

Question 1: Solve the following linear program graphically, showing the objective function, all constraints and the feasible region, and marking all basic feasible solutions.

$$\text{Minimize } Z = 3x_1 + 2x_2$$

subject to

$$2x_1 + x_2 \geq 10$$

$$-3x_1 + 2x_2 \leq 6$$

$$1x_1 + 1x_2 = 6$$

$$x_1 \geq 0, x_2 \geq 0$$



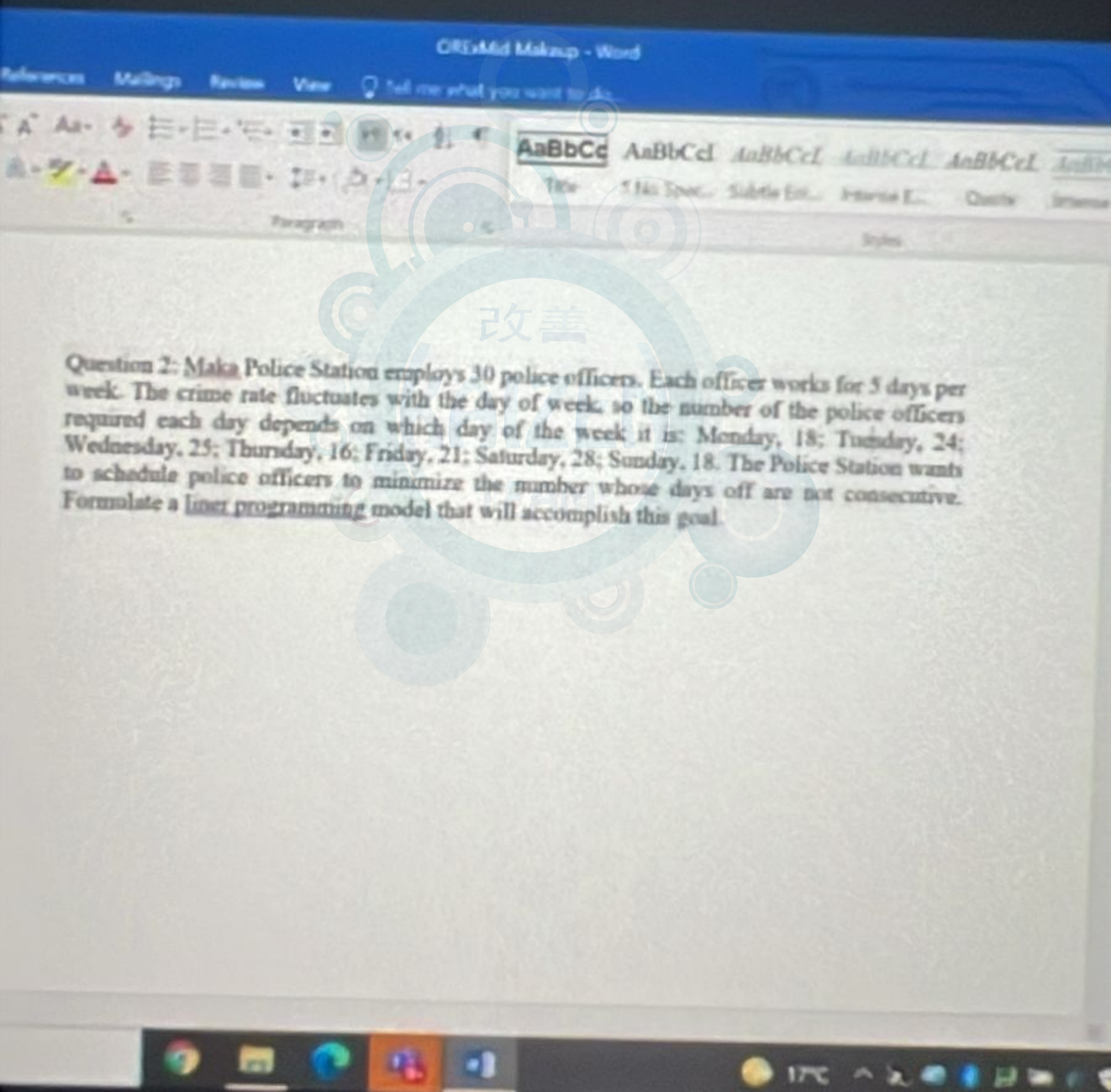
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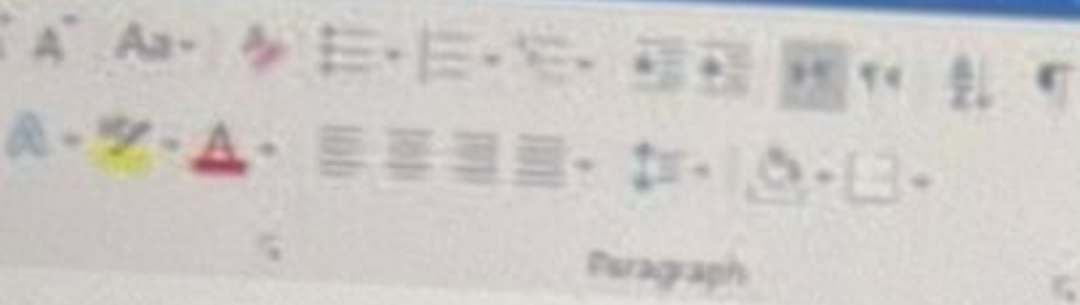
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Question 4: Consider the following problem, where the value of  $c_1$  has not yet been ascertained.

Maximize  $Z = c_1x_1 + x_2$   
subject to

$$x_1 + x_2 \leq 6$$

$$x_1 + 2x_2 \leq 10$$

and

$$x_1 \geq 0, \quad x_2 \geq 0$$

Use graphical analysis to determine the optimal solution(s) for  $(x_1, x_2)$  for the various possible values of  $c_1$  ( $-\infty < c_1 < \infty$ ).



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Question 5: Heart Start produces automated external defibrillators (AEDs) in each of two different plants (A and B). The unit production costs and monthly production capacity of the two plants are indicated in the table below. The AEDs are sold through three wholesalers. The shipping cost from each plant to the warehouse of each wholesaler along with the monthly demand from each wholesaler are also indicated in the table. How many AEDs should be produced in each plant, and how should they be distributed to each of the three wholesaler warehouses so as to minimize the combined cost of production and shipping? **Formulate this problem as a transportation problem.**

	Unit Shipping Cost			Unit Production Cost	Monthly Production Capacity
	Warehouse 1	Warehouse 2	Warehouse 3		
<i>Plant A</i>	\$22	\$14	\$30	\$600	100
<i>Plant B</i>	\$16	\$20	\$24	\$625	120
<i>Monthly Demand</i>	80	60	70		



Question 4: For the following linear programming problem, use the M/D5 method to construct its dual problem.

$$\text{Minimize } Z = 1x_1 + 2x_2$$

subject to

$$2x_1 + x_2 \geq 10$$

$$3x_1 + 2x_2 \leq 6$$

$$1x_1 + 1x_2 = 6$$

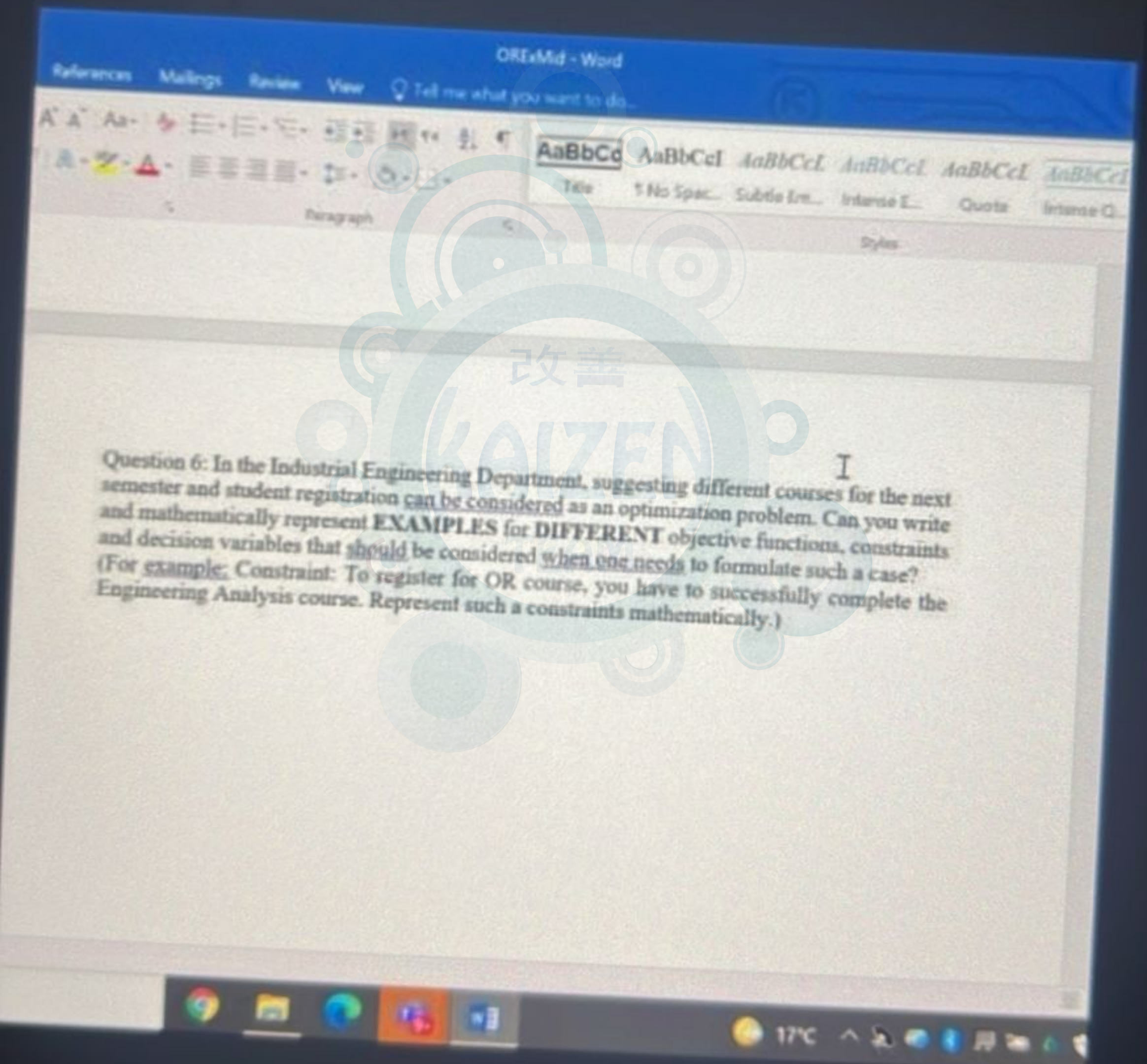
$$x_1 \geq 0, x_2 \geq 0$$



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# INTRODUCTION TO LINEAR PROGRAMMING

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created considerable excess production capacity. Management is considering devoting this excess capacity to one or more of three products; call them products 1, 2, and 3. The available capacity on the machines that might limit output is summarized in the following table:

Machine Type	Available Time (Machine Hours per Week)
Milling machine	500
Lathe	350
Grinder	150

The number of machine hours required for each unit of the respective products is

## Productivity coefficient (in machine hours per unit)

Machine Type	Product 1	Product 2	Product 3
Milling machine	9	3	5
Lathe	5	4	0
Grinder	3	0	2

The sales department indicates that the sales potential for products 1 and 2 exceeds the maximum production rate and that the sales potential for product 3 is 20 units per week. The unit profit would be \$50, \$20, and \$25, respectively, on products 1, 2, and 3. The objective is to determine how much of each product Omega should produce to maximize profit.

- (a) Formulate a linear programming model for this problem.  
c (b) Use a computer to solve this model by the simplex method.

D 3.1-12. Consider the following problem, where the value of  $c_1$  has not yet been ascertained.

$$\text{Maximize } Z = c_1 x_1 + x_2,$$

subject to

$$x_1 + x_2 \leq 6$$

$$x_1 + 2x_2 \leq 10$$

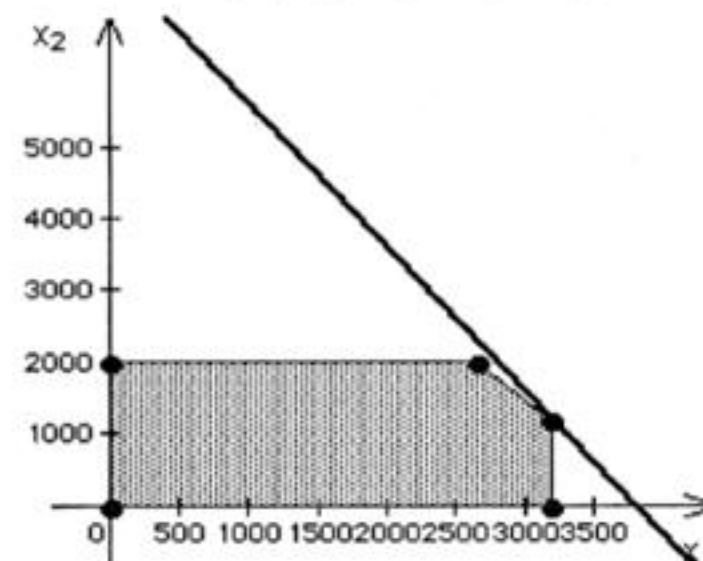
and

$$x_1 \geq 0, \quad x_2 \geq 0.$$

Use graphical analysis to determine the optimal solution(s) for  $(x_1, x_2)$  for the various possible values of  $c_1$  ( $-\infty < c_1 < \infty$ ).

3.1-13. Consider the following problem, where the value of  $c_1$

Optimal Solution:  $(x_1^*, x_2^*) = (3200, 1200)$  and  $P^* = 3212$



11.

Let  $x_i$  be the number of units of product  $i$  produced for  $i = 1, 2, 3$ .

$$\text{maximize } Z = 50x_1 + 20x_2 + 25x_3$$

$$\begin{aligned} \text{subject to } & 9x_1 + 3x_2 + 5x_3 \leq 500 \\ & 5x_1 + 4x_2 \leq 350 \\ & 3x_1 + 2x_3 \leq 150 \\ & x_3 \leq 20 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

Solve Automatically by the Simplex Method:

## Optimal Solution

Value of the Objective Function:  $Z = 2904.7619$

Variable	Value
1	26.1905
2	54.7619
3	20

Constraint	Slack or Surplus	Shadow Price
1	0	4.7619
2	0	1.42857
3	31.4286	0
4	0	1.19048

## Sensitivity

Objective Function

Current Value	All To Min.
50	23.8
20	
25	

Right Hand

Current Value	All To Min.
500	36
350	276
150	118
20	

12.

$$\begin{aligned} c &< \frac{1}{2} \\ x^* &= (0, 5) \\ (z^* &= 5) \end{aligned}$$

$$\begin{aligned} c &= \frac{1}{2} \\ x^* &= (2, 4) \\ (\text{and } z^* &= 5) \end{aligned}$$