

Chapter 17

17.1 Let there be three items A, B and C. The raw materials required for these products are r_1 and r_2 . The daily allotment of raw materials is 90 and 80 respectively. How the raw materials should be allotted so that the profit is maximized.

Product	Raw material		Profit per unit
	r_1	r_2	
A	2	2	140
B	3	5	120
C	5	5	250
Daily Allotment	10	14	

Solution:

Based on example 17.1, one can formulate LPP as

$$3x_1 + 3x_2 + 5x_3 \leq 10$$

$$2x_1 + 5x_2 + 5x_3 \leq 14$$

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

and the objective function is maximize

$$Z = 140x_1 + 120x_2 + 250x_3$$

17.2 There are three materials N1, N2 and N3. The need of a patient is at least 14 and 18. How to mix the following nutrients for the given cost consideration?

Product	Raw material			Profit per unit
	N_1	N_2	N_3	
F_1	6	2	4	9
F_2	2	4	6	15
F_3	5	3	7	23
Need	14	18	24	–

$$6x_1 + 2x_2 + 5x_3 \leq 14$$

$$2x_1 + 4x_2 + 3x_3 \leq 18$$

$$4x_1 + 6x_2 + 7x_3 \leq 24$$

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

and the objective condition is

$$Z = 9x_1 + 15x_2 + 23x_3$$

17.3 Formulate an LPP for finding the shortest path in a given graph.

Solution: The input graph G is taken with source s and goal t . The edge weight represents the path from s to v .

The LPP formulation would be as follows: Let X_i be the distance between source and vertex i , then the LPP would be like

Minimize X_t

Subject to the conditions X_i .

17.4 Formulate an LPP for finding the minimum cost spanning tree in a graph.

Solution: The objective is to minimize the cost.

minimize $\sum_{i,j \in E} c_{ij} x_{ij}$, Here c is the cost linking two vertices linked by edge (i,j) . One constraint

is, there are $N-1$ edges in T . The second constraint is any subset k involves only $k-1$ edges so that there is no cycle.

This is the structure of LPP problem.

17.5 Solve the following linear programming using the graphical method.

$$\text{Maximize } Z = 2x_1 + 4x_3$$

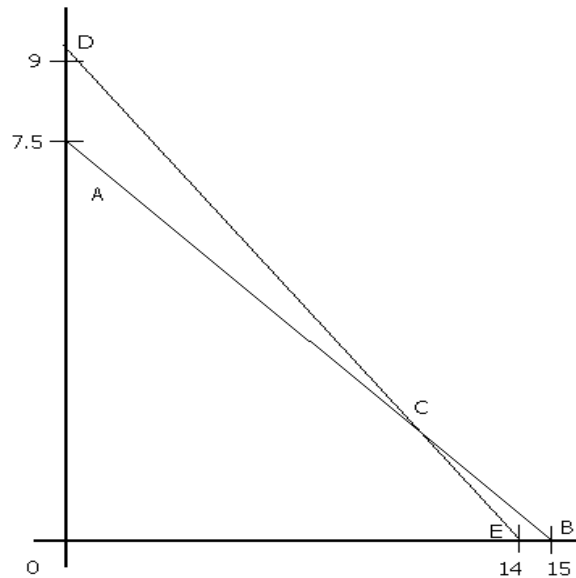
Subjected to

$$x_1 + 2x_2 \leq 15$$

$$2x_1 + 3x_2 \leq 28$$

$$x_1, x_2 \geq 0$$

Solution:



Point	X	Y	Value of Z
0	0	0	0
A	0	7.5	30
B	15	0	30
C	11	2	30
D	0	9.33	37.33
E	14	0	23

17.6 Formulate a LPP model for maximum bipartite matching problem.

Solution: Here, the vertices V is divided into two sets with edge connecting between vertices of two sets. The LPP formulation would be as follows:

One variable for every edge. For example, if vertex 1 is linked with A, then a variable is created as A_1 . One equality condition is created per vertex. The goal is to find the maximum cardinality matching.

So the problem shape is Maximize { Variables connecting Edges }

Subjected to All edges connected with vertex added with equality one.

17.7 Solve the following LPP using graphical method.

$$\text{Maximize } Z = 24x_1 + 14x_2$$

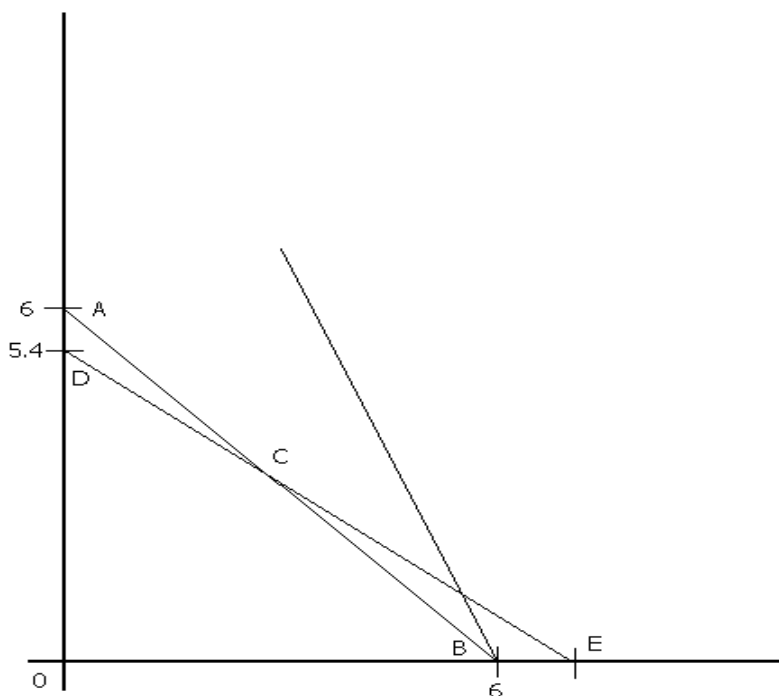
Subjected to

$$8x_1 + 8x_2 \leq 48$$

$$9x_1 + 12x_2 \leq 64$$

$$x_1, x_2 \geq 0.$$

Solution:



	X	Y	Value of Z
O	0	0	0
A	0	6	8.40
B	6	0	14.40
C	2.66	3.33	110.66
D	0	5.33	74.66
E	7.11	0	170.66

\therefore Answer is $x_1 = 7.1$ $x_2 = 0$

17.8 Solve the following LPP using graphical method.

Minimize $Z = 12x_1 + 8x_2$

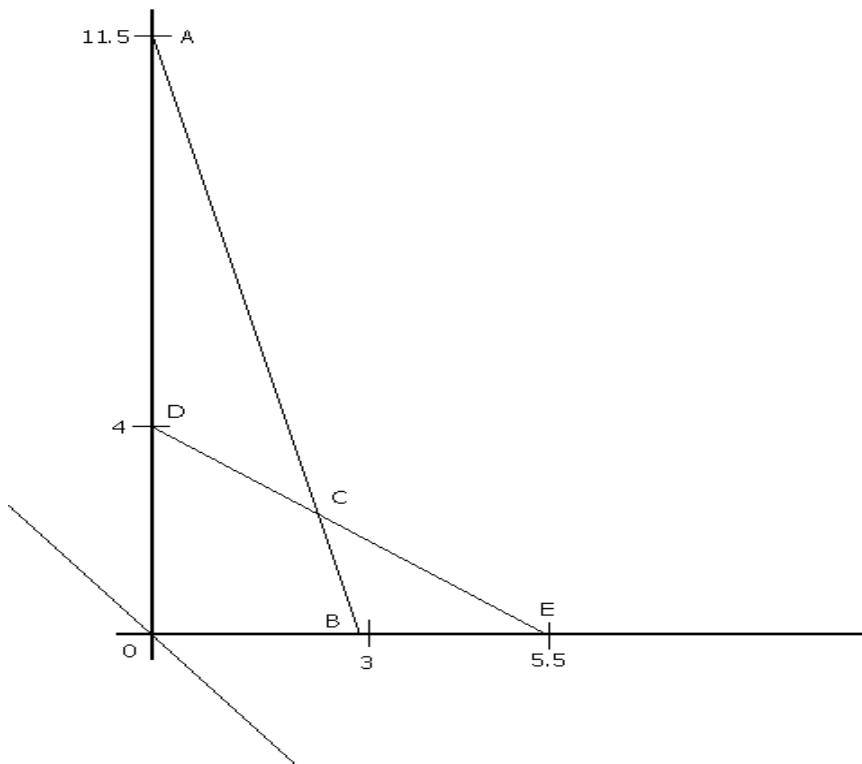
Subjected to

$$8x_1 + 2x_2 \leq 23$$

$$9x_1 + 12x_2 \leq 48$$

$$x_1, x_2 \geq 0.$$

Solution:



Point	X	Y	Value of Z
O	0	0	0
A	0	11.5	92.00
B	2.87	0	34.50
C	2.31	2.27	45.85
D	0	4	32.00
E	5.33	0	64.00

\therefore Answer is $x = 0, y = 4$.

17.9 Solve the following LPP using the simplex method.

$$\text{Minimize } Z = 4x_1 + 3x_2 + 8x_3$$

$$\text{Subjected to } x_1 + 6x_2 + 12x_3 \leq 25$$

$$2x_1 + 8x_2 + 16x_3 \leq 42$$

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

Solution:

$$4x_1 + 3x_2 + 8x_3 + 0x_4 + 0x_5$$

Subjected to

$$x_1 + 6x_2 + 12x_3 + x_4 = 25$$

$$2x_1 + 8x_2 + 16x_3 + x_5 = 42$$

$$x_1, x_2, x_3, x_4, x_5 \geq 0$$

Table			4	3	8	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
p_4	0	25	1	6	12	1	0
P_5	0	42	3	8	16	0	1
Z	0	-4	-3	-8	0	0	0

The leaving variable is p_4 and entering variable is p_3

Table			4	3	8	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
P_3	8	$\frac{25}{12}$	$\frac{1}{12}$	$\frac{1}{2}$	1	$\frac{1}{12}$	0
P_5	0	$\frac{26}{3}$	$\frac{2}{3}$	0	0	$\frac{4}{3}$	1
Z	0	$-\frac{50}{3}$	$-\frac{10}{3}$	1	0	$\frac{2}{3}$	0

The leaving variable is p_5 and entering variable is p_1

Table 3			4	3	8	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
P_3	8	1	0	$\frac{1}{2}$	1	$\boxed{\frac{1}{4}}$	$-\frac{1}{8}$
P_1	4	13	1	0	0	-2	$\frac{3}{2}$
Z	0	60	0	1	0	-6	5

The leaving variable is p_3 and entering variable is p_4

Table 4			4	3	8	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
P_4	0	4	0	2	4	1	$-\frac{1}{2}$
P_1	4	21	1	4	8	0	$\frac{1}{2}$
Z	0	84	0	13	24	0	2

\therefore The Optimal solution is $z = 84$

$$x_1 = 21$$

$$x_2 = 0$$

$$x_3 = 0$$

17.10 Solve the following LPP using simplex method

$$\text{Maximize } Z = 12x_1 + 24x_2 + 23x_3 + x_4$$

$$\text{Subjected To } 2x_1 + 4x_2 + 5x_3 + 6x_4 \leq 43$$

$$3x_1 + 4x_2 + 5x_3 + 5x_4 \leq 64$$

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

Solution:

$$12x_1 + 24x_2 + 23x_3 + x_4 + 0x_5 + x_6$$

$$2x_1 + 4x_2 + 5x_3 + 6x_4 + x_5 = 43$$

$$3x_1 + 4x_2 + 5x_3 + 5x_4 + x_6 = 64$$

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

Table 1			12	24	23	1	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5	P_6
P_5	0	43	2	4	5	6	1	0
P_6	0	64	3	4	5	5	0	1
Z	0	0	-12	-21	-23	-1	0	0

The leading is p_5 and entering variable p_2 .

Table 2			12	24	23	1	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5	P_6
P_2	24	10.25	0.5	1	1.25	1.5	0.25	0
P_6	0	21	1	0	0	-1	-1	1
Z	0	258	0	0	7	35	6	0

There is infinitely many values of x_1, x_2, x_3, x_4 for the optimal value of $Z = 258$, which are contained in the region of space $12x_1 + 24x_2 + 23x_3 + x_4 = 258$ that satisfies the constraints.

Answer is $x_1 = 0$

$$x_2 = 10.75$$

$$x_3 = 0$$

$$x_4 = 0$$

17.11 Solve the following LPP using the simplex method

$$Z = 8x_1 + 9x_2 + 2x_3$$

Subjected To

$$3x_1 + 4x_2 + 5x_3 \leq 16$$

$$2x_1 + 3x_2 + x_3 \leq 24$$

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

Solution:

$$\text{Maximize } 8x_1 + 9x_2 + 2x_3 + x_4 + x_5$$

Subjected to

$$3x_1 + 4x_2 + 5x_3 + x_4 = 16$$

$$2x_1 + 3x_2 + x_3 + x_5 = 24$$

$$x_1, x_2, x_3, x_4, x_5 \geq 0$$

Table 1			8	9	2	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
P_4	0	16	3	4	5	1	0
P_5	0	24	2	3	1	0	1
Z		0	-5	-9	-2	0	0

The leaving variable is p_4 and entering variable is p_2 .

Table 2			8	9	2	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
P_2	9	4	$\frac{3}{4}$	1	$\frac{5}{4}$	$\frac{1}{4}$	0
P_5	0	12	$-\frac{1}{4}$	0	$-\frac{11}{4}$	$-\frac{3}{4}$	1
Z		36	$-\frac{5}{4}$	0	$\frac{37}{4}$	$\frac{9}{4}$	0

The leaving variable is p_2 and entering variable is p_1 .

Table 3			8	9	2	0	0
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5
P_4	8	$\frac{16}{3}$	1	$\frac{4}{3}$	$\frac{5}{3}$	$\frac{1}{3}$	0

P_5	0	$\frac{40}{3}$	0	$\frac{1}{3}$	$-\frac{7}{3}$	$-\frac{2}{3}$	1
Z	0	$\frac{128}{3}$	0	$\frac{5}{3}$	$\frac{34}{3}$	$\frac{8}{3}$	0

\therefore The optimal solution is

$$Z = \frac{128}{3}$$

$$x_1 = \frac{16}{3}$$

$$x_2 = 0$$

$$x_3 = 0$$

17.12 Solve the following LPP using the two-table simplex method.

Minimize $Z = 2x_1 + 4x_2 + 3x_3$

Subjected to

$$x_1 + x_1 + x_3 \leq 18$$

$$x_1 + 3x_2 + 2x_3 \leq 28$$

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

Solution:

Maximize $-2x_1 - 4x_2 - 3x_3 + x_4 + x_5 + x_6$

Subjected to

$$x_1 + x_1 + x_3 + x_4 = 18$$

$$x_1 + 3x_2 + 2x_3 + x_5 = 28$$

$$x_1, x_2, x_3, x_4, x_5, x_6 \geq 0$$

Construct phase 1

Table 1			0	0	0	0	-1	-1
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5	p_6
P_6	-1	18	1	1	1	-1	0	1
P_5	-1	28	1	3	2	0	1	0
Z	0	-46	-2	-4	-3	1	0	0

The leaving variable is p_5 and entering variable is p_2 .

Table 2			0	0	0	0	-1	-1
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5	P_6
P_6	-1	$26/3$	$2/3$	0	$1/3$	-1	$-1/3$	1
P_2	0	$25/3$	$1/3$	1	$2/3$	0	$1/3$	0
Z	0	$-26/3$	$-2/3$	0	$-1/3$	1	$4/3$	0

The leaving variable is p_6 and entering variable is p_1 .

Table 3			0	0	0	0	-1	-1
Base	C_b	p_0	p_1	p_2	p_3	p_4	p_5	P_6
P_1	0	13	1	0	$1/2$	$-3/2$	$-1/2$	$3/2$
P_2	0	5	0	1	$1/2$	$1/2$	$1/2$	$-1/2$
Z		0	0	0	0	0	1	1

There may be any solution, so one can continue with phase II to calculate it.

Table 1			-2	-4	-3	0
Base	C_b	p_0	p_1	p_2	p_3	p_4
P_1	-2	13	1	0	$1/2$	$-3/2$
P_2	-4	5	0	1	$1/2$	$1/2$
Z		-46	0	0	0	1

There are many solutions. One solution is

$$x_1 = 13$$

$$x_2 = 5$$

$$x_3 = 0$$

17.13 Find the dual at the following LPP and verify it

$$\text{Maximize } Z = 2x_1 + 4x_2$$

Subjected to

$$x_1 + 2x_2 \leq 15$$

$$2x_1 + 3x_2 \leq 28$$

$$x_1, x_2 \geq 0$$

Solution:

The dual problem can be given as

$$\text{Minimize } Z' = 15y_1 + 28y_2$$

Subjected to the condition

$$y_1 + 2y_2 \leq 2$$

$$2y_1 + 3y_2 \leq 4$$

$$y_1, y_2 \geq 0.$$

The verification part is, the dual of the dual is its primal. It is the proof.

17.14 Find the dual of the following LPP and verify it.

$$\text{Maximize } Z = 12x_1 + 8x_2$$

Subjected to

$$8x_1 + 2x_2 \leq 23$$

$$9x_1 + 12x_2 \leq 48$$

$$x_1, x_2 \geq 0$$

Solution:

The dual problem can be written as

$$\text{Minimize } Z = 23y_1 + 48y_2$$

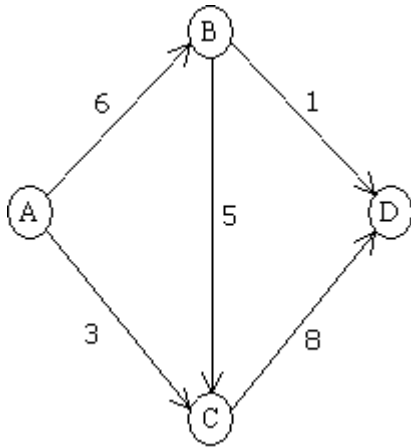
$$8y_1 + 9y_2 \leq 12$$

$$2y_1 + 12y_2 \leq 8$$

$$y_1, y_2 \geq 0$$

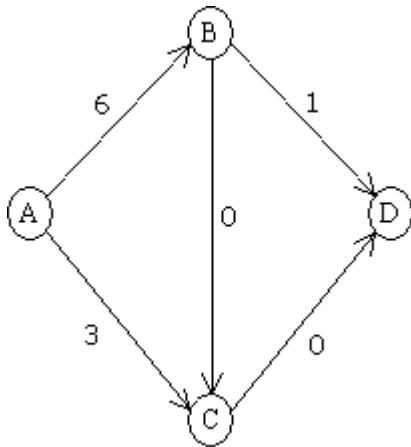
Hence y_1, y_2 is unrestricted with respect to sign.

17.15 Solve the following problem using Ford–Fulkerson algorithm.



Solution:

The initial flow graph is given as follows.



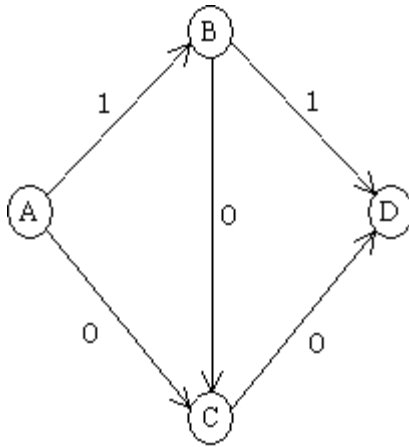
The commodity can be increased by 3.

Construct one augment path $A \rightarrow B \rightarrow D$.

Edges	Total Capacity	Current Load	Excess Capacity
$A \rightarrow B$	6	0	6
$B \rightarrow D$	0	1	1

Minimum $\{ 1, 6 \} = 1$

\therefore Increase the load by 1.

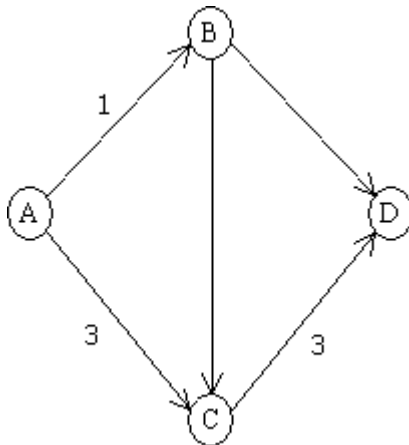


Next augment path is ACD

Edges	Total Capacity	Current Load
$A \rightarrow C$	3	0
$C \rightarrow D$	8	0

Minimum $\{ 3, 8 \} = 3$

\therefore The updated graph would be

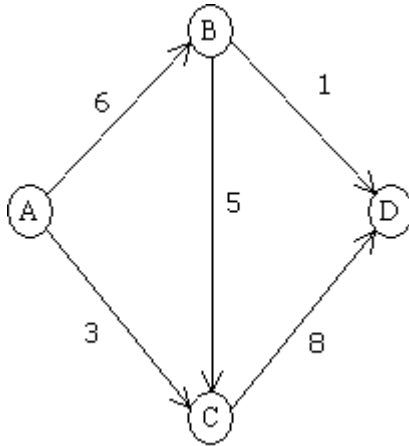


The next augment path is ABCD.

Edges	Total Capacity	Current Load	Excess Capacity
$A \rightarrow B$	6	1	5
$B \rightarrow C$	5	0	5

C→D	8	3	5
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Minimum { 5, 5, 5 }

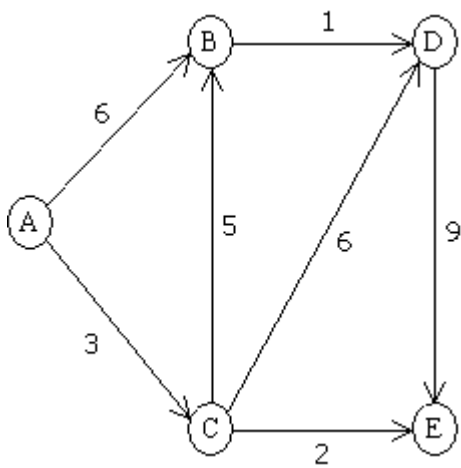


Incidentally the maximum flow is same on the original graph.

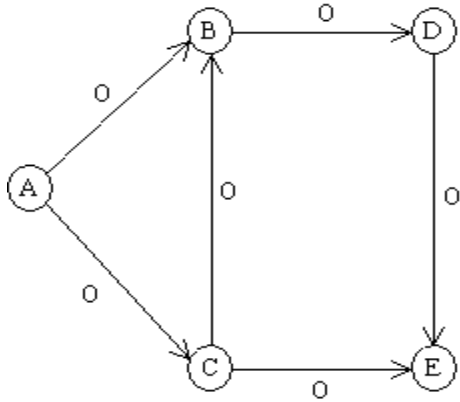
17.16 Solve the following problem.

Solution:

The initial graph is



The initial augment path is



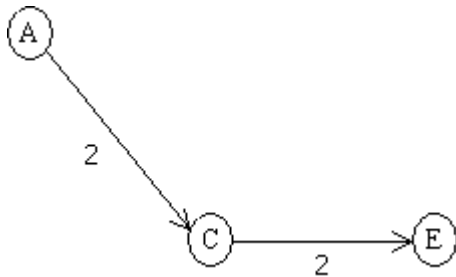
A C E

The minimum is completed as $A \rightarrow C$

Edges	Total Capacity	Current Load
$A \rightarrow C$	3	0
$C \rightarrow D$	2	0

Minimum $\{ 2, 3 \} = 2$.

\therefore Increase capacity by 2 to get this graph.

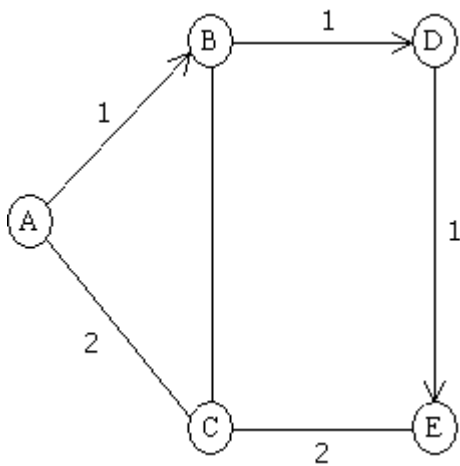


The next augment path is A B D E

Edges	Total Capacity	Current Load	Excess Capacity
$A \rightarrow B$	6	0	6
$B \rightarrow D$	1	0	1
$B \rightarrow E$	9	0	9

Minimum $\{ 6, 1, 9 \} = 1$.

\therefore Increase by 1.

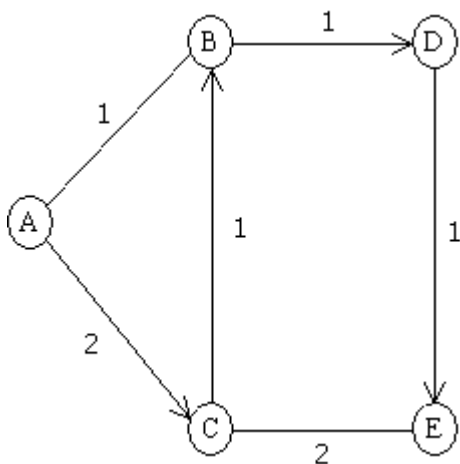


The next augment path is A C B D E

Edges	Total Capacity	Current Load	Excess Capacity
A \rightarrow C	3	2	1
C \rightarrow B	5	0	5
B \rightarrow D	1	1	0
D \rightarrow E	9	1	8

Minimum is {0}

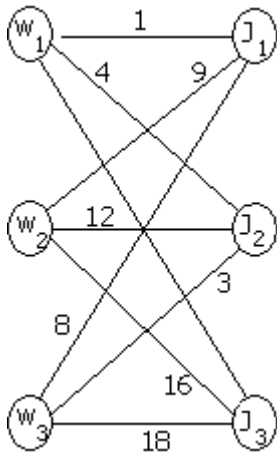
The final graph is



The minimum flow is 3.

17.17 Let there be 3 workers and three jobs, the cost matrix for which is as follows:

Jobs Workers	1	2	3
1	2	4	8
2	9	12	16
3	1	3	18



One can apply Hungarian method now.

17.18 Solve the stable marriage problem for 3 boys and 3 girls with the following pref. matrix.

B_0	G_0	G_2	G_1
B_1	G_2	G_0	G_1
B_2	G_2	G_1	G_0
G_0	B_1	B_0	B_2
G_1	B_2	B_1	B_0
G_2	B_1	B_0	B_2

Show the stable matching pairs.

Solution:

Round I

B_0 prefers G_0
 G_0 is unmatched
 B_0 becomes pair with G_0
 B_1 prefers G_2
 G_2 previously unmatched
 B_1 pair with G_2
 B_2 prefers G_2
 G_2 is already paired with B_1
 G_2 rank B_1 as 0
 G_2 rank B_2 as 2
 B_2 moves on to G_1

Round II

B_0 prefers G_0
 G_0 already matched to B_0
 B_1 prefers G_2
 G_2 is already matched to B_1
 B_2 prefers G_1
 G_1 is previously unmatched
 B_2 becomes pair with G_1

∴ Result:

B_0 with G_0

B_1 with G_2

B_2 with G_1