + 191.88) / 2$

COST)  $t + .75l + .5s + .5c + .45ss + 2.15st + .95cp + 2o \leq 1.7874775$

CALORIE)  $21t + 16l + 40s + 41c + 585ss + 120st + 164cp + 884o \leq 181.477$

This was the final iteration because a feasible solution with these constraints was found and the cost and calories objective function caused negligible variation in in the cost and calories and ingredients variables. The two optimizations differed in cost by less than a penny and by a thousandth of a calorie and hundredth of a gram for each ingredient. So this seems like a good middle ground of optimizing both calorie and cost.



### Problem 3:

A)

LINDO CODE

```
max a+b+c+d+e+f+g+h+i+j+k+l+m
```

```
st
```

```
    a=0
```

```
    b - a <= 2
```

```
    c - a <= 3
```

```
    d - a <= 8
```

```
    h - a <= 9
```

```
    a - b <= 4
```

```
    c - b <= 5
```

```
    e - b <= 7
```

```
    f - b <= 4
```

```
    d - c <= 10
```

```
    b - c <= 5
```

```
    g - c <= 9
```

```
    i - c <= 11
```

```
    f - c <= 4
```

```
    a - d <= 8
```

```
    g - d <= 2
```

```
    j - d <= 5
```

```
    f - d <= 1
```

```
    h - e <= 5
```

```
    c - e <= 4
```

```
    i - e <= 10
```

```
    i - f <= 2
```

```
    g - f <= 2
```

```
    d - g <= 2
```

```
    j - g <= 8
```

```
    k - g <= 12
```

```
    i - h <= 5
```

```
    k - h <= 10
```

```
    a - i <= 20
```

```
    k - i <= 6
```

```
    j - i <= 2
```

```
    m - i <= 12
```

```
    i - j <= 2
```

```
    k - j <= 4
```

```
    l - j <= 5
```

```
    h - k <= 10
```

```
    m - k <= 10
```

```
    m - l <= 2
```

```
end
```

Shortest Possible Distance to all vertices's from A

B:2

C:3

D:8

E:9

F:6

G:8

H:9

I:8

J:10

K:14

L:15

M:17

**B)**

In this case, that there is a vertex unreachable from the source then the solution will be unbounded

**C)**

To accomplish this I will reverse the directions of the edges of the graph and solve the shortest path from m to all other vertices's like so:

LINDO CODE

max a+b+c+d+e+f+g+h+i+j+k+l+m

st

m=0

a - b <= 2

a - c <= 3

a - d <= 8

a - h <= 9

b - a <= 4

b - c <= 5

b - e <= 7

b - f <= 4

c - d <= 10

c - b <= 5

c - g <= 9

c - i <= 11

c - f <= 4

d - a <= 8

d - g <= 2

d - j <= 5

d - f <= 1

e - h <= 5

e - c <= 4

e - i <= 10

f - i <= 2

f - g <= 2

g - d <= 2

g - j <= 8

g - k <= 12

h - i <= 5

```

h - k <= 10
i - a <= 20
i - k <= 6
i - j <= 2
i - m <= 12
j - i <= 2
j - k <= 4
j - l <= 5
k - h <= 10
k - m <= 10
l - m <= 2

```

end

Shortest Possible Distances from all vertices's to M

A:17

B:15

C:15

D:12

E:19

F:11

G:14

H:14

I:9

J:7

K:10

L:2

**D)**

To solve this problem I formulated two linear program similar to parts a and b. One linear program that can find the shortest path from vertex I to all other vertices's, and another with the edge weights reversed that finds the shortest distance from all veracities to vertex I excluding unreachable veracities. These distances can then be combined to form the matrix below. LINDO code on next page.

#### TO VERTEX

**FROM VERTEX**

	A	B	C	D	E	F	G	H	J	K
A	28	26	26	23	30	22	25	25	22	35
B	30	28	28	25	32	24	27	27	24	37
C	31	29	29	26	33	25	28	28	25	38
D	36	34	34	31	38	30	33	33	30	43
E	37	35	35	32	39	31	34	34	31	44
F	34	32	32	29	36	28	31	31	28	41
G	36	34	34	31	38	30	33	33	30	43
H	24	22	22	19	26	18	21	21	18	31
J	10	8	8	5	12	4	7	7	4	17
K	14	12	12	9	16	8	11	11	8	21
L	15	13	13	10	17	9	12	12	9	22
M	17	15	15	12	19	11	14	14	11	24

max  $a+b+c+d+e+f++g+h+i+j+k+l+m$

st

$i=0$

$b - a \leq 2$

$c - a \leq 3$

$d - a \leq 8$

$h - a \leq 9$

$a - b \leq 4$

$c - b \leq 5$

$e - b \leq 7$

$f - b \leq 4$

$d - c \leq 10$

$b - c \leq 5$

$g - c \leq 9$

$i - c \leq 11$

$f - c \leq 4$

$a - d \leq 8$

$g - d \leq 2$

$j - d \leq 5$

$f - d \leq 1$

$h - e \leq 5$

$c - e \leq 4$

$i - e \leq 10$

$i - f \leq 2$

$g - f \leq 2$

$d - g \leq 2$

$j - g \leq 8$

$k - g \leq 12$

$i - h \leq 5$

$k - h \leq 10$

$a - i \leq 20$

$k - i \leq 6$

$j - i \leq 2$

$m - i \leq 12$

$i - j \leq 2$

$k - j \leq 4$

$l - j \leq 5$

$h - k \leq 10$

$m - k \leq 10$

$m - l \leq 2$

end

max  $a+b+c+d+e+f+g+h+i+j+k$

st

$i=0$

$a - b \leq 2$

$a - c \leq 3$

$a - d \leq 8$

$a - h \leq 9$

$b - a \leq 4$

$b - c \leq 5$

$b - e \leq 7$

$b - f \leq 4$

$c - d \leq 10$

$c - b \leq 5$

$c - g \leq 9$

$c - i \leq 11$

$c - f \leq 4$

$d - a \leq 8$

$d - g \leq 2$

$d - j \leq 5$

$d - f \leq 1$

$e - h \leq 5$

$e - c \leq 4$

$e - i \leq 10$

$f - i \leq 2$

$f - g \leq 2$

$g - d \leq 2$

$g - j \leq 8$

$g - k \leq 12$

$h - i \leq 5$

$h - k \leq 10$

$i - a \leq 20$

$i - k \leq 6$

$i - j \leq 2$

$i - m \leq 12$

$j - i \leq 2$

$j - k \leq 4$

$j - l \leq 5$

$k - h \leq 10$

$k - m \leq 10$

$l - m \leq 2$

end