

**III YEAR - V SEMESTER
COURSE CODE: 7BMA5C3**

CORE COURSE - XI – OPERATIONS RESEARCH - I

Unit – I

Introduction – Origin and Development of O.R. – Nature and features of O.R. – Scientific Method in O.R. – Modelling in O.R. – Advantages and Limitations of Models – General solution methods of O.R. models – Applications of Operations Research – Linear Programming problem – Mathematical formulation of the problem – Illustration on Mathematical formulation of linear programming problems – Graphical solution method – Some exceptional cases – General linear programming problem – Canonical and Standard forms of L.P.P – Simplex method.

Unit – II

Use of Artificial variables (Big M method – Two Phase method) Duality in linear programming – General primal and dual pair – Formulating a Dual problem – Primal – Dual pair in matrix form – Duality Theorems – Complementary Slackness Theorem – Duality and Simplex method – Dual simplex method.

Unit – III

Introduction – L.P. formulation of T.P. – Existence of solution in T.P. – The Transportation table – Loops in T.P. – Solution of a Transportation problem – Finding an initial basic – feasible solution (NWCM – LCM – VAM) – Degeneracy in TP – Transportation Algorithm (MODI Method) – Unbalanced T.P – Maximization T.P.

Unit – IV

Assignment problem – Introduction – Mathematical formulation of the problem – Test for optimality by using Hungarian method – Maximization case in Assignment problem.

Unit – V

Sequencing problem – Introduction – problem of sequencing – Basic terms used in Sequencing– n jobs to be operated on two machines – problems – n jobs to be operated on K machines–problems–Two jobs to be operated on K machines (Graphical method)–problems.

Text Book:

1. Operations Research (14th edition) by KantiSwarup, P.K.Gupta and Man Mohan, Sultan Chand & Sons, New Delhi, 2008.

Unit I	Chapter 1 sections 1.1 to 1.7, 1.10 Chapter 2 sections 2.1 to 2.4 Chapter 3 sections 3.1 to 3.5 Chapter 4 sections 4.1 to 4.3
Unit II	Chapter 4 sections 4.4 Chapter 5 sections 5.1 to 5.7, 5.9
Unit III	Chapter 10 sections 10.1 to 10.3, 10.5, 10.6, 10.8, 10.9, 10.12, 10.13, 10.15
Unit IV	Chapter 11 sections 11.1 to 11.4
Unit V	Chapter 12 sections 12.1 to 12.6

Books for Reference:

1. P.K.Gupta and D.S.Hira, Operations Research, 2nd Edition, S.Chand & Co., New Delhi, 2004.
2. Taha H.A., Operations Research–An Introduction, 8th edition, Pearson Prentice Hall.



Linear Programming problem

mathematical formulation of the problem.

step 1 :-

study the given situation to find the key decisions to be made.

step 2 :-

Identify the various involved and designate them by symbols, x_j ($j = 1, 2, 3, \dots$)

step 3 :-

state the feasible alternatives which generally are $x_j \geq 0$, for all j .

step 4 :-

Identify the constraints in the problem and express them as linear inequalities or equations, LHS of which are linear functions of the decision variables.

step 5 :-

Identify the objective function and express it as a linear function of the decision variables.

Graphical Solution method.

501) A company makes two kinds of leather belts. Belt A is a high quality belt & belt B is of lower quality. The respective profits of Rs. 4 and Rs. 3 per belt. Each belt of type A requires twice as much time as a belt of type B and if all belts of type B the company could make 1000 belts per day. The supply of leather is sufficient for only 800 belts per day (both A & B). Belt A requires a fancy buckle and only 400 buckles per day are available. There are only 700 buckles a day available for belt B. Determine the optimal product mix.

$$\max z = 4x_1 + 3x_2$$

subject to

$$2x_1 + x_2 \leq 1000$$

$$x_1 + x_2 \leq 800$$

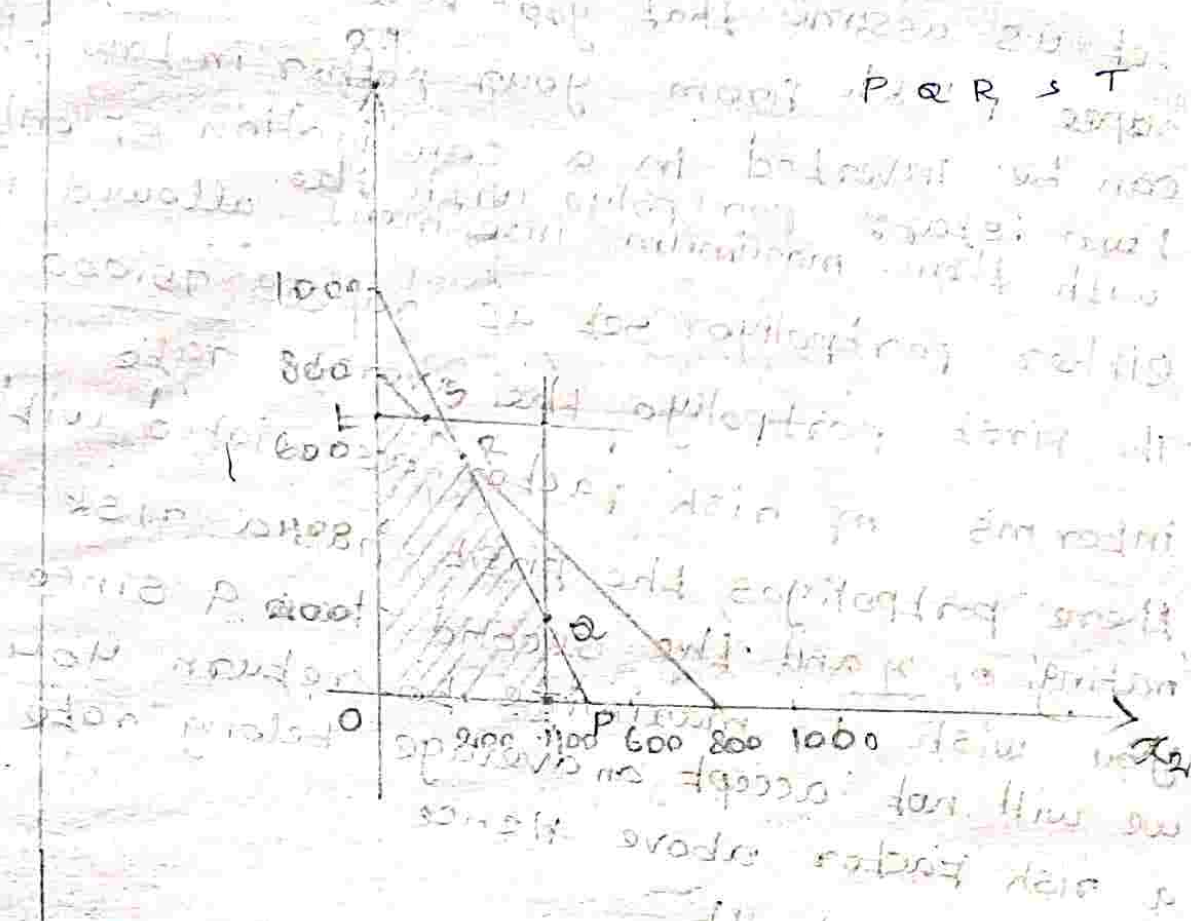
$$A) x_1 \leq 400$$

$$B) x_2 \leq 700$$

$$\frac{x_1}{800} + \frac{x_2}{800} \leq 1$$

$$(x_1, x_2 \geq 0)$$

$$\frac{2x_1}{1000} + \frac{x_2}{1000} \leq 1$$



point	(x_1, x_2)	$z = 4x_1 + 3x_2$
O	$(0, 0)$	0
P	$(400, 0)$	1600
Q	$(400, 200)$	2200
R	$(200, 600)$	2600
S	$(100, 700)$	2500
T	$(0, 700)$	2100

$\max z = 2600$

$(x_1 + x_2) \geq x_p = 200$

$0 \geq x_d = x_p + x_n, x_n = 600$

302. Let us assume that you have inherited rupees 1 lakh from your father in law that can be invested in a combination of only two stocks portfolio with ~~the~~ allowed in with them maximum investment either portfolio set as rupees 75,000. The first portfolio the average rate in terms of risk factor associated with these portfolios the first has a risk rating of 4 and the second has a since you wish to maximize the return you we will not accept an average below rate a risk factor above $\frac{1}{11}$ Hence how much should

object maximize $0.10x_1, 0.20x_2$

$$\max z = 0.10x_1 + 0.20x_2$$

$$x_1 + x_2 = 100000$$

$$x_1 \leq 75000$$

$$x_2 \leq 75000$$

$$\text{average} = 0.12x_1 + 0.12x_2$$

$$= 0.10x_1 + 0.08x_2 \geq 0$$

$$0.10 + 0.20 \geq 0.2(x_1 + x_2)$$

$$4x_1 + 9x_2 \leq 6(x_1 + x_2)$$

$$4x_1 - 6x_1 + 9x_2 - 6x_2 \leq 0$$

$$-2x_1 + 3x_2 \leq 0$$

$$0.10x_1 + 0.20x_2 \geq 0.12(x_1 + x_2)$$

$$-2x_1 + 3x_2 \leq 0$$

$$-2(25000) + 3x_2$$

$$25000$$

2

$$-50000 + 3x_2$$

$$50000$$

$$x_2 = \frac{50000}{3} = 16.666$$

$$-2(50000) + 3x_2$$

$$-100000 + 3x_2$$

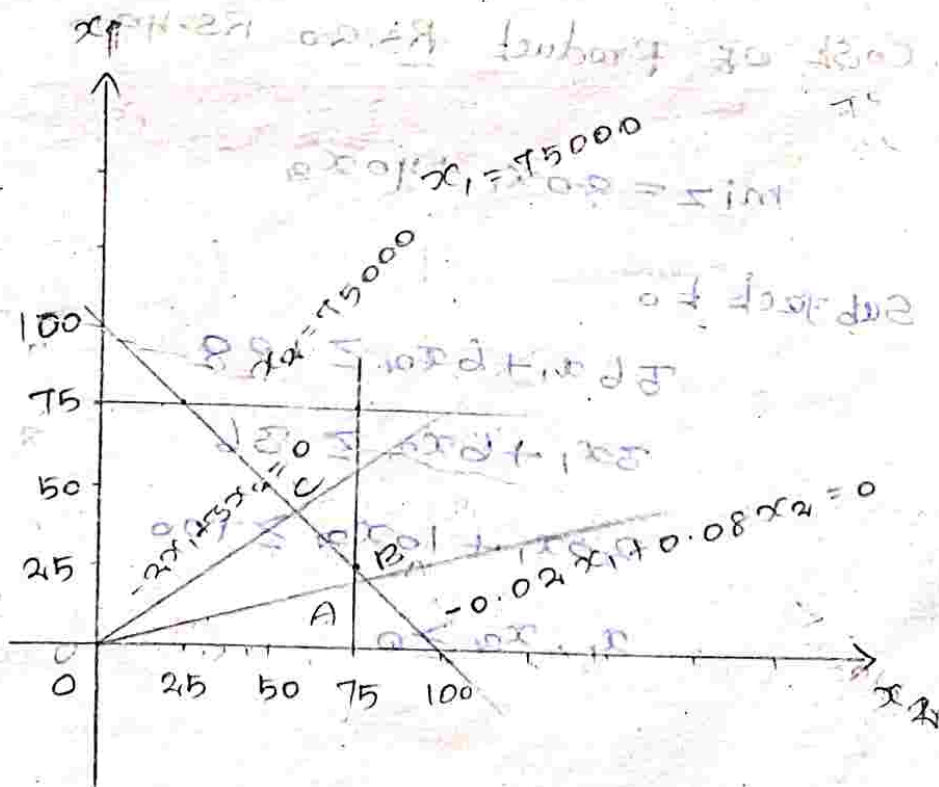
$$x_2 = \frac{100000}{3} = 33.333$$

$$-2(75000) + 3x_2$$

$$x_2 = \frac{150000}{3} = 50000$$

$$-2(100000) + 3x_2$$

$$x_2 = \frac{200000}{3} = 66.666$$



Point	(x_1, x_2)	$Z = 0.110x_1 + 0.200x_2$
O	$(0, 0)$	0
A	$(15000, 18750)$	11250
B	$(15000, 25000)$	12500
C	$(60000, 40000)$	14000

$\max Z = 14000$
 $x_1 = 60000$
 $x_2 = 40000$

303.

A form is engaged in.

Nutrient Constants	Nutrient content in product		minimum amount of nutrient
x	A 36	B 06	108
y	03	12	36
z	20	10	100

Cost of product Rs. 20 Rs. 40

$$\min Z = 20x_1 + 40x_2$$

Subject to

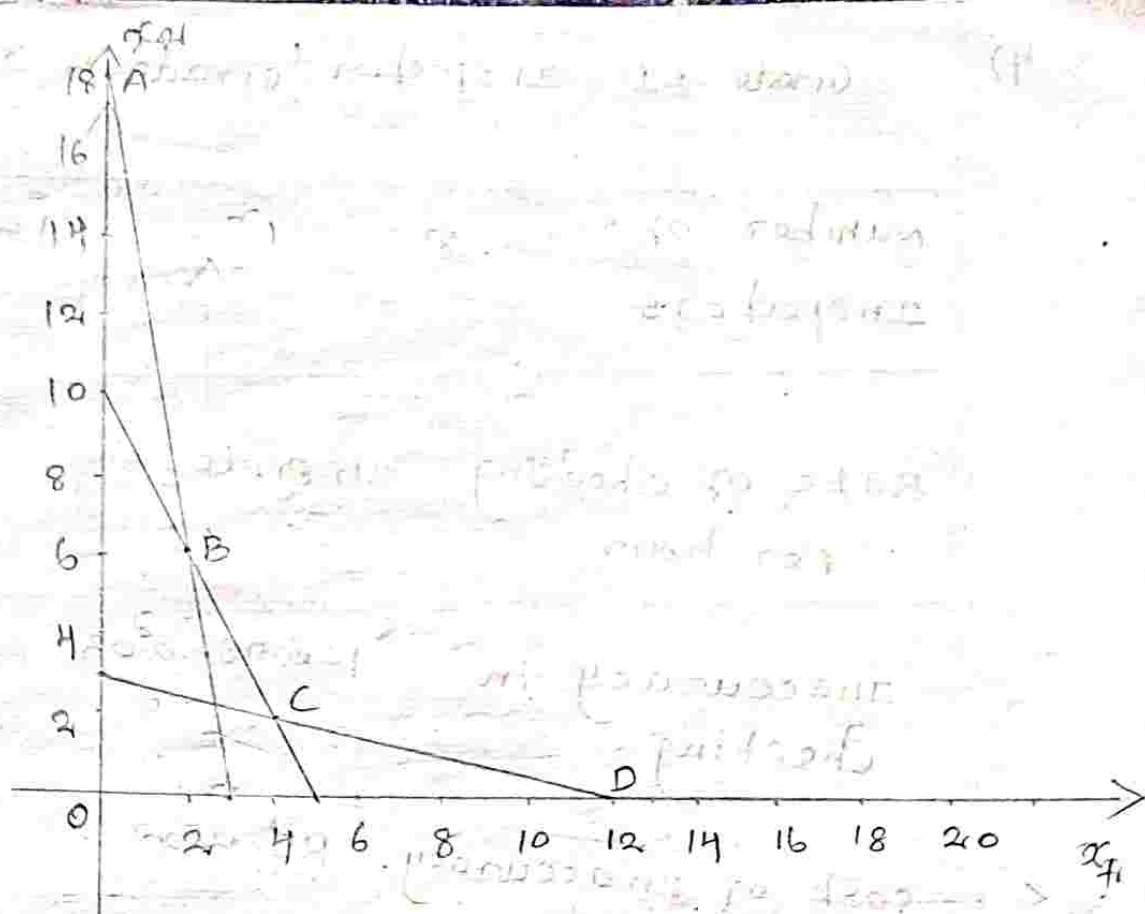
$$36x_1 + 6x_2 \geq 108$$

$$3x_1 + 6x_2 \geq 36$$

$$20x_1 + 10x_2 \geq 100$$

$$x_1, x_2 \geq 0$$

$$\begin{array}{r}
 \frac{x_1}{3} + \frac{x_2}{18} \geq \frac{108}{108} \\
 \frac{x_1}{12} + \frac{x_2}{6} \geq \frac{36}{36} \\
 \frac{2x_1}{10} + \frac{x_2}{10} \geq \frac{100}{100}
 \end{array}$$



point	(x_1, x_2)	$720x_1 + 40x_2$
A	$(0, 18)$	720
B	$(2, 6)$	280
C	$(4, 2)$	160
D	$(12, 0)$	240

$$\text{min } z = 160$$

$$x_1 = 4$$

$$x_2 = 2$$

304)

Grade 1 Inspector / Grade 2 Inspector

number of Inspectors	8	10
Rate of checking per hour	25 pieces	15 pieces
Inaccuracy in checking	$1 - 0.98 = 0.02$	$1 - 0.95 = 0.05$
cost of inaccuracy in checking	RS. 20	RS. 20
wage rate per hour	RS. 40	RS. 30

$$\text{Grade 1} = \text{RS} (40 + 20 \times 0.02 \times 25) = \text{RS. } 50$$

$$\text{Grade 2} = \text{RS} (30 + 20 \times 0.05 \times 15) = \text{RS. } 45$$

$$\min z = 8 \times 50x_1 + 8 \times 45x_2$$

$$\min z = 400x_1 + 360x_2$$

$$8 \times 25x_1 + 8 \times 15x_2 \geq 1800$$

(or)

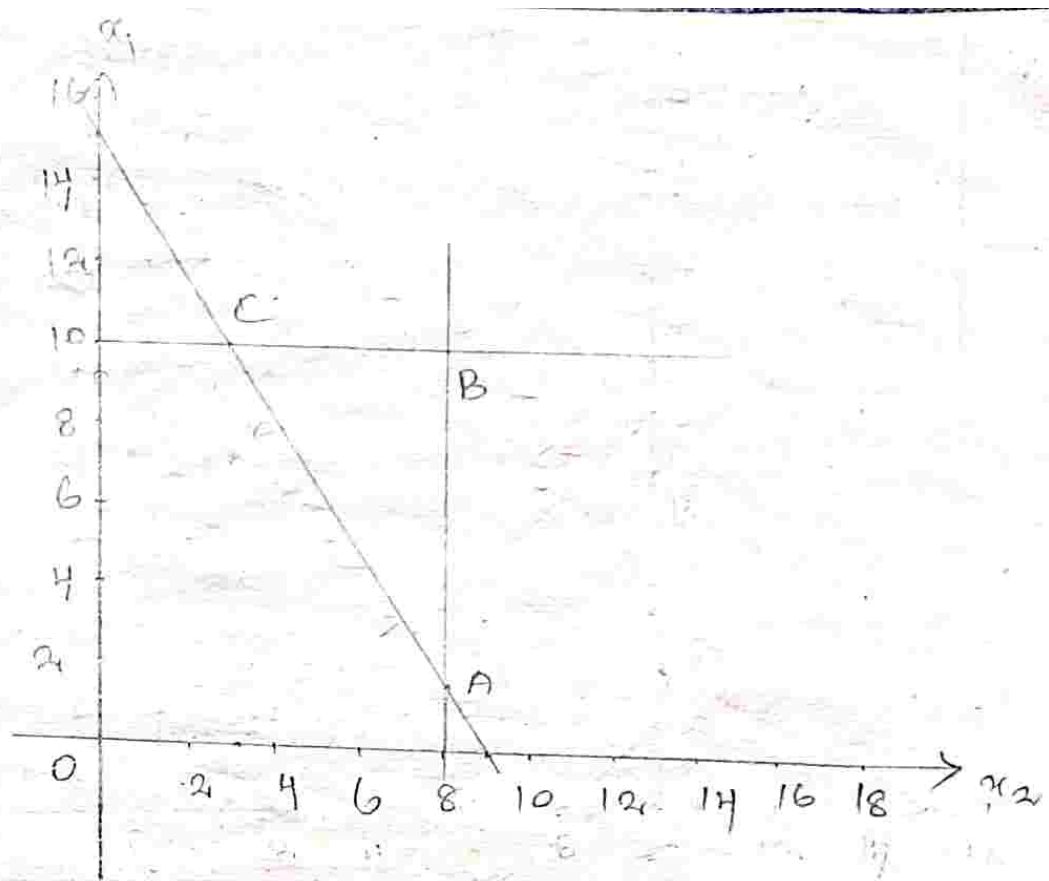
$$5x_1 + 3x_2 \geq 45$$

$$x_1 \leq 8, x_2 \leq 10$$

$$x_1, x_2 \geq 0$$

$$5x_1 + 3x_2 = 45$$

$$\frac{x_1}{9} + \frac{x_2}{15}$$



Point	(x_1, x_2)	z
A	$(8, 5/3)$	3800
B	$(8, 10)$	6800
C	$(5, 10)$	4800

$$400(x_1) + 360(x_2)$$

$$400(8) + 360(5/3)$$

$$3200 + 600$$

$$3800$$

$$\min z = 3800$$

$$x_1 = 8$$

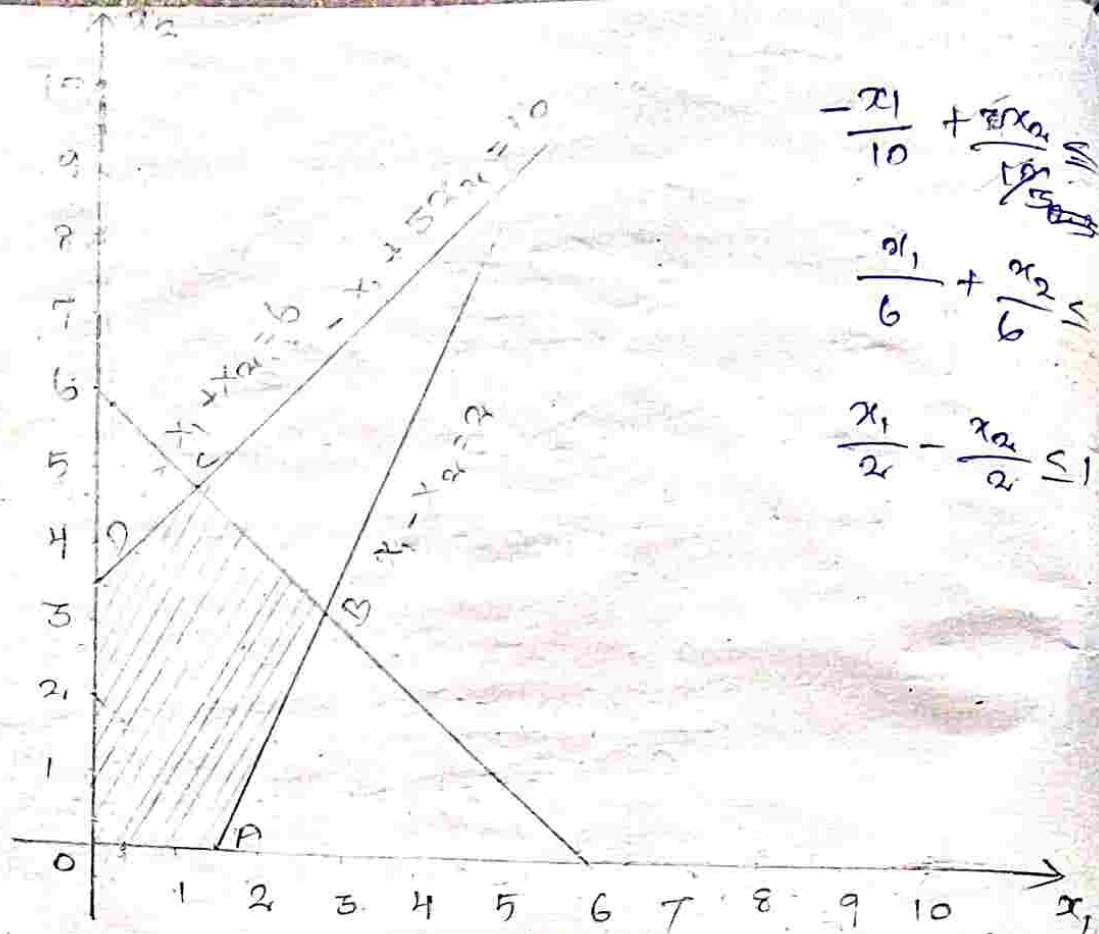
$$x_2 = 5/3$$

305. use the graphical method to solve the following L.P.P

$$\min z = -x_1 + 2x_2$$

subject to the constraints : $-x_1 + 3x_2 \leq 10$

$x_1 + x_2 \leq 6$
 $x_1 \geq 0$ and $x_2 \geq 0$



$$-\frac{x_1}{10} + \frac{x_2}{5} \leq 1$$

$$\frac{x_1}{6} + \frac{x_2}{6} \leq 1$$

$$\frac{x_1}{2} - \frac{x_2}{2} \leq 1$$

Point	(x_1, x_2)	$Z = -x_1 + 2x_2$
O	(0, 0)	0
A	(2, 0)	-2
B	(4, 2)	0
C	(2, 4)	6
D	(0, 10/3)	20/3

$$\min Z = -2$$

$$x_1 = 2$$

$$x_2 = 0$$

The minimum of Z occurs at the extreme point $A(2, 0)$ optimum solution of L.P.P is

$$x_1 = 2, x_2 = 0 \text{ minimum} = -2$$

30 b. Use the graphical method to solve the following

L.P.P

max $z = 2x_1 + 3x_2$

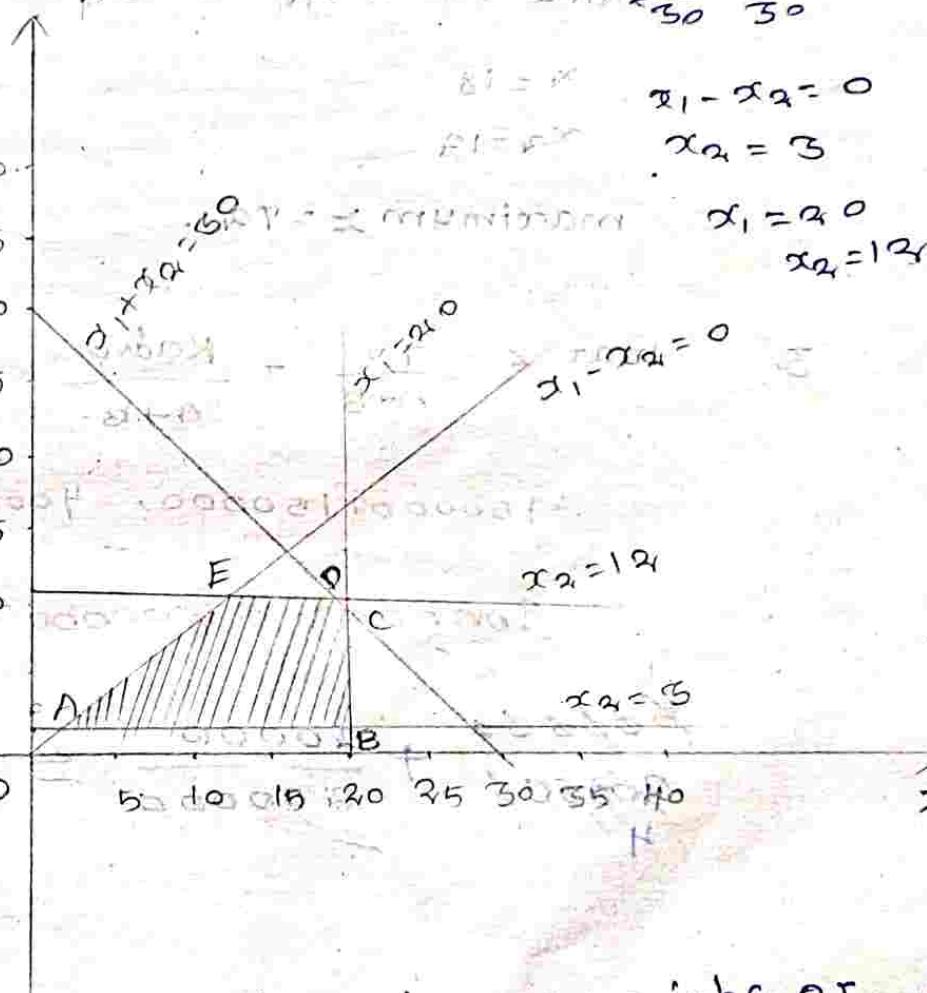
subject to the constraints:-

$x_1 + 3x_2 \leq 30$ $x_1 + x_2 \leq 30$

$x_1 + x_2 \leq 15$ $x_1 - x_2 \geq 0, x_2 \geq 3$

$x_1 - x_2 \leq 12$ $0 \leq x_1 \leq 20$

$0 \leq x_2 \leq 12$



The coordinates of the extreme points of the feasible region are.

$A(3, 3)$

$D(18, 12)$

$B(20, 3)$

$E(12, 12)$

$C(20, 10)$

Extreme point	(x_1, x_2)	$Z = 2x_1 + 3x_2$
A	(5, 5)	15
B	(20, 5)	49
C	(20, 10)	70
D	(18, 12)	72
E	(12, 12)	60

The maximum value of z occurs at the extreme point D (18, 12)

Hence, the optimum solution is

$$x_1 = 18$$

$$x_2 = 12$$

$$\text{maximum } z = 72$$

307.

$$\max z = \frac{\text{TV}}{A+B} + \frac{\text{Radio}}{A+B}$$

$$750000 + 150000, 40000 + 2,60000$$

$$900000x_1 + 500000x_2$$

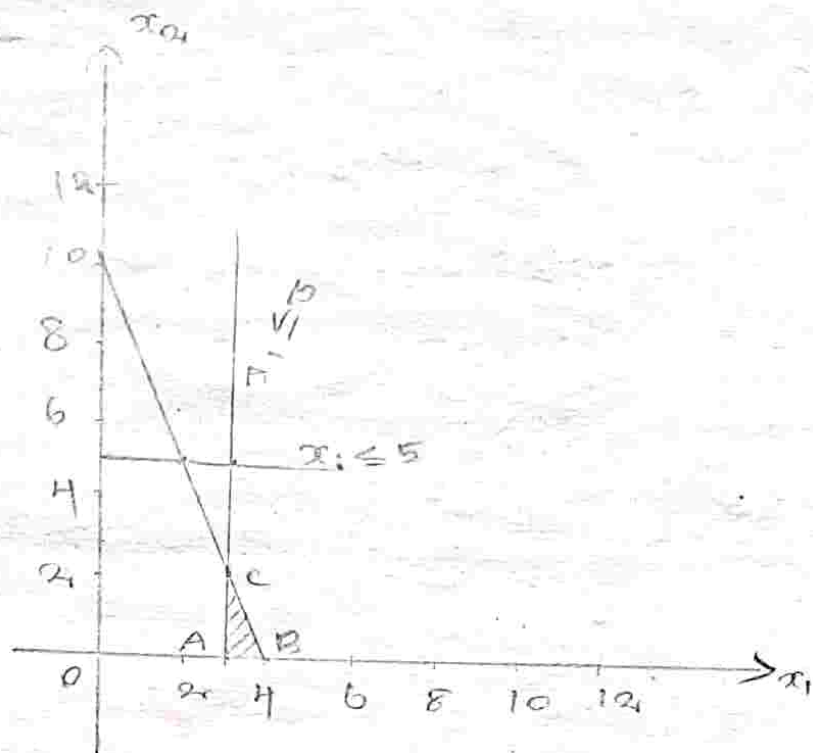
$$\frac{500000}{260000} + \frac{200000}{200000} \leq 200000$$

The coordinates of the extreme points of

The feasible region are

$$A = (5, 5) \quad B = (20, 5) \quad C = (20, 10) \quad D = (18, 12) \quad E = (12, 12)$$

$$C = (20, 10)$$



point	(x_1, x_2)	z
A	$(5, 0)$	27,00,000
B	$(4, 0)$	36,00,000
C	$(3, 5/2)$	34,50,000

$$q(5) = 27$$

$$z(5/2) = 15 + 27 = 30$$

$$\max z = 36,00,000$$

$$x_1 = 4, x_2 = 0.$$

33 1.

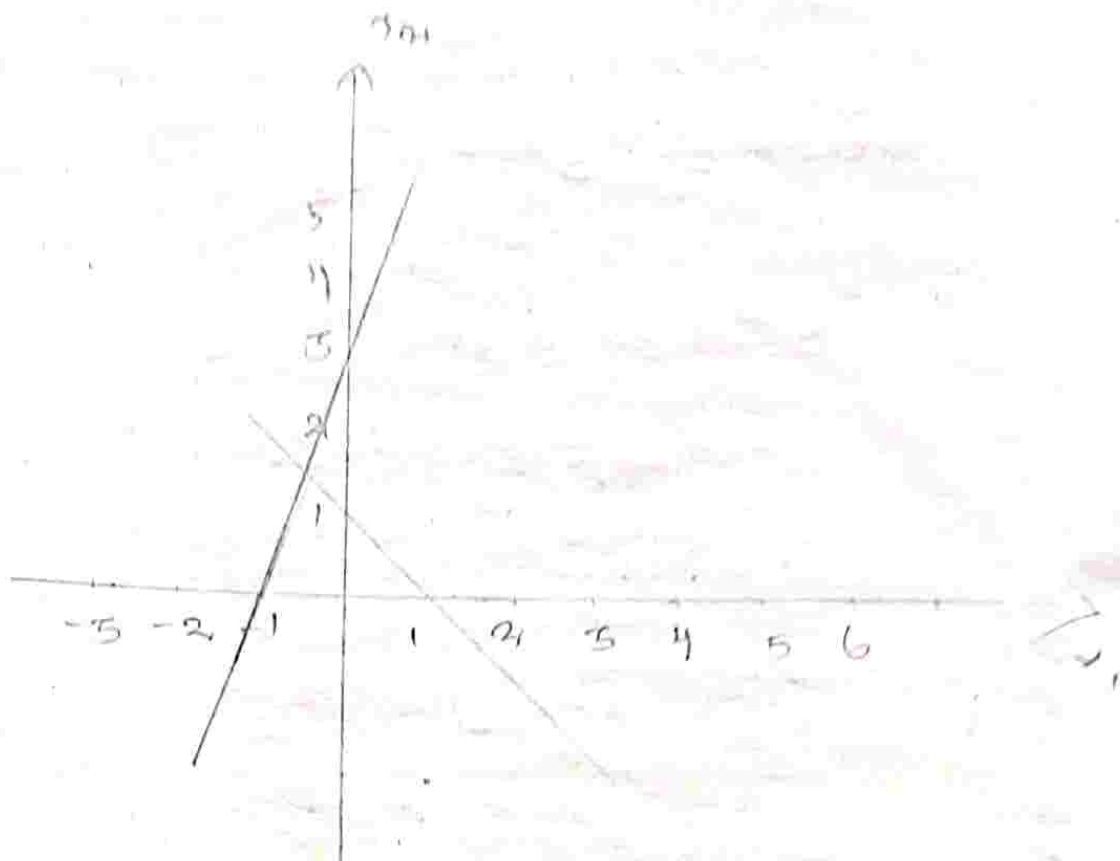
$$\max z = x_1 + x_2$$

$$x_1 + x_2 \leq 1$$

$$-5x_1 + x_2 \geq 3$$

$$x_1, x_2 \geq 0$$

$$x_1 = -x_2$$



33

$$\max z = 10x_1 + 6x_2$$

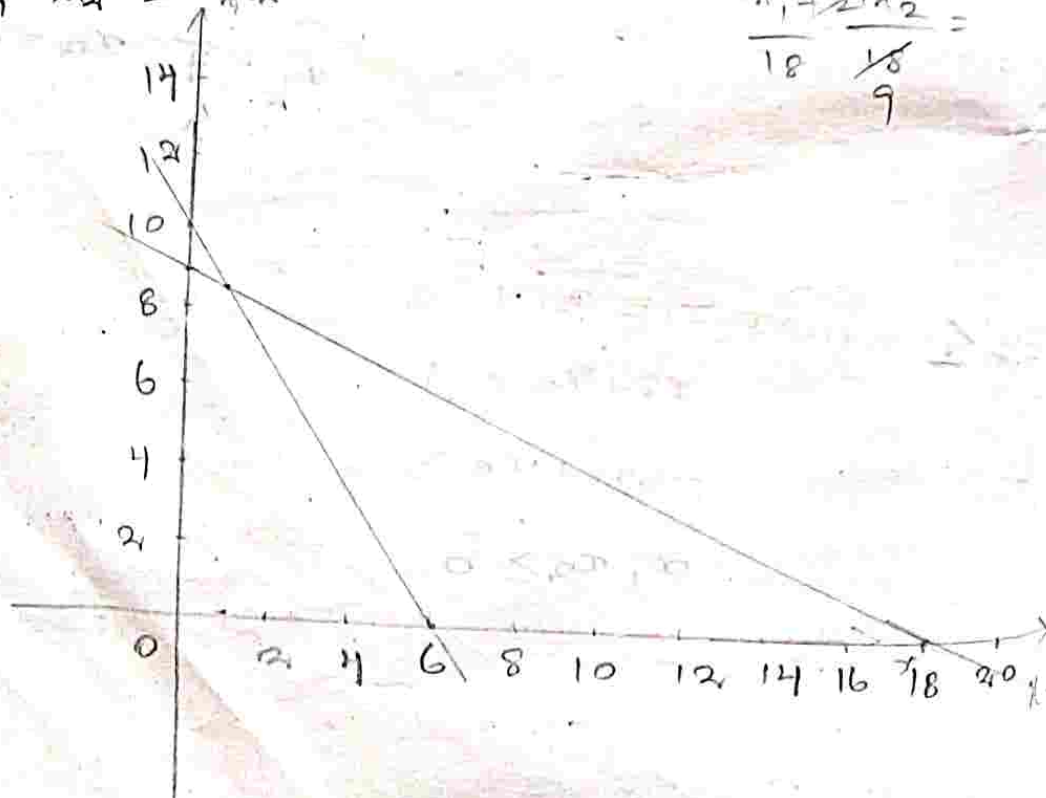
$$5x_1 + 3x_2 \leq 30$$

$$x_1 + 2x_2 \leq 18$$

$$x_1, x_2 \geq 0$$

$$\frac{1}{5}x_1 + \frac{1}{3}x_2 = \frac{20}{6}$$

$$\frac{x_1 + 2x_2}{18} = \frac{18}{9}$$



General solution method

$$\max z = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$$

$$\text{Constraints: } \begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \leq a_1 \text{ or } = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \leq a_2 \text{ or } = b_2 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \leq a_m \text{ or } = b_m \end{cases}$$

$$\sum a_{ij} x_j \leq b_j \quad \text{slack variable } (s_i)$$

$$\sum a_{ij} x_j + s_i = b_j$$

surplus variable

$$\sum a_{ij} x_j \geq b_i$$

$$\sum a_{ij} x_j - s_i = b_j$$

$$\max z = cx$$

$$[Ax = b]$$

$$\max z = cx$$

$$Ax = b, x \geq 0$$

Let x_1, x_2 be two feasible solution

$$Ax_1 = b$$

$$Ax_2 = b, (x_1, x_2) \geq 0$$

$$x = \lambda x_1 + (1-\lambda)x_2$$

$$Ax = A(\lambda x_1 + (1-\lambda)x_2)$$

$$= \lambda Ax_1 + (1-\lambda)Ax_2$$

$$= \lambda b + (1-\lambda)b = b$$

340 $\min z = 2x_1 + x_2 + 4x_3$ (standard form)

subject to

$$-2x_1 + 4x_2 \leq 4$$

$$x_1 + 2x_2 + x_3 \geq 5$$

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

$$x_1, x_2 \geq 0 \wedge x_3 \text{ unrestricted}$$

$$x_3 = (x_3' - x_3'')$$

solu

$$\max(-z) = -2x_1 - x_2 - 4x_3$$

$$-2x_1 + 4x_2 + s_1 = 4 \rightarrow (1)$$

$$x_1 + 2x_2 + (x_3' - x_3'') + s_2 = 5 \rightarrow (2)$$

$$2x_1 + 5(x_3' - x_3'') + s_3 = 2 \rightarrow (3)$$

2. basic solution

$$x_1 + 2x_2 + x_3 = 4$$

$$2x_1 + x_2 + 5x_3 = 5$$

$$\begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = b$$

$$\begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 4 \\ 5 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 4 \\ 5 \end{pmatrix}$$

$$x_1 + 2x_2 = 1$$

$$(x_2) 2x_1 + x_2 = 5$$

$$4x_1 + 9x_2 = 10$$

$$-5x_1 = -6$$

$$(x_1 = 1.2)$$

$$x_1 + 3x_2 = 4$$

$$9x_1 + 7x_2 = 10$$

$$(-) \quad (-) \quad (-)$$

$$3x_1 = -6$$

$$(x_1 = -2)$$

P. No
100

(41)

$$\max Z = 4x_1 + 10x_2$$

subject

$$2x_1 + x_2 \leq 150$$

$$2x_1 + 5x_2 \leq 100$$

$$2x_1 + 3x_2 \leq 90$$

$$x_1, x_2 \geq 0$$

Solu :-

$$\max Z = 4x_1 + 10x_2 + 0s_1 + 0s_2 + 0s_3$$

$$2x_1 + x_2 + s_1 = 150$$

$$2x_1 + 5x_2 + s_2 = 100$$

$$2x_1 + 3x_2 + s_3 = 90$$

$$x_1, x_2, s_1, s_2, s_3 \geq 0$$

CB	C_j		4	10	0	0	0
CB	y_i	x_B	x_1	x_2	s_1	s_2	s_3
0	s_1	150	2	1	1	0	0
0	s_2	100	2	(5)	0	1	0
0	s_3	90	2	3	0	0	1

$$x_B/x_2$$

$$150/1 = 150$$

$$100/5 = 20$$

$$90/3 = 30$$

$$\min = 20$$

$$Z_j = C_B(x_i) = 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$Z_j - C_j$$

$$-4 \quad -10 \quad 0 \quad 0 \quad 0$$

most negative -10

most negative -10

lead = 5

2nd equ ÷ 5

$$\begin{array}{cccccc} 100 & 2 & 5 & 0 & 1 & 0 \\ \hline 200 & 3/5 & 1 & 0 & 1/5 & 0 \end{array} \rightarrow (4)$$

$$50 \quad 2 \quad 1 \quad 1 \quad 0 \quad 0$$

$$20 \quad 3/5 \quad 1 \quad 0 \quad 1/5 \quad 0$$

2 1 2/5

10 2 2/5

$$50 \quad 8/5 \quad 0 \quad 1 \quad -1/5 \quad 0 \rightarrow (1)$$

$$90 \quad 2 \quad 3 \quad 0 \quad 0 \quad 1$$

$$\textcircled{X3} \quad 60 \quad 1/5 \quad 3 \quad 0 \quad 3/5 \quad 0$$

$$30 \quad 1/5 \quad 0 \quad 0 \quad -3/5 \quad 1 \rightarrow (3)$$

CB	C_j	x_B	x_1	x_2	s_1	s_2	s_3
0	s_1	30	8/5	0	1	-1/5	0
10	x_2	20	3/5	1	0	1/5	0
0	s_3	30	1/5	0	0	-3/5	1

$$z_j = CB x_j \quad 200 \quad 4 \quad 10 \quad 0 \quad 2 \quad 0$$

$$z_j - C_j \quad 0 \quad 0 \quad 10 \quad 0 \quad 2 \quad 0$$

$$z_j - C_j \geq 0$$

optimum $z = 200$

$$x_2 = 20 \quad x_1 = 0 \quad , \quad 4x_1 + 10x_2$$

$$4(0) + 10(20) = 0 + 200$$

$$= 200$$

4/12. Use simplex method

minimize $z = x_2 - 3x_3 + 2x_5$ subject to the constraints

$$3x_2 - x_3 + 2x_5 \leq 7$$

$$-2x_2 + 4x_3 \leq 12$$

$$-4x_2 + 3x_3 + 8x_5 \leq 10$$

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

Soln:

max z
minimize $z = -x_1 + 3x_2 + 2x_3 + 0s_1 + 0s_2 + 0s_3$

$$3x_1 - x_2 + 2x_3 + s_1 = 7$$

$$-2x_1 + 4x_2 + s_2 = 12$$

$$-4x_1 + 3x_2 + 8x_3 + s_3 = 10$$

$$x_1, x_2, x_3, s_1, s_2, s_3 \geq 0$$

	C_j		-1	3	-2	0	0	0	
C_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3	x_B/x_2
0	s_1	7	3	-1	2	1	0	0	$7/1 = 7$
0	s_2	12	-2	(4)	0	0	1	0	$12/4 = 3$
0	s_3	10	-4	3	8	0	0	1	$10/3 = 3.33$

$$z_j = C_B x_i = 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$z_j - C_j = 0 \quad 0 \quad 3 \quad -3 \quad 2 \quad 0 \quad 0 \quad 0$$

$$z_j - C_j = \text{most negative } -3, \text{ min} = 3$$

$$z_j - C_j = \text{most negative } -3, \text{ min} = 3$$

lead = 4.

(12) $-2 \quad 4 \quad 0 \quad 0 \quad 1 \quad 0$

(+4) $3 \quad -\frac{1}{2} \quad 1 \quad 0 \quad 0 \quad \frac{1}{4} \quad 0 \rightarrow (2)$

$7 \quad 3 \quad -1 \quad 2 \quad 1 \quad 0 \quad 0$

(X1) $3 \quad -\frac{1}{2} \quad 1 \quad 0 \quad 0 \quad \frac{1}{4} \quad 0$

$10 \quad \frac{5}{2} \quad 0 \quad 2 \quad 1 \quad \frac{1}{4} \quad 0 \rightarrow (2)$

$10 \quad -4 \quad 3 \quad 8 \quad 0 \quad 0 \quad 1$

(X3) $9 \quad -\frac{3}{2} \quad 3 \quad 0 \quad 0 \quad \frac{3}{4} \quad 0$

$0 = 10 + \frac{5}{2} s_1 + 0 s_2 + 0 s_3 + \frac{3}{4} s_4 \rightarrow (3)$

C_j			-1	$+3$	-2	0	0	0
x_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3
10	s_1	10	$\frac{5}{2}$	0	2	1	$\frac{1}{4}$	0
3	x_2	3	$-\frac{1}{2}$	1	0	0	$\frac{1}{4}$	0
1	s_3	1	$-\frac{5}{2}$	0	8	0	$-\frac{3}{4}$	1

$Z_j = C_B x_i = 10(8) = 80$

$Z_j - C_j = -\frac{1}{2} \quad 0 \quad 2 \quad 0 \quad \frac{3}{4} \quad 0$

$\theta = \min$ most negative $-\frac{1}{2}$ min = 4

$\frac{20}{1/4}$
 $\frac{0}{1/2}$

$-\frac{1}{2}$
 $-\frac{3}{2} + \frac{3}{4} = -\frac{3}{4}$
 $\frac{10}{1/2}$

$3 - \frac{1}{2}$
 $\frac{6-1}{2}$

$\frac{10}{5/2} = 4$
 $\frac{3}{1/4} = 12$
 $\frac{1}{-3/4} = -\frac{4}{3}$
 $\frac{1}{1/4} = 4$
 $\frac{1}{-1/2} = -2$

$$10 \quad 5/2 \quad 0 \quad 2 \quad 1 \quad 1/4 \quad 0$$

$$\frac{8}{20}$$

$$(\div 5/2) \quad \underline{4 \quad 1 \quad 0 \quad 4/5 \quad 3/5 \quad 1/10 \quad 0} \rightarrow (1)$$

$$\frac{2}{25}$$

$$3 \quad -1/2 \quad 1 \quad 0 \quad 0 \quad 1/4 \quad 0$$

$$2 \quad 1/2 \quad 0 \quad 3/5 \quad 1/5 \quad 1/20 \quad 0$$

$$(\times 1/2)$$

$$\underline{5 \quad 0 \quad 1 \quad 3/5 \quad 1/5 \quad 3/10 \quad 0} \rightarrow (2)$$

$$-5/2 \quad 0 \quad -8 \quad 0 \quad -3/4 \quad 1$$

$$-10 \quad 5/2 \quad 0 \quad 2 \quad 1 \quad +1/4 \quad 0$$

$$\underline{11 \quad 0 \quad 0 \quad 10 \quad 1 \quad 1/2 \quad 1} \rightarrow (3)$$

		C_j	-1	3	-3	0	0	0
C_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3
-10	x_1	4	1	0	4/5	3/5	1/10	0
3	x_2	5	0	1	3/5	1/5	3/10	0
0	s_3	11	0	0	10	1	1/2	1

$$Z_j = C_B x_j = 11$$

$$Z_j - C_j$$

$$x_1 = 4 \quad x_2 = 5, \quad x_3 = 0$$

$$\min Z = -\max Z_1 = -11$$

$$\text{subject to equation } Z^* = 4 - 15 \Rightarrow x_1 - 3x_2 + 2x_3$$

$$Z^* = -11$$

$$0 = \min$$

$$\text{Total - objective function}$$

#13 Find the maximum value of $z = 10x_1 + x_2 + 2x_3 + 5s_1 + 5s_2 + 5s_3$

subject to constraints

$$14x_1 + x_2 - 6x_3 + 5x_4 = 7$$

$$16x_1 + x_2 - 6x_3 \leq 5$$

$$3x_1 - x_2 - x_3 \leq 0$$

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

Solve:

$$\max z = 10x_1 + x_2 + 2x_3 + 5s_1 + 5s_2 + 5s_3$$

$$14x_1 + x_2 - 6x_3 + 5x_4 = 7$$

$$\frac{14}{3}x_1 + \frac{1}{3}x_2 - \frac{6}{3}x_3 + s_1 = \frac{7}{3}$$

$$16x_1 + x_2 - 6x_3 + s_2 = 5$$

$$3x_1 - x_2 - x_3 + s_3 = 0$$

14/3
1/3

	C_j		10	1	2	0	0	0	
C_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3	x_B/x_1
0	s_1	$7/3$	$14/3$	$1/3$	-2	1	0	0	$7/3 \div 14/3 = 1/2$
0	s_2	5	16	1	-6	0	1	0	$5/16 = 0.3125$
0	s_3	0	(3)	-1	-1	0	0	1	$0/3 = 0$

$$z_j = C_B x_j = 0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 + 0 \cdot s_1 + 0 \cdot s_2 + 0 \cdot s_3 = 0$$

$$z_j - C_j = -10 \quad -1 \quad -2 \quad 0 \quad 0 \quad 0$$

most negative -10

min = 0

$$0 \quad 5 \quad -1 \quad -1 \quad 0 \quad 0 \quad 1$$

$$(+5) \quad 0 \quad 1 \quad -1/5 \quad -1/5 \quad 0 \quad 0 \quad 1/5 \rightarrow (5)$$

$$1/5 \quad 14/5 \quad 1/5 \quad -2 \quad 1 \quad 0 \quad 0$$

$$(x14/5) \quad 0 \quad 14/5 \quad -14/9 \quad -14/9 \quad 0 \quad 14/9$$

$$(-) \quad (-) \quad (+) \quad (+) \quad (-) \quad (-) \quad (-)$$

$$7/5 \quad 0 \quad 17/9 \quad -7/9 \quad 1 \quad 0 \quad -14/9 \rightarrow (1) \quad -13+14/9$$

$$5 \quad 16 \quad -1 \quad -6 \quad 0 \quad 1 \quad 0$$

$$(x16) \quad 0 \quad 16 \quad -16/3 \quad -16/3 \quad 0 \quad 0 \quad 16/3$$

$$(-) \quad (-) \quad (+) \quad (+) \quad (-) \quad (-) \quad (-)$$

$$5 \quad 0 \quad 19/3 \quad -2/3 \quad 0 \quad 1 \quad -16/3 \rightarrow (2) \quad = 17/3$$

		Cj	10T	1	2	0	0	0
C _B	y _i	x _B	x ₁	x ₂	x ₃	s ₁	s ₂	s ₃
0	s ₁	7/5	0	17/9	-7/9	1	0	-14/9
0	s ₂	5	0	19/3	-2/3	0	1	-16/3
10T	x ₁	0	1	-1/5	-1/5	0	0	1/5

$$z_j = C_B x_i = 0 \quad 10T \quad -10T/5 \quad -10T/5 \quad 0 \quad 0 \quad 10T/3$$

$$z_j = C_j = 0 \quad 10T/3 \quad -11T/3 \quad 0 \quad 0 \quad 10T/3$$

$$\text{optimum } z = 0$$

$$x_1 = 0, x_2 = 0, x_3 = 0, \quad z = 10T(0) + (0) + 2(0) = 0$$

417

use simplex method

maximize $z = 2x_1 - x_2 + x_3$ subject to constraints

$$3x_1 + x_2 + x_3 \leq 60$$

$$x_1 - x_2 + 2x_3 \leq 10$$

$$x_1 + x_2 - x_3 \leq 20$$

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

Solu:-

$$\max z = 2x_1 - x_2 + x_3 + 0s_1 + 0s_2 + 0s_3$$

$$3x_1 + x_2 + x_3 + s_1 = 60$$

$$x_1 - x_2 + 2x_3 + s_2 = 10$$

$$x_1 + x_2 - x_3 + s_3 = 20$$

		C_j	2	-1	1	0	0	0	$\frac{x_B}{x_1}$
C_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3	
0	s_1	60	3	1	1	1	0	0	$\frac{20}{3} = 20$
0	s_2	10	(1)	-1	2	0	1	0	$\frac{10}{1} = 10$
0	s_3	20	1	1	-1	0	0	1	$\frac{20}{1} = 20$

$$z_j = C_B x_j = 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$z_j - C_j = -2 \quad 1 \quad -1 \quad 0 \quad 0 \quad 0$$

most negative -2, $\therefore \min = 10$

$$0 = (0)2 + (0)10 + (0)20 = 0$$

$$0 = 0 \quad \text{optimal}$$

$$1 \div 1) \quad \begin{array}{ccccccc} 10 & 1 & -1 & 2 & 0 & 1 & 0 \\ \hline 10 & 1 & -1 & 2 & 0 & 1 & 0 \end{array} \rightarrow (1)$$

$$(x3) \quad \begin{array}{ccccccc} 60 & 3 & 1 & 1 & 1 & 0 & 0 \\ \hline 30 & 3 & -3 & 6 & 0 & 3 & 0 \\ \hline (-) & (-) & (+) & (-) & (-) & (-) & (-) \end{array}$$

$$30 \quad 0 \quad 4 \quad -5 \quad 1 \quad -3 \quad 0 \rightarrow (1)$$

$$(x1) \quad \begin{array}{ccccccc} 20 & 1 & 1 & -1 & 0 & 0 & 1 \\ \hline 10 & 1 & 1 & -1 & 0 & 1 & 0 \\ \hline 10 & 0 & 2 & -3 & 0 & -1 & 1 \rightarrow (3) \end{array}$$

		C_j	2	-1	1	0	0	0	x_B/x_1
C_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3	
0	s_1	30	0	4	-5	1	-3	0	$30/4 = 7.5$
2	x_1	10	1	-1	2	0	1	0	$10/1 = 10$
0	s_3	10	0	(2)	-3	0	-1	1	$10/2 = 5$

$$Z_j = C_B x_i = 2 \quad -2 \quad 4 \quad 0 \quad 2 \quad 0$$

$$Z_j - C_j = 0 \quad -1 \quad 3 \quad 0 \quad -2 \quad 0$$

most negative -1 min = 5

$$10 \quad 0 \quad 2 \quad -5 \quad 0 \quad -1 \quad 1$$

(+2)

$$5 \quad 0 \quad 1 \quad -\frac{3}{2} \quad 0 \quad -\frac{1}{2} \quad \frac{1}{2} \rightarrow (10)$$

$$30 \quad 0 \quad 4 \quad -15 \quad 1 \quad -5 \quad 0$$

(x4)

$$20 \quad 0 \quad 4 \quad -6 \quad 0 \quad -2 \quad 2$$

$$(-) \quad (-) \quad (-) \quad (+) \quad (-) \quad (-) \quad (-)$$

$$10 \quad 0 \quad 0 \quad 10 \quad 1 \quad -1 \quad -2 \rightarrow (11)$$

$$10 \quad 1 \quad -1 \quad 2 \quad 0 \quad 1 \quad 0$$

$$5 \quad 0 \quad 1 \quad -\frac{3}{2} \quad 0 \quad -\frac{1}{2} \quad \frac{1}{2} \rightarrow (12)$$

$$15 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0 \quad \frac{1}{2} \quad \frac{1}{2} \rightarrow (21)$$

		C_j	2	-1	1	0	0	0
CB	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3
0	s_1	10	0	0	1	1	-1	-2
2	x_1	15	1	0	$\frac{1}{2}$	0	$\frac{1}{2}$	$\frac{1}{2}$
-1	x_2	5	0	1	$-\frac{3}{2}$	0	$\frac{1}{2}$	$\frac{1}{2}$

$$Z_j - C_j = 25$$

$$Z_j - C_j = 10 \quad 0 \quad 0 \quad \frac{3}{2} \quad 0 \quad \frac{3}{2} \quad \frac{1}{2}$$

$$30 - 5 = 25$$

$\pi = \text{max}$ 1 - optimal team

optimum $z = 25$

$$x_1 = 15, \quad x_2 = 5, \quad x_3 = 0$$

subject to equation

$$z^* = 2x_1 - x_2 + x_3$$

$$= 2(15) - 5 + 0$$

$$= 30 - 5$$

$$z^* = 25$$

418. Use simplex method to

maximize $z = 3x_1 + 2x_2 + 5x_3$ subject to the constraints.

$$x_1 + 2x_2 + x_3 \leq 430$$

$$3x_1 + 2x_3 \leq 460$$

$$x_1 + 4x_3 \leq 420$$

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

Solu :-

$$\max z = 3x_1 + 2x_2 + 5x_3 + 0s_1 + 0s_2 + 0s_3$$

$$x_1 + 2x_2 + x_3 + s_1 = 430$$

$$3x_1 + 2x_3 + s_2 = 460$$

$$x_1 + 4x_3 + s_3 = 420$$

		Cj		3	2	5	0	0	0
CB	Yi	x_B	x_1	x_2	x_3	s_1	s_2	s_3	
0	s_1	450	1	2	1	1	0	0	
0	s_2	460	3	0	2	0	1	0	
0	s_3	420	1	0	(4)	0	0	1	

$$x_B / x_3$$

$$450/1 = 450$$

$$460/2 = 230$$

$$420/4 = 105$$

$$z_j - C_j = 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$z_j - C_j = -3 \quad -2 \quad -5 \quad 0 \quad 0 \quad 0 \quad 0$$

most negative = -5 min = 105

$$420 \quad 1 \quad 0 \quad 4 \quad 0 \quad 0 \quad 0 \quad 1$$

(÷4)

$$105 \quad \frac{1}{4} \quad 0 \quad 1 \quad 0 \quad 0 \quad \frac{1}{4} \rightarrow (5)$$

$$\begin{array}{r} 210 \\ 300 - 105 \\ \hline 105 \end{array}$$

$$\frac{1}{4} \times 4$$

(x4)

$$450 \quad 1 \quad 2 \quad 1 \quad 1 \quad 0 \quad 0$$

$$105 \quad \frac{1}{4} \quad 0 \quad 1 \quad 0 \quad 0 \quad \frac{1}{4}$$

$$(-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-)$$

$$325 \quad \frac{3}{4} \quad 0 \quad 2 \quad 0 \quad 1 \quad 0 \quad -\frac{1}{4} \rightarrow (1)$$

$$\frac{5}{2} \quad 10$$

$$\frac{1}{4} \quad 20$$

$$\frac{1}{4} \quad \frac{5}{4}$$

(x2)

$$460 \quad 3 \quad 0 \quad 2 \quad 0 \quad 1 \quad 0$$

$$210 \quad \frac{1}{2} \quad 0 \quad 2 \quad 0 \quad 0 \quad \frac{1}{2}$$

$$(-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-)$$

$$250 \quad \frac{5}{2} \quad 0 \quad 0 \quad 0 \quad 1 \quad \frac{1}{2} \rightarrow (2)$$

$$3 \times \frac{1}{2}$$

$$\frac{6}{2}$$

$$\frac{3}{1}$$

		C_j	3	2	5	0	0	0	
C_B	y_i	x_B	x_1	x_2	x_3	s_1	s_2	s_3	$\frac{x_B}{x_2}$
0	s_1	325	$\frac{3}{4}$	(2)	0	1	0	$-\frac{1}{4}$	$\frac{325}{2}$
0	s_2	250	$\frac{5}{2}$	(0)	0	0	1	$-\frac{1}{2}$	$\frac{250}{0} = \infty$
5	x_3	105	$\frac{1}{4}$	0	1	0	0	$\frac{1}{4}$	$\frac{105}{0} = \infty$

$$Z_j = C_B x_j = \quad \frac{5}{4} \quad 0 \quad 5 \quad 0 \quad 0 \quad \frac{5}{4}$$

$$Z_j - C_j = \quad -\frac{1}{4} \quad -2 \quad 0 \quad 0 \quad 0 \quad \frac{5}{4}$$

most negative -2

$$\text{optimum } z = 525$$

subject to equation

$$x_1 = 0, x_2 = 0, x_3 = 105$$

$$Z^* = 3x_1 + 2x_2 + 5x_3$$

$$3(0) + 2(0) + 5(105)$$

$$Z^* = 525$$

$$\begin{array}{r} 105 \\ \times 5 \\ \hline 525 \end{array}$$

$$\begin{array}{r} 105 \\ \times 5 \\ \hline 525 \end{array}$$

423. Show that the L.P.P

$$\text{maximize } Z = 4x_1 + x_2 + 3x_3 + 5x_4 \text{ subject}$$

constraints

$$4x_1 - 6x_2 - 5x_3 - 4x_4 \geq -20$$

$$3x_1 - 2x_2 + 4x_3 + x_4 \leq 10$$

$$8x_1 - 3x_2 + 3x_3 + 2x_4 \leq 20$$

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

Solu :-

$$\text{maximize } Z = 4x_1 + x_2 + 3x_3 + 5x_4 + 0s_1 + 0s_2 + 0s_3$$

$$4x_1 - 6x_2 - 5x_3 - 4x_4 - 18s_1 \geq -20$$

$$[-4x_1 + 6x_2 + 5x_3 + 4x_4 + s_1 = 20]$$

$$3x_1 - 2x_2 + 4x_3 + x_4 + s_2 = 10$$

$$8x_1 - 3x_2 + 3x_3 + 2x_4 + s_3 = 20$$

		C_j	4	1	3	5	0	0	0	
C_B	y_i	x_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3	x_B/x_4
0	s_1	20	-4	+6	+5	(+4)	+1	0	0	$20/4 = 5$
0	s_2	10	3	-2	4	1	0	1	0	$10/1 = 10$
0	s_3	20	8	-3	3	2	0	0	1	$20/2 = 10$

$$Z_j = C_B x_i$$

$$Z_j - C_j$$

most negative -5, min = 5

20.4
20

(-4)

$$20 \quad -4 \quad 6 \quad 5 \quad 4 \quad +1 \quad 0 \quad 0$$

$$5 \quad -1 \quad \frac{3}{2} \quad \frac{5}{4} \quad 1 \quad \frac{1}{4} \quad 0 \quad 0 \rightarrow (1)$$

1 16.5
4
2

(x1)

$$10 \quad 3 \quad -2 \quad 4 \quad 1 \quad 0 \quad 1 \quad 0$$

$$5 \quad -1 \quad \frac{3}{2} \quad \frac{5}{4} \quad 1 \quad \frac{1}{4} \quad 0 \quad 0$$

$$(-) \quad (+) \quad (-) \quad (-) \quad (-) \quad (+) \quad (-) \quad (-)$$

$$5 \quad 4 \quad -\frac{7}{2} \quad \frac{1}{4} \quad 0 \quad \frac{1}{4} \quad 1 \quad 0 \rightarrow (2)$$

20.4
20

20
20

(x2)

$$20 \quad 8 \quad -3 \quad 3 \quad 2 \quad 0 \quad 0 \quad 1$$

$$10 \quad -2 \quad \frac{3}{2} \quad \frac{5}{4} \quad 2 \quad \frac{1}{2} \quad 0 \quad 0$$

$$(-) \quad (+) \quad (-) \quad (+) \quad (-) \quad (+) \quad (-) \quad (-)$$

$$10 \quad 10 \quad -6 \quad \frac{1}{2} \quad 0 \quad -\frac{1}{2} \quad 0 \quad 1 \rightarrow (3)$$

3
10.4
20

20.4
20

3
6.5
20

		C_j	4	1	3	5	0	0	0
C_B	y_B	x_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3
5	x_4	5	-1	$\frac{3}{2}$	$\frac{5}{4}$	1	$\frac{1}{4}$	0	0
0	s_2	5	4	$-\frac{7}{2}$	$\frac{1}{4}$	0	$-\frac{1}{4}$	1	0
0	s_3	10	(10)	-6	$\frac{1}{2}$	0	$-\frac{1}{2}$	0	1

$$z_j = C_B x_i \quad 20 \quad -5 \quad \frac{15}{2} \quad \frac{25}{4} \quad 5 \quad \frac{5}{4} \quad 0 \quad 0$$

$$z_j - C_j$$

$$-9 \quad \frac{13}{2} \quad \frac{15}{4} \quad 0 \quad \frac{5}{4} \quad 0 \quad 0$$

= min, most negative -9, min = 1

$$\begin{array}{cccccccc} 10 & 10 & -6 & \frac{1}{2} & 0 & -\frac{1}{2} & 0 & 1 \\ \hline 1 & 1 & -\frac{3}{5} & \frac{1}{10} & 0 & -\frac{1}{10} & 0 & \frac{1}{10} \rightarrow B \end{array}$$

[illegible]

$$\begin{array}{cccccccc}
 5 & 4 & -\frac{7}{2} & \frac{11}{4} & 0 & -\frac{1}{4} & 1 & 0 \\
 4 & 4 & -\frac{19}{5} & \frac{1}{5} & 0 & -\frac{1}{5} & 0 & \frac{3}{5} \\
 (-) & (-) & (+) & (-) & (+) & (+) & (-) & (-) \\
 \hline
 0 & 7 & 0 & \frac{1}{10} & \frac{5}{20} & 0 & 1 & -\frac{7}{5} \rightarrow \frac{(7)}{5}
 \end{array}$$

	Cj		4	1	3	5	0	0	0
Cb	y_B	x_B	x_1	x_2	x_3	x_4	s_1	s_2	s_3
5	x_4	6	0	9/10	13 ₁₀	1	19 ₁₀	0	1/10
0	s_2	1	0	-1/10	5/20	0	1 ₂₀	1	-2/5
4	x_1	1	1	-3/5	5 _{1/20}	0	5 _{1/20}	0	1/10

$z_j = (B \cdot x_i)$ 34 4 $\frac{2}{10}$ ~~$\frac{205}{10}$~~ 5 ~~$\frac{4}{5}$~~ 0 $\frac{9}{10}$
 $z_j - c_j$ 0 $\frac{11}{10}$ ~~$\frac{175}{10}$~~ 0 ~~$\frac{4}{5}$~~ 0 $\frac{9}{10}$

$$\text{optimum } z^* = 34$$

$$x_1 = 1, x_2 = 0, x_3 = 0, x_4 = 6$$

subject to the constraint

$$z^* = 4x_1 + 5x_2 + 3x_3 + 5x_4$$

$$= 4(1) + 5(0) + 3(0) + 5(6)$$

$$= 4 + 30$$

$$z^* = 34$$

1. Formulate the dual in Lpp.

$$\max z = 5x_1 + 3x_2$$

$$5x_1 + 3x_2 \leq 15$$

$$5x_1 + 2x_2 \leq 10, \quad x_1, x_2 \geq 0$$

Solu :-

$$\max z = 5x_1 + 3x_2 + 0s_1 + 0s_2$$

$$5x_1 + 3x_2 + s_1 = 15$$

$$5x_1 + 2x_2 + s_2 = 10$$

$$\min z = 15w_1 + 10w_2$$

$$5w_1 + 3w_2 \geq 5$$

$$5w_1 + 2w_2 \geq 3$$

$$\begin{cases} w_1 + 0w_2 \\ 0w_1 + w_2 \end{cases} \geq 0$$

Two phase Method.

425 use two phase simplex method to
maximize $z = 5x_1 - 4x_2 + 3x_3$ subject to the
constraints

$$2x_1 + x_2 - 6x_3 = 20$$

$$6x_1 + 5x_2 + 10x_3 \leq 76$$

$$8x_1 - 3x_2 + 6x_3 \leq 50, \quad x_1, x_2, x_3 \geq 0$$

Solu:

maximize $z = 5x_1 - 4x_2 + 3x_3 + 0s_1 + 0s_2 + A_1$

$$2x_1 + x_2 - 6x_3 + A_1 = 20$$

$$6x_1 + 5x_2 + 10x_3 + s_1 = 76$$

$$8x_1 - 3x_2 + 6x_3 + s_2 = 50$$

phase-I

		C_j		0	0	0	0	0	-1	
C_B	y_B	x_B		x_1	x_2	x_3	s_1	s_2	A_1	$\frac{x_B}{x_1}$
-1	A_1	20	2	1	-6	0	0	0	1	$\frac{20}{2} = 10$
0	s_1	76	6	5	10	1	0	0	0	$\frac{76}{6} = 12.7$
0	s_2	50	(8)	-3	6	0	1	0	0	$\frac{50}{8} = 6.25$

$$z_j = C_B x_j = -2 \quad -1 \quad 6 \quad 0 \quad 0 \quad -1$$

$$z_j - C_j = -2 \quad -1 \quad 6 \quad 0 \quad 0 \quad 0$$

most negative -2, min = 6.25

$$50 \quad 8 \quad -3 \quad 6 \quad 0 \quad 1 \quad 0$$

$$(\div 8) \quad \underline{25/4 \quad 1 \quad -3/8 \quad 3/4 \quad 0 \quad 1/8 \quad 0} \rightarrow (5)$$

$$20 \quad 2 \quad 1 \quad -6 \quad 0 \quad 0 \quad 1$$

$$-(\times 2) \quad \underline{25/2 \quad 2 \quad -3/4 \quad 3/2 \quad 0 \quad 1/4 \quad 0}$$

$$(-) \quad (-) \quad (+) \quad (-) \quad (-) \quad (-) \quad (-)$$

$$\underline{15/2 \quad 0 \quad 7/4 \quad -15/2 \quad 0 \quad -1/4 \quad 1} \rightarrow (1)$$

$$76 \quad 6 \quad 5 \quad 10 \quad 1 \quad 0 \quad 0$$

$$(\times 6) (1) \quad \underline{7/2 \quad 6 \quad -9/4 \quad 9/2 \quad 0 \quad 3/4 \quad 0}$$

$$(-) \quad (-) \quad (+) \quad (-) \quad (-) \quad (-) \quad (-)$$

$$\underline{7/2 \quad 0 \quad +29/4 \quad 11/2 \quad 1 \quad -3/4 \quad 0} \rightarrow (2)$$

		C_j							
			0	0	0	0	0	-1	
C_B	y_B	x_B	x_1	x_2	x_3	s_1	s_2	A_1	
-1	A_1	$15/2$	0	$7/4$	$-15/2$	0	$-1/4$	1	
0	s_1	$7/2$	0	$29/4$	$11/2$	1	$-3/4$	0	
0	x_1	$25/4$	1	$-5/8$	$3/4$	0	$1/8$	0	

$$Z_j = C_B x_i = 0 - 7/4 + 15/2 \quad 0 \quad 1/4 \quad 1$$

$$Z_j - C_j = 0 - 7/4 \quad 15/2 \quad 0 \quad 1/4 \quad 0$$

$$\text{most negative} = -7/4 \quad \text{min} = 30/4$$

$$x_B/x_2 = 15/2 / 7/4 = 15/2 \times 4/7 = 30/7$$

$$7/2 / 29/4 = 7/2 \times 4/29 = 14/29$$

$$25/4 / -3/8 = 25/4 \times -8/3 = -50/3$$

$$15/2 \quad 0 \quad 7/4 \quad -15/2 \quad 0 \quad -1/4 \quad 1$$

($\times 7/4$)

$$\underline{30/7 \quad 0 \quad 1 \quad -30/7 \quad 0 \quad -1/7 \quad 4/7 \rightarrow (1)}$$

$$\begin{array}{r} 30/7 \times 7/4 \\ 120 \times 903 \\ \hline 26 \end{array}$$

$$17/2 \quad 0 \quad 29/4 \quad 1/2 \quad 1 \quad -3/4 \quad 0$$

($\times 29/4$)

$$\underline{455/14 \quad 0 \quad 29/4 \quad -455/14 \quad 0 \quad -29/28 \quad 29/7}$$

$$\begin{array}{r} 435 \\ 70 \\ \hline 365 \\ 28 \\ \hline 14 \end{array}$$

$$\begin{array}{r} (-) \quad (-) \quad (-) \quad (+) \quad (-) \quad (+) \quad (-) \\ \hline 52/7 \quad 0 \quad 0 \quad 256/7 \quad 1 \quad 2/7 \quad -29/7 \end{array} \xrightarrow{(2)} \begin{array}{r} 1/2 \times 435 \\ 1/4 \times 29 \\ \hline 14 \end{array}$$

$$\begin{array}{r} 435 \\ 14 \\ \hline 14 \end{array}$$

$$\underline{14}$$

$$\begin{array}{r} 435-11 \\ 11 \\ \hline 353 \\ 14 \\ \hline 25 \end{array}$$

$$25/4 \quad 1 \quad -3/8 \quad 5/4 \quad 0 \quad 1/8 \quad 0$$

$$\begin{array}{r} -29 \\ 28 \end{array}$$

$$4/7 \times 29/4$$

$$\begin{array}{r} 1/8 + 9/14 \\ \hline 14 \end{array}$$

($\times 5/8$)

$$\underline{45/28 \quad 0 \quad 5/8 \quad -45/28 \quad 0 \quad 3/14 \quad 5/14}$$

$$\underline{55/7 \quad 1 \quad 0 \quad -6/7 \quad 0 \quad 1/14 \quad 3/14 \rightarrow (3)}$$

	C_j		0	0	0	0	0	-1
C_B	y_B	x_B	x_1	x_2	x_3	S_1	S_2	A_1
0	x_2	$30/7$	0	1	$-30/7$	0	$-1/7$	$7/7$
0	S_1	$52/7$	0	0	$256/7$	1	$2/7$	$-29/7$
0	x_1	$55/7$	1	0	$-6/7$	0	$1/14$	$3/14$

$$Z_j = C_B x_i = 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$Z_j - C_j = 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 1$$

Phase 2:-

$$Z = 5x_1 - 4x_2 + 3x_3 + 0s_1 + 0s_2$$

		C_j	5	-4	3	0	0	
	C_B	y_B	x_B	x_1	x_2	x_3	s_1	s_2
1	-4	x_2	$59/7$	0	1	$-39/7$	0	$-1/7$
2	0	s_1	$59/7$	0	0	$25/7$	1	$2/7$
3	5	x_1	$55/7$	1	0	$-6/7$	0	$1/7$

$$Z_j = C_B x_i = 155 \quad 5 \quad -4 \quad 9/7 \quad 0 \quad 13/7$$

$$Z_j - C_j = 0 \quad 0 \quad 69/7 \quad 0 \quad 13/7$$

optimum $Z = 155$

$$x_1 = 55/7, \quad x_2 = 39/7, \quad x_3 = 0$$

$$Z = 5x_1 - 4x_2 + 3x_3$$

$$5(55/7) - 4(39/7) + 3(0) = \frac{275 - 156}{7} + 0 = \frac{119}{7} = 17$$

$$Z = \frac{155}{7}$$

1	0	0	0	0	0	0	0	0
1	0	0	0	0	0	0	0	0

24. Use two-phase simplex method to maximize

$Z = 5x_1 + 3x_2$ subject to the constraints:

$$2x_1 + x_2 \leq 1, \quad x_1 + 4x_2 \geq 6 \text{ and } x_1, x_2 \geq 0$$

Solve:-

$$Z = 5x_1 + 3x_2 + S_1 - S_2 - A_1$$

$$-2x_1 + x_2 + S_1 = 1$$

$$x_1 + 4x_2 + S_2 + A_1 = 6$$

Phase-I

CB	YB	XB	x_1	x_2	x_3	S_1	S_2	A_1	x_B/x_2
0	S_1	1	2	(1)	0	0	0	0	$1/1 = 1$
-1	A_1	6	1	4	0	0	-1	1	$6/4 = 3/2$

$$Z_j = CB x_j \quad -1 \quad -4 \quad 0 \quad 1 \quad -1$$

$$Z_j - C_j \quad -1 \quad -4 \quad 0 \quad 1 \quad 0$$

most negative -4 min = 1

$$1 \quad 2 \quad 1 \quad 1 \quad 0 \quad 0 \rightarrow (1)$$

$$6 \quad 1 \quad 4 \quad 0 \quad -1 \quad 1$$

$$(x4) \quad (-4) \quad 8 \quad (-4) \quad 4 \quad 0 \quad 0 \rightarrow (2)$$

		C_j	0	0	0	0	-1
C_B	x_B	x_B	x_1	x_2	s_1	s_2	A_1
0	x_2	1	2	1	1	0	0
-1	A_1	2	-7	0	-4	-1	1

$$Z_j = C_B x_i = -2 \quad 7 \quad 0 \quad 0 \quad 4 \quad 1 \quad -1$$

$$Z_j - C_j = \quad 7 \quad 0 \quad 0 \quad 4 \quad 1 \quad 0$$

does not any feasible solution

4.29 use two-phase simplex method to

a) maximize $Z = 10x_1 + 20x_2$ subject to

constraints

$$2x_1 + x_2 = 1$$

$$x_1 + 2x_2 = 5 \quad x_1 \geq 0, x_2 \geq 0$$

Solu:-

$$\text{maximize } Z = 10x_1 + 20x_2 + 0s_1 - M_1 - M_2$$

$$2x_1 + x_2 + A_1 = 1$$

$$x_1 + 2x_2 + A_2 = 5$$

$C_B \leftarrow$

0 0

1

1

0

0

1 1

0

1

0

0

0 0

1

1

0

0

phase 1

		C_j	0	0	-1	-1
			x_1	x_2	A_1	A_2
C_B	y_B	x_B				
-1	A_1	1	2	(1)	1	0
-1	A_2	5	1	2	0	1

$$\frac{x_B}{x_2}$$

$$\frac{1}{1} = 1$$

$$\frac{5}{2} = 2.5$$

$$z_j = C_B x_j$$

$$z_j - C_j$$

most negative -3

$$(x_2) \quad 2 \quad 4 \quad 2 \quad 2 \quad 0$$

$$(-) \quad (-) \quad (-) \quad (-) \quad (-)$$

$$3 \quad -3 \quad 0 \quad -2 \quad 1 \rightarrow (2)$$

$$H_1 = 4A + 2B - 10R + 10S$$

$$H_2 = 2A + 10B - 10R + 10S$$

		C_j	0	0	-1	-1
			x_1	x_2	A_1	A_2
C_B	y_B	x_B				
0	x_2	1	2	1	14	0
-1	A_2	3	-3	0	-2	1

$$Z_j = C_B x_j = -3 \quad 3 \quad 0 \quad -2 \quad -1$$

$$Z_j - C_j = 3 \quad 0 \quad 3 \quad 0$$

Does not any feasible solution

Phase II

b) minimize $z = 2x_1 + 4x_2$ subject to the constraints

$$2x_1 + x_2 \geq 14, \quad x_1 + 3x_2 \geq 18, \quad x_1 + x_2 \geq 12$$

$$x_1, x_2 \geq 0$$

Solu :-

$$\text{maximize } z = -2x_1 - 4x_2 + S_1 + S_2 + S_3 + A_1 + A_2 + A_3$$

$$2x_1 + x_2 - S_1 + A_1 = 14$$

$$x_1 + 3x_2 - S_2 + A_2 = 18$$

$$x_1 + x_2 - S_3 + A_3 = 12$$

M	0	C_j	0	0	0	0	0	0	1	1	1
C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3	A_1	A_2	A_3	
0	A_1	14	2	1	-1	0	0	1	0	0	
0	A_2	18	1	3	0	-1	0	0	1	0	
0	A_3	12	1	1	0	0	-1	0	0	1	

$$z_j = C_B x_j \quad 4 \quad 5 \quad -1 \quad -1 \quad -1 \quad 1 \quad 1 \quad 1$$

$$z_j - C_j \quad 4 \quad 5 \quad -1 \quad -1 \quad -1 \quad 0 \quad 0 \quad 0$$

does not possess any Feasible solution.

BIG-M METHOD (method of penalties)

426. Use penalty (or Big M) method to

maximize $z = 6x_1 + 4x_2$ subject to the constraints

$$2x_1 + 3x_2 \leq 30, \quad 3x_1 + 2x_2 \leq 24, \quad x_1 + x_2 \geq 3$$

$$x_1 \geq 0 \text{ and } x_2 \geq 0.$$

Solu:-

$$\max z = 6x_1 + 4x_2 + 0s_1 + 0s_2 + 0s_3 - M_1$$

$$2x_1 + 3x_2 + s_1 = 30$$

$$3x_1 + 2x_2 + s_2 = 24$$

$$x_1 + x_2 - s_3 + A_1 = 3$$

		C_j		6	4	0	0	0	$-M_1$	
	C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3	A_1	x_B / x_1
0	0	s_1	30	2	3	1	0	0	0	$3/2 = 1.5$
0	0	s_2	24	3	2	0	1	0	0	$24/3 = 8$
$-M_1$	A_1		3	(1)	1	0	0	-1	1	$3/1 = 3$

$$Z_j = C_B x_j = -M_1, -M_1, -M_1, 0, 0, M_1, -M_1$$

$$Z_j - C_j = -M_1 - 6, -M_1 - 4, 0, 0, M_1, 0$$

most negative $-M_1 - 6$, $\min = 3$

$$3 \quad 1 \quad 1 \quad 0 \quad 0 \quad -1 \quad 1 \rightarrow (3)$$

$$\begin{array}{ccccccc} 30 & 2 & 3 & 1 & 0 & 0 & 0 \\ (*) & 6 & 2 & 2 & 0 & 0 & 2 \\ (-) & (-) & (-) & (-) & (-) & (+) & (-) \end{array}$$

$$24 \quad 0 \quad 1 \quad 0 \quad 2 \quad -2 \rightarrow (1)$$

$$\begin{array}{ccccccc} 24 & 3 & 2 & 0 & 1 & 0 & 0 \\ (x3) & 9 & 3 & 3 & 0 & 0 & -3 \\ (-) & (-) & (-) & (-) & (-) & (+) & (-) \end{array}$$

$$15 \quad 0 \quad -1 \quad 0 \quad 1 \quad 3 \quad -3 \rightarrow (2)$$

		C_j		6	4	0	0	0	
	C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3	x_B/s_3
	0	s_1	24	0	1	1	0	2	$24/2 = 12$
	0	s_2	15	0	-1	0	1	3	$15/3 = 5$
	6	x_1	3	1	1	0	0	-1	$3/-1 = -3$

$$z_j - C_j = 0 \quad 18 \quad 6 \quad 6 \quad 0 \quad 0 \quad -6$$

$$z_j - C_j = 0 \quad 0 \quad 2 \quad 0 \quad 0 \quad -6$$

most negative -6 min = 5

$$15 \quad 0 \quad -1 \quad 0 \quad 1 \quad 3 \quad 0$$

$$\div 3 \quad \underline{5 \quad 0 \quad -1/3 \quad 0 \quad 1/3 \quad 1} \rightarrow (2)$$

$$24 \quad 0 \quad 1 \quad 1 \quad 0 \quad 2$$

$$10 \quad 0 \quad -2/3 \quad 0 \quad 2/3 \quad 2$$

(x2)

$$\rightarrow \quad (-) \quad (+) \quad (-) \quad (-) \quad (-)$$

$$14 \quad 0 \quad 5/3 \quad 1 \quad -2/3 \quad 0 \rightarrow (1)$$

$$3 \quad 1 \quad 1 \quad 0 \quad 0 \quad -1$$

(x1)

$$5 \quad 0 \quad -1/3 \quad 0 \quad 1/3 \quad 1$$

$$\underline{8 \quad 1 \quad 2/3 \quad 0 \quad 1/3 \quad 0} \rightarrow (3)$$

		C_j	6	4	0	0	0
C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3
0	s_1	14	0	$\frac{5}{3}$	1	$-\frac{2}{3}$	0
0	s_3	5	0	$-\frac{1}{3}$	0	$\frac{1}{3}$	1
6	x_1	8	1	$\frac{2}{3}$	0	$\frac{1}{3}$	0

$$Z_j = C_B x_j \quad 48 \quad 6 \quad \frac{14}{3} \quad 0 \quad \frac{8}{3} \quad 0 =$$

$$Z_j - C_j \quad 0 \quad 0 \quad 0 \quad 2 \quad 0 \quad 0$$

$$Z^* = 48$$

$$\text{optimum } Z = 48$$

$$x_1 = 8, x_2 = 0, \frac{14}{3} \neq 0$$

subject to the constraints

$$Z^* = 6x_1 + 4x_2$$

$$= 6(8) + 4(0)$$

$$Z^* = 48$$

427

maximize $z = 3x_1 + 2x_2$ subject to the constraints

$$2x_1 + x_2 \leq 2, \quad 3x_1 + 4x_2 \geq 12, \quad x_1, x_2 \geq 0$$

Solu:-

$$\max z = 3x_1 + 2x_2 + 0s_1 + 0s_2 - M_1$$

$$2x_1 + x_2 + s_1 = 2$$

$$3x_1 + 4x_2 - s_2 + A_1 = 12$$

C_j			3	2	0	0	$-M_1$
			x_1	x_2	s_1	s_2	A_1
C_B	y_B	x_B					
0	s_1	2	2	(1)	1	0	0
$-M_1$	A_1	12	3	4	0	-1	1

x_B/x_2
 $2/1 = 2$
 $12/4 = 3$

$$z_j = C_B x_j = -12M_1, \quad -3M_1, \quad -4M_1, \quad 0, \quad +M_1, \quad -M_1$$

$$z_j - C_j = -3M_1 - 3, \quad -4M_1 - 2, \quad 0, \quad M_1, \quad 0, \quad -M_1$$

(most negative = $-4M_1 - 2$, $\min = 2$)

$$2 \quad 2 \quad 1 \quad 1 \quad 0 \quad 0 \rightarrow (1)$$

$$12 \quad 3 \quad 4 \quad 0 \quad -1 \quad 1$$

(x4)

$$8 \quad 8 \quad 4 \quad 4 \quad 0 \quad 0$$

$$(-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-) + 2x_1 + 12x_2$$

$$4 \quad 0 \quad 5 \quad 0 \quad -4 \quad -1 \quad 1 \rightarrow (2)$$

$$\frac{12}{4} = 3$$

$$M_1 = M_1$$

		θ_j	3	2	0	0	$-M_1$
C_B	y_B	x_B	x_1	x_2	s_1	s_2	A_1
2	x_2	2	2	1	ϕ	0	0
$-M_1$	A_1	4	-5	0	-4	-1	1

$$z_j = C_B x_j = -4M_1 + 4 \quad 5M_1 + 4 \quad 2 \quad 4M_1 + 2 \quad M_1 \quad -M_1$$

$$z_j - C_j \quad 5M_1 + 1 \quad 0 \quad 4M_1 + 2 \quad M_1 \quad 0$$

does not possess any feasible solution.

428. Use penalty (or Big M) method to

maximize $z = x_1 + 2x_2 + 3x_3 - x_4$ subject to the constraints.

$$x_1 + 2x_2 + 3x_3 = 15$$

$$2x_1 + x_2 + 5x_3 = 20$$

$$x_1 + 2x_2 + x_3 + x_4 = 10$$

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

Soln :-

$$\max z = x_1 + 2x_2 + 3x_3 - x_4 - A_1 - A_2$$

$$x_1 + 2x_2 + 3x_3 + A_1 = 15$$

$$2x_1 + x_2 + 5x_3 + A_2 = 20$$

$$x_1 + 2x_2 + x_3 + x_4 = 10$$

	C_j		1	2	3	-1	$-M_1$	$-M_2$	
C_B	y_B	x_B	x_1	x_2	x_3	x_4	A_1	A_2	x_B/x_3
$-M_1$	A_1	15	1	2	3	0	1	0	$15/3=5$
$-M_2$	A_2	20	2	1	5	0	0	1	$20/5=4$
-1	x_4	10	1	2	1	1	0	0	$10/1=10$

$$Z_j = C_B x_i$$

$$Z_j - C_j$$

most negative = $-8M-4$, min = 4

(÷5)

$$\begin{array}{ccccccc} 20 & 2 & 15 & 0 & 0 & 1 & \\ \hline 4 & 4/5 & 3/5 & 0 & 0 & 1/5 & \end{array} \rightarrow (2)$$

(x3)

$$\begin{array}{ccccccc} 15 & 1 & 2 & 3 & 0 & 1 & 0 \\ \hline 12 & 6/5 & 3/5 & 3 & 0 & 0 & 3/5 \\ (-) & (-) & (-) & (-) & (-) & (-) & (-) \end{array}$$

(-)

$$\begin{array}{ccccccc} 3 & 1/5 & 1/5 & 0 & 0 & 1 & -3/5 \\ \hline \end{array} \rightarrow (1)$$

(x1)

$$\begin{array}{ccccccc} 10 & 1 & 2 & 1 & 0 & 0 & \\ \hline 4 & 0 & 3/5 & 1/5 & 0 & 0 & 1/5 \\ (-) & (-) & (-) & (-) & (-) & (-) & (-) \end{array}$$

(-)

$$\begin{array}{ccccccc} -6 & 13/5 & 9/5 & 0 & 1 & 0 & -1/5 \\ \hline \end{array} \rightarrow (3)$$

		C_j		1	2	-3	-1	$-M_1$
	C_B	y_B	x_B	x_1	x_2	x_3	x_4	A_1
	$-M_1$	A_1	3	$-\frac{1}{5}$	$\frac{7}{5}$	0	0	1
	3	x_3	4	$\frac{3}{5}$	$\frac{1}{5}$	1	0	0
	-1	x_4	6	$-\frac{7}{5}$	$\frac{9}{5}$	0	1	0

x_3/x_2
 $3/7/5 = 3 \times 5/7 = 15/7$
 $4/1/5 = 4 \times 5 = 20$
 $6/9/5 = 6 \times 5/9 = 30/9$

$3/5 - 9/5 = 6$
 $1/5 - 6$
 $9/5 - 2 \times 6/5$
 $-3M_1 - 2$
 $M_1 + 3/5 - 10$
 $3/5$

$Z_j = C_B x_j$ $-3M_1 + 6$ $M_1 + 3/5$ $-7M_1/5 - 6/5$ -3 -1 $-M_1$
 $Z_j - C_j$ $M_1/5 - 7/5$ $-7M_1/5 - 16/5$ 0 0 0

most negative $-7M_1/5 - 16/5$, min = $15/7$

$(\div 7/5)$

3	$-\frac{1}{5}$	$\frac{7}{5}$	0	0	1
15/7	$-\frac{1}{7}$	1	0	0	$5/7 \rightarrow (1)$

$(\times 1/5)$

4	$\frac{3}{5}$	$\frac{1}{5}$	1	0	0
$\frac{3}{7}$	$-\frac{1}{35}$	$\frac{1}{5}$	0	0	$\frac{1}{7}$

$(1) \rightarrow (2)$

$\frac{25}{7}$	$\frac{3}{7}$	0	$\frac{1}{7}$	0	$-\frac{1}{7} \rightarrow (2)$
----------------	---------------	---	---------------	---	--------------------------------

$(\times 9/5)$

6	$\frac{3}{5}$	$\frac{9}{5}$	0	1	0
$\frac{21}{7}$	$\frac{9}{35}$	$\frac{9}{5}$	0	0	$\frac{19}{7}$

$(2) \rightarrow (3)$

$\frac{15}{7}$	$\frac{6}{7}$	0	0	1	$-\frac{9}{7} \rightarrow (3)$
----------------	---------------	---	---	---	--------------------------------

	C_j		1	2	3	-1
C_B	x_B	x_B	x_1	x_2	x_3	x_4
2	x_2	$15/7$	$-1/7$	1	0	0
3	x_3	$25/7$	$3/7$	0	1	0
-1	x_4	$15/7$	$6/7$	0	0	1

$$\begin{aligned} \theta_{B/x_1} &= 15/7 \div -1/7 = 15/7 \times -7/1 \\ &= -15 \\ 25/7 \times 3/7 &= 75/49 \\ 15/7 \times 6/7 &= 90/49 \\ &= 2.5 \end{aligned}$$

$$Z_j = C_B x_i \quad 9/7 \quad 1/7 \quad 2 \quad 3 \quad -1$$

$$Z_j - C_j \quad -6/7 \quad 0 \quad 0 \quad 0$$

most negative $-6/7$, $\min = 2.5$

$$15/7 \quad 6/7 \quad 0 \quad 0 \quad 1 \quad 15/7 \times 7/6 = 15/6$$

$$(\div 6/7) \quad \underline{5/2} \quad 1 \quad 0 \quad 0 \quad 1/6 \rightarrow (3)$$

$$15/7 \quad -1/7 \quad 1 \quad 0 \quad 0$$

$$(\times 1/7) \quad \underline{5/14} \quad 1/7 \quad 0 \quad 0 \quad 1/6$$

$$\underline{5/2} \quad 0 \quad 1 \quad 0 \quad 1/6 \rightarrow (1)$$

$$25/7 \quad 3/7 \quad 0 \quad 1 \quad 0$$

$$(\times 3/7) \quad \underline{15/14} \quad 3/7 \quad 0 \quad 0 \quad 1/2$$

$$(-) \quad (-) \quad (-) \quad (-) \quad (-)$$

$$\underline{5/2} \quad 0 \quad 0 \quad 1 \quad -3/2 \rightarrow (2)$$

$$15/6 \times 1/4 = 15/24$$

$$\begin{aligned} &15/42 \\ &15/35 \\ &15/6 \times 1/7 = 35 \\ &15/35 \\ &1/6 \times 1/7 = 15/42 \\ &15/42 + 3/7 = 15/14 \\ &15/14 \times 3/7 = 45/98 \\ &25/7 - 9/7 = 16/7 \end{aligned}$$

	Cj		1	2	3	-1
C _B	y _B	x _B	x ₁	x ₂	x ₃	x ₄
2	x ₂	5/2	0	1	0	1/6
3	x ₃	5/2	0	0	1	3/6
1	x₁	5/2	1	0	0	7/6

$$z_j = C_B x_j = 15 \quad 1 \quad 2 \quad 3 \quad 0$$

$$z_j = C_j$$

$$0 \quad 0 \quad 0 \quad 1$$

$$\text{optimum } z^* = 15$$

subject to the constraints

$$z^* = x_1 + 2x_2 + 3x_3$$

$$x_1 = 5/2, \quad x_2 = 5/2, \quad x_3 = 5/2$$

$$z^* = 5/2 + 2(5/2) + 3(5/2)$$

$$= 5/2 + 10/2 + 15/2$$

$$z^* = \frac{30}{2}$$

$$z^* = 15$$

2.

$$\min z = 4x_1 + 6x_2 + 18x_3$$

$$\text{subject to } 1 = 12 - 5x_2 + 10x_3 + x_4$$

$$x_1 + 3x_2 \geq 3$$

$$x_2 + 2x_3 \geq 5, \quad x_1, x_2, x_3 \geq 0$$

Solu:

Standard form of the L.P.P

$$\min z = 4x_1 + 6x_2 + 18x_3 + 0s_1 + 0s_2$$

$$x_1 + 3x_2 - s_1 = 3$$

$$x_2 + 2x_3 - s_2 = 5$$

Dual of L.P.P

$$\max z = 3w_1 + 5w_2$$

$$w_1 + 3w_2 \leq 4$$

$$3w_1 + w_2 \leq 6$$

$$0w_1 + 2w_2 \leq 18$$

3

$$\min z = 3x_1 - 2x_2 + 4x_3$$

subject to construct.

$$3x_1 + 5x_2 + 4x_3 \geq 7$$

$$6x_1 + x_2 + 3x_3 \geq 4$$

$$7x_1 - 2x_2 - x_3 \leq 10$$

$$x_1 - 2x_2 + 5x_3 \geq 3$$

$$4x_1 + 7x_2 - 2x_3 \geq 2$$

Solu: Standard form of the L.P.P

$$\max z = 3x_1 - 2x_2 + 4x_3 + 0s_1 + 0s_2 + 0s_3 + 0s_4 + 0s_5$$

$$5x_1 + 5x_2 + 4x_3 - s_1 = 7$$

$$6x_1 + x_2 + 3x_3 - s_2 = 4$$

$$7x_1 + 2x_2 - x_3 + s_3 = 10$$

$$x_1 - 2x_2 + 5x_3 - s_4 = 3$$

$$4x_1 + 7x_2 - 2x_3 - s_5 = 2$$

Dual of L.P.P.

$$\max z = 7w_1 + 4w_2 + 10w_3 + 3w_4 + 2w_5$$

$$5w_1 + 6w_2 + 7w_3 + w_4 + 4w_5 \leq 5$$

$$5w_1 + w_2 - 2w_3 + 2w_4 + 7w_5 \leq -2$$

$$4w_1 + 3w_2 - w_3 + 5w_4 - 2w_5 \leq 4$$

$$-w_1 + 0w_2 + 0w_3 + 0w_4 + 0w_5$$

$$0w_1 - w_2 + 0w_3 + 0w_4 + 0w_5$$

$$0w_1 + 0w_2 + w_3 + 0w_4 + 0w_5$$

$$0w_1 + 0w_2 + 0w_3 - w_4 + 0w_5$$

$$0w_1 + 0w_2 + 0w_3 + 0w_4 - w_5$$

≤ 0

1.

we dualify to solve the L.P.P

$$\max z = 2x_1 + x_2$$

Subject to constraint

$$x_1 + 2x_2 \leq 10$$

$$x_1 + x_2 \leq 6$$

$$x_1 - x_2 \leq 2$$

$$x_1 - 2x_2 \leq 1$$

$$x_1, x_2 \geq 0$$

Solu:

$$\max Z = 2x_1 + x_2 + 0s_1 + 0s_2 + 0s_3 + 0s_4$$

$$x_1 + 2x_2 + s_1 = 10, \quad x_1 + x_2 + s_2 = 6$$

$$x_1 + x_2 + s_3 = 2, \quad x_1 - 2x_2 + s_4 = 1$$

dual of L.P.P

$$\min Z = 10w_1 + 6w_2 + 2w_3 + w_4$$

Sub to constraints

$$w_1 + w_2 + w_3 + w_4 \geq 2$$

$$2w_1 + 2w_2 + w_3 - 2w_4 \geq 1$$

		C_j		-10	-6	-2	-1	0	0	-M	-M	
				x_1	x_2	x_3	x_4	s_1	s_2	A_1	A_2	x_B/x_1
C_B	x_B	C_{XB}										
-M	A_1	2		1	1	1	1	-1	0	1	0	$2/1 = 2$
-M	A_2	1		(2)	1	-1	-2	0	-1	0	1	$1/2 = 0.5$

$$Z_j = C_B x_j = (-3M) - 3M - 2M \quad 0 \quad M \quad M \quad M \quad -M \quad -M$$

$$Z_j - C_j = -3M + 10 \quad -2M + 6 \quad 2 \quad M - 1 \quad M \quad 0 \quad 0$$

most negative -3M

$$-10 \quad 2 \quad -1 \quad -1 \quad -2 \quad 0 \quad -1 \quad 0 \quad 1$$

$$(\div 2) \quad \frac{1}{2} \quad 1 \quad \frac{1}{2} \quad \frac{1}{2} \quad -1 \quad 0 \quad -\frac{1}{2} \quad 0 \quad \frac{1}{2} \rightarrow (2)$$

$$20 \quad 1 \quad 1 \quad +1 \quad +1 \quad -1 \quad 0 \quad 0 \quad 0$$

$$\frac{1}{2} \quad 0 \quad \frac{1}{2} \quad \frac{1}{2} \quad 0 \quad -1 \quad 0 \quad \frac{1}{2} \quad 0 \quad \frac{1}{2}$$

$$(-) \quad (-) \quad (-) \quad (+) \quad (+) \quad (-) \quad (+) \quad (-) \quad (-)$$

$$0 \quad \frac{3}{2} \quad 0 \quad \frac{1}{2} \quad \frac{3}{2} \quad 2 \quad 1 \quad \frac{1}{2} \quad 0 \quad \frac{1}{2} \rightarrow (1)$$

$$C_j \quad -10 \quad -6 \quad -2 \quad -1 \quad 0 \quad 0 \quad -M \quad -M$$

$$C_B \quad x_B \quad x_B \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad s_1 \quad s_2 \quad A_1 \quad A_2$$

$$-M \quad A_1 \quad \frac{1}{2} \quad 1 \quad \frac{1}{2} \quad -\frac{1}{2} \quad -1 \quad 0 \quad -\frac{1}{2} \quad 0 \quad \frac{1}{2}$$

$$-10 \quad x_1 \quad \frac{3}{2} \quad 0 \quad \frac{1}{2} \quad \frac{3}{2} \quad 2 \quad 1 \quad \frac{1}{2} \quad 1 \quad 0$$

$$Z_j = C_B x_j \quad -M$$

		C_j	-10	-6	-2	-1	0	0	-14	-11
C_B	y_B	x_B	x_1	x_2	x_3	x_4	s_1	s_2	A_1	A_2
-M	A_1	$\frac{3}{2}$	0	$\frac{1}{2}$	$\frac{5}{2}$	2	-1	$\frac{1}{2}$	1	$-\frac{1}{2}$
-10	x_1	$\frac{1}{2}$	1	$\frac{1}{2}$	$-\frac{1}{2}$	-1	0	$-\frac{1}{2}$	0	$\frac{1}{2}$

$$Z_j = C_B x_i \quad \frac{-3M-5}{2} \quad -10 \quad \frac{-M-5}{2} \quad \frac{-3M+5}{2} \quad -2M+10 \quad M \quad -\frac{M}{2}+5 \quad -M \quad \frac{M}{2}$$

$$0 \quad \frac{-M+2}{2} \quad \frac{-3M+4}{2} \quad -2M+11 \quad M \quad -\frac{M}{2}+5 \quad 0 \quad \frac{M}{2}-5$$

$$\frac{3}{2} \quad 0 \quad \frac{1}{2} \quad \frac{5}{2} \quad 2 \quad -1 \quad \frac{1}{2} \quad 1 \quad -\frac{1}{2}$$

$$(\div \frac{3}{2}) \quad 1 \quad 0 \quad \frac{1}{3} \quad \frac{4}{3} \quad \frac{2}{3} \quad \frac{1}{3} \quad \frac{2}{3} \quad -\frac{1}{3} \rightarrow (1)$$

$$\frac{1}{2} \quad 1 \quad \frac{1}{2} \quad -\frac{1}{2} \quad -1 \quad 0 \quad -\frac{1}{2} \quad 0 \quad \frac{1}{2}$$

$$(\times \frac{1}{2}) \quad \frac{1}{2} \quad 0 \quad \frac{1}{6} \quad \frac{1}{2} \quad \frac{2}{3} \quad -\frac{1}{3} \quad \frac{1}{6} \quad \frac{1}{3} \quad \frac{1}{6}$$

$$1 \quad 1 \quad \frac{2}{3} \quad 0 \quad -\frac{1}{3} \quad -\frac{1}{3} \quad \frac{1}{3} \quad \frac{1}{3} \quad \frac{1}{3} \rightarrow (2)$$

		C_j	-10	-6	-2	-1	0	0	-M	-M
C_B	y_B	x_B	x_1	x_2	x_3	x_4	s_1	s_2	A_1	A_2
-2	x_3	17	0	$\frac{1}{3}$	1	$\frac{4}{3}$	$-\frac{2}{3}$	$\frac{1}{3}$	$\frac{2}{3}$	$-\frac{1}{3}$
-10	x_1	11	1	$\frac{2}{3}$	0	$-\frac{1}{3}$	$-\frac{1}{3}$	$-\frac{1}{3}$	$\frac{1}{3}$	$\frac{1}{3}$

$$Z_j = C_B x_i \quad -12 \quad -10 \quad -\frac{22}{3} \quad -2 \quad \frac{2}{3} \quad \frac{14}{3} \quad \frac{8}{3} \quad -\frac{14}{3} \quad -\frac{8}{3}$$

$$Z_j = C_j \quad 0 \quad 0 \quad -\frac{4}{3} \quad 0 \quad \frac{5}{3} \quad \frac{14}{3} \quad \frac{8}{3} \quad \frac{-14+M}{3} \quad \frac{-8+M}{3}$$

$$1 \quad 1 \quad \frac{2}{3} \quad 0 \quad -\frac{1}{3} \quad -\frac{1}{3} \quad \frac{1}{3} \quad \frac{1}{3} \quad \frac{1}{3}$$

$$(\times \frac{3}{2}) \quad \frac{3}{2} \quad \frac{3}{2} \quad 1 \quad 0 \quad \frac{1}{2} \quad -\frac{1}{2} \quad -\frac{1}{2} \quad \frac{1}{2} \quad \frac{1}{2} \rightarrow (2)$$

$$1 \quad 0 \quad \frac{1}{3} \quad \frac{1}{3} \quad -\frac{2}{3} \quad \frac{1}{3} \quad \frac{2}{3} \quad -\frac{1}{3}$$

$$x(-\frac{1}{3}) \quad \frac{1}{2} \quad \frac{1}{2} \quad \frac{1}{3} \quad 0 \quad \frac{1}{6} \quad \frac{1}{6} \quad \frac{1}{6} \quad -\frac{1}{6} \quad \frac{1}{6}$$

$$\frac{1}{2} \quad -\frac{1}{2} \quad 0 \quad 1 \quad \frac{3}{2} \quad -\frac{1}{2} \quad \frac{1}{2} \quad \frac{1}{2} \quad -\frac{1}{2} \quad -\frac{1}{2} \rightarrow (1)$$

	C_j		-10	-6	-2	-1	0	0	-M	-M
$M(B_i)$	y_B	x_B	x_1	x_2	x_3	x_4	s_1	s_2	A_1	A_2
-2	x_3	$\frac{1}{2}$	$\frac{1}{2}$	0	1	$\frac{3}{2}$	$-\frac{1}{2}$	$\frac{1}{2}$	$\frac{1}{2}$	$-\frac{1}{2}$
-6	x_2	$\frac{3}{2}$	$\frac{3}{2}$	1	0	$-\frac{1}{2}$	$-\frac{1}{2}$	$-\frac{1}{2}$	$\frac{1}{2}$	$\frac{1}{2}$

$$z_j - C_j x_i \quad -10 \quad -8 \quad -6 \quad -2 \quad 0 \quad 4 \quad 2 \quad -4 \quad -2$$

$$z_j - C_j \quad 2 \quad 0 \quad 0 \quad 1 \quad 4 \quad 2 \quad -4+M \quad -2+M$$

optimum $z^* = -10$

$$\text{minimum} = -(-10) = 10$$

$$x_1 = 4, x_2 = 2$$

$$-(4+M) \quad s_1 \quad (-2+M)$$

$$x_1 = -M, x_2 = -M$$

$$x_1 - M = +M + 4$$

$$x_2 - M = -M + 2$$

$$x_1 = 4, x_2 = 2$$

$$Z = 2x_1 + x_2 = 2(4) + 2 = 8 + 2 = 10$$

$$Z = 10$$

Two-phase simplex method.

Use two-phase simplex method to

maximize $Z = 3x_1 - x_2$ subject to the

Constraints.

$$2x_1 + x_2 \geq 2, \quad x_1 + 5x_2 \leq 14, \quad x_1, x_2 \geq 0.$$

Solu:-

$$\max Z = 3x_1 - x_2 + 0s_1 + 0s_2 + 0A_1 + 0A_2$$

$$2x_1 + x_2 - s_1 + A_1 = 2$$

$$x_1 + 5x_2 + s_2 + A_2 = 14$$

Phase-1:-

			x_1	x_2	s_1	s_2	s_3	A_1	A_2
C_B	y_B	x_B							
-1	A_1	2	(2)	1	-1	0	0	1	
0	S_2	14	1	5	0	1	0	0	1
0	S_3	14	0	0	0	0	1	0	0

$$Z_j = C_B x_j$$

$$Z_j - C_j$$

most negative -2, $\theta_{\min} = 1$

$$(\div 2) \quad 1 \quad 1 \quad \frac{1}{2} \quad -\frac{1}{2} \quad 0 \quad 0 \quad \frac{1}{2} \rightarrow (1)$$

$$2 \quad 1 \quad 3 \quad 0 \quad 1 \quad 0 \quad 0$$

$$1 \quad 1 \quad \frac{1}{2} \quad -\frac{1}{2} \quad 0 \quad 0 \quad \frac{1}{2}$$

$$(-) \quad (-) \quad (-) \quad (+) \quad (-) \quad (-) \quad (-)$$

$$1 \quad 0 \quad \frac{5}{2} \quad \frac{1}{2} \quad 1 \quad 0 \quad -\frac{1}{2}$$

$$\rightarrow (2)$$

$$4 \quad 0 \quad 1 \quad 0 \quad 0 \quad 1 \quad 0 \rightarrow (3)$$

$(C_j) \leftarrow C_j$									
C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3	A_1	
	x_1	1	1	$\frac{1}{2}$	$-\frac{1}{2}$	0	0	$\frac{1}{2}$	
	s_2	1	0	$\frac{5}{2}$	$\frac{1}{2}$	1	0	$-\frac{1}{2}$	
	s_3	4	0	1	0	0	1	0	

$$z_j = C_B x_i \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$z_j - C_j \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 1$$

phase - 2 $x = 3x_1 - x_2 + s_1 + s_2 + s_3$

	C_j		3	-1	0	0	0	
C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3	
3	x_1	1	1	$\frac{1}{2}$	$-\frac{1}{2}$	0	0	
0	s_2	1	0	$\frac{5}{2}$	$\frac{1}{2}$	1	0	
0	s_3	4	0	1	0	0	1	

$$z_j = C_B x_i \quad 3 \quad 3 \quad \frac{3}{2} \quad -\frac{3}{2} \quad 0 \quad 0 \quad 0 \quad \min = 2$$

$$z_j - C_j \quad 0 \quad 0 \quad \frac{5}{2} \quad -\frac{1}{2} \quad 0 \quad 0 \quad 0$$

most negative $-\frac{5}{2}$

$$\begin{array}{cccccc}
 1 & 0 & \frac{5}{2} & \frac{1}{2} & 1 & 0 \\
 (\div \frac{1}{2}) & \hline
 2 & 0 & 5 & 1 & 2 & 0 \rightarrow (2)
 \end{array}$$

$$\begin{array}{cccccc}
 1 & 1 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\
 \hline
 1 & 0 & \frac{5}{2} & \frac{1}{2} & 1 & 0
 \end{array}$$

$$\begin{array}{cccccc}
 2 & 0 & 1 & \frac{5}{2} & 0 & 1 & 0 \\
 \hline
 \rightarrow (1)
 \end{array}$$

$$\begin{array}{cccccc}
 0 & 0 & 4 & 0 & 0 & 1 & 0 & 0 & 0 & 1 \rightarrow (3)
 \end{array}$$

	C_j		3	-1	0	0	0
C_B	y_B	x_B	x_1	x_2	s_1	s_2	s_3
3	x_1	2	1	3	0	1	0
0	s_1	2	0	5	1	2	0
0	s_3	4	0	1	0	0	1

$$Z_j = C_B x_j \quad 6 \quad 3 \quad 0 \quad 0 \quad 3 \quad 0$$

$$Z_j - C_j \quad 0 \quad 10 \quad 3 \quad 5$$

Optimum $Z^* = 6$

$$x_1 = 3, x_2 = 0$$

subject to construct :-

$$\max Z = 3x_1 - x_2$$

$$= 3(2) - 0$$

min

$$Z^* = 6$$

2.

Consider the L.P.P

$$\max z = 2x_1 + 4x_2 + 4x_3 - 3x_4$$

$$\text{subject to } x_1 + x_2 + x_3 = 4$$

$$x_1 + 4x_2 + x_4 = 8$$

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

By using x_3 and x_4 as the starting variable

The optimum table is given by

Basis	solution	x_1	x_2	x_3	x_4
x_3	2	$\frac{3}{4}$	0	1	$-\frac{1}{4}$
x_2	2	$\frac{1}{4}$	1	0	$\frac{1}{4}$
z	16	2	0	0	3

write the dual problem and find its solution.
From the optimum primal table:

Solu :-

The dual problem is

$$\min z = 4w_1 + 8w_2$$

subject to

$$w_1 + w_2 \geq 2$$

$$w_1 + 4w_2 \geq 4$$

$$w_1 \geq 4$$

$$w_2 \geq -3$$

starting primal variable	x_3	x_4
corresponding net evaluation	0	3
dual constraint associated with starting primal variable	$w_1 - 4$	$w_2 - (-3)$

$$w_1 - 4 = 0$$

$$w_2 + 3 = 3$$

$$\therefore w_1 = 4$$

$$\therefore w_2 = 0$$

$$\min z = 4(4) + 8(0)$$

$$\min z = 16 = \max z$$

3. $\max z = 5x_1 + 2x_2 + 5x_3$

subject to $x_1 + 2x_2 + x_3 \leq a_1$, $5x_1 + 2x_3 \leq a_2$,

$x_1 + 4x_2 \leq a_3$

where a_1, a_2, a_3 are constants for specific value of a_1, a_2, a_3 the optimum solution is

Basis	Solution	x_1	x_2	x_3	x_4	x_5	x_6
x_2	100	b_1	1	0	$\frac{1}{2}$	$-\frac{1}{4}$	0
x_3	$\frac{a_2}{2}$	$\frac{a_2}{10}$	0	1	$\frac{b}{2}$	$\frac{1}{2}$	0
x_6	20	b_3	0	0	-2	1	1
z	1550	4	0	0	c_1	c_2	b

determine

i) The value of a_1, a_2, a_3 that yield the given optimum solution.

ii) The values of b_1, b_2, b_3 and c_1, c_2, c_3

in the optimum.

iii) The optimal dual solution.

Solu:-

Let primal variables

be x_1, x_2, x_3 and dual variables be w_1, w_2, w_3

$$i) b^{-1}b = x_B$$

$$\Rightarrow \begin{bmatrix} \frac{1}{2} & -\frac{1}{4} & 0 \\ 0 & \frac{1}{2} & 0 \\ -2 & 1 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 100 \\ 65 \\ 20 \end{bmatrix}$$

$$\frac{1}{2}a_1 - \frac{1}{4}a_2 = 100 \quad (1) - (1/2)(2) = 1$$

$$\frac{1}{2}a_2 = 65 \quad (2) \quad 1 - 0 - 1$$

$$-2a_1 + a_2 + a_3 = 20 \quad (3) - (1) = 4$$

Also

$$Z = CBXB = 1350$$

$$1350 = 5C_3 + 2000 \quad (P = 200)$$

$$5C_3 + 2000 = 1350 \quad Z = 5P + 20P + 10P$$

$$5C_3 = 1350 - 2000$$

$$\boxed{C_3 = 230}$$

$$\frac{1}{2}a_2 = 230 \quad 0.5P = 22 + 10P + 10P + 10P$$

$$a_2 = 230 \times 2$$

$$\boxed{a_2 = 460}$$

$$\frac{1}{2}a_1 - \frac{1}{4} \times 460 = 100 \quad \frac{115}{2} \times 460$$

$$\frac{1}{2}a_1 = 100 + 115$$

$$a_1 = 215 \times 2$$

$$\boxed{a_1 = 430}$$

$$-2(430) + 460 + a_3 = 20$$

$$-860 + 460 + a_3 = 20$$

$$-400 + a_3 = 20$$

$$a_3 = 20 + 400$$

$$\boxed{a_3 = 420}$$

ii) z-row

$$y = CBx - C_1$$

$$y = 2b_1 + 5b_3 = 7$$

$$2b_1 + 5b_3 = 7$$

$$C_1 = CBx_1 - C_1$$

$$= 1 - 0 = 1 \quad \boxed{C_1 = 1}$$

$$C_2 = CBx_2 - C_2$$

$$= -1/2 + 5/2 - 0 = 2$$

$$\boxed{C_2 = 2}$$

$$Z = 5x_1 + 2x_2 + 5x_3 + 0s_1 + 0s_2 + 0s_3$$

$$x_1 + 2x_2 + x_3 + s_1 = 430$$

$$3x_1 + 4x_2 + 2x_3 + s_2 = 460$$

$$x_1 + 4x_2 + 10x_3 + s_3 = 420$$

	C_j		3	2	5	0	0	0	
C_B	y_B	x_B	x_1	x_2	x_3	s_1	s_2	s_3	x_B/x_2
0	s_1	430	1	2	1	1	0	0	$430/1 = 430$
0	s_2	460	3	0	2	0	1	0	$460/2 = 230$
0	s_3	420	1	4	10	0	0	1	$420/4 = 105$

$$Z_j = CBx_j$$

$$Z_j = C_j$$

most negative = -5

(2) $\text{equ} \div 2$

$230 \quad \frac{3}{2} \quad 0 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0 \rightarrow (2)$

(3) $\Rightarrow 420 \quad 1 \quad 4 \quad 0 \quad 0 \quad 0 \quad 1 \rightarrow (3)$

(1) - (2)

$430 \quad 1 \quad 2 \quad 1 \quad 1 \quad 0 \quad 0$

$230 \quad \frac{3}{2} \quad 0 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0$
 $(-2) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-)$

$200 \quad -\frac{1}{2} \quad 2 \quad 0 \quad 1 \quad -\frac{1}{2} \quad 0 \rightarrow (1)$

		C_j		3	2	5	0	0	0	
				x_1	x_2	x_3	s_1	s_2	s_3	$\frac{x_B}{x_a}$
CB	y_B	x_B								
0	s_1	200	$\frac{1}{2}$	(2)	0	0	1	$-\frac{1}{2}$	0	$\frac{200}{2} = 100$
5	x_3	230	$\frac{3}{2}$	0	1	0	0	$\frac{1}{2}$	0	$\frac{230}{3} = 76.6$
0	s_3	420	1	4	0	0	0	0	1	$\frac{420}{4} = 105$

$Z_j = C_B x_i \quad 1150 \quad \frac{15}{2} \quad 0 \quad 5 \quad 0 \quad \frac{5}{2} \quad 0$

$Z_j - C_j \quad \frac{9}{2} \quad -2 \quad 0 \quad 0 \quad \frac{5}{2} \quad 0$
 most negative -2

(1) $200 \quad -\frac{1}{2} \quad 2 \quad 0 \quad 1 \quad -\frac{1}{2} \quad 0$

$\div 2 \quad 100 \quad \frac{1}{4} \quad 1 \quad 0 \quad \frac{1}{2} \quad -\frac{1}{4} \quad 0 \rightarrow (1)$

(3) $\Rightarrow 420 \quad 1 \quad 4 \quad 0 \quad 0 \quad 0 \quad 1$

$400 \quad -10 \quad 4 \quad 0 \quad 2 \quad -1 \quad 0$

$(-2) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-) \quad (-)$

$20 \quad 2 \quad 0 \quad 0 \quad 0 \quad -2 \quad 1 \rightarrow (3)$

(2) $\Rightarrow 230 \quad \frac{3}{2} \quad 0 \quad 1 \quad 0 \quad \frac{1}{2} \quad 0 \rightarrow (2)$

	C_j		3	2	5	0	0	0
C_B	x_B	x_B	x_1	x_2	x_3	s_1	s_2	s_3
2	x_2	100	$1/4$	1	0	$1/2$	$1/4$	0
5	x_3	250	$3/2$	0	1	0	$1/2$	0
0	s_3	20	2	0	0	-2	1	1

$$Z_j = C_B x_j \quad 1350 \quad 7 \quad 2 \quad 5 \quad 1 \quad 2 \quad 0$$

$$Z_j - C_j \quad 4 \quad 0 \quad 0 \quad 1 \quad 2 \quad 0$$

(ii) $b_1 = 1/4, b_2 = 3/2, b_3 = 2$

$$C_1 = 1, C_2 = 2, C_3 = 0$$

The dual problem is

$$\min z = w_1 + w_2 + w_3$$

subject to con

$$w_1 + 3w_2 + w_3 \geq 3$$

$$2w_2 + 0w_2 + 4w_3 \geq 2$$

$$w_1 + 2w_2 + 0w_3 \geq 5$$

starting primal variable	x_1	x_2	s_3
dual constraints	$w_1 - 0$	$w_2 - 0$	$w_3 - 0$
Net evaluation	C_1	C_2	0

$$C_1 = w_1 - 0 \Rightarrow w_1 = C_1 = 1$$

$$C_2 = w_2 - 0 \Rightarrow w_2 = C_2 = 2$$

$$0 - w_3 = 0 \Rightarrow w_3 = 0$$

ii) optimum dual solution is

$$\min z = a_1 w_1 + a_2 w_2$$

$$= 430 \times 1 + 460 \times 2$$

$$= 430 + 920 = 1350$$

II - unit - complete

(5 mark) Theorem: Dual of the dual is the primal.

Proof:

Let the primal LPP be

$$\max f(x) = z = CX$$

$$\text{sub to } AX \leq b$$

$$x \geq 0$$

By defn its dual is given by

$$\min f(w) = w = b^T w$$

sub to

$$A^T w \geq C$$

$$w \geq 0$$

The canonical form of the dual is given by

$$\max z = f(w) = -b^T w$$

sub to

$$-A^T w \leq -C$$

$$w \geq 0$$

Hence the dual of the dual is given by

$$\min h(y) = (-C^T)^T y$$

$$\text{sub to } (-A^T)^T y \geq (-b^T)^T$$

$$y \geq 0$$

$$\text{i) } \max h(y) = -(-C^T)^T y$$

$$\text{sub to } -Ay \geq -b$$

$$y \geq 0$$

$$\text{ie) Max } h(y) = cy$$

$$\text{sub to } Ay \leq b$$

$$y \geq 0$$

This L.P.P that is the dual of the dual problem is same as the primal problem
Hence the result.

Unit - III

Solution of a Transportation Problem

Problem

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1039. National oil company (NOC) has three refineries and four depots. Transportation cost per ton, capacities and requirements are given below.

	D_1	D_2	D_3	D_4	capacity (tons)
R_1	5	7	13	10	700
R_2	8	6	14	15	400
R_3	12	10	9	11	800
Requirement	200	600	700	400	

Determine optimum allocation of output.

Solution :-

$$C_{ij} \leq C$$

$$C_{ij} = C$$

$$C_{ij} < C$$

$$C_{ij} > C$$

North-west Corner Method:

	D_1	D_2	D_3	D_4	$\sum$
R_1	200 5	500 7	15	10	$700 - 200 = 500$
R_2	8	100 6	300 14	15	$400 - 100 = 300$
R_3	12	10	400 9	400 11	$800 - 400 = 400$
	200	600	700	400	1900

$$\sum a_i = \sum b_j = 1900 \text{ there exists a}$$

Feasible solution to the Transportation Problem

first allocation is made in the cell (1,1)

$$x_{11} = \min(700, 200) = 200$$

second allocation is made in the cell (1,2)

$$x_{12} = \min(700 - 200, 600) = 500$$

Third allocation is made in the cell (2,2)

$$x_{22} = \min(600 - 500, 400) = 100$$

Fourth allocation is made in the cell (2,3)

$$x_{23} = \min(400 - 100, 700) = 300$$

Fifth allocation is made in the cell (3,3)

$$x_{33} = \min(700 - 300, 800) = 400$$

Sixth allocation is made in the cell (3,4)

$$x_{34} = \min(800 - 400, 400) = 400$$

$$\min z = 5 \times 200 + 7 \times 500 + 6 \times 100 + 14 \times 300 +$$

$$9 \times 400 + 11 \times 400$$

$$= 1000 + 3500 + 600 + 4200 + 3600 + 4400$$

$$\min z = 17,300$$

Least cost method

	D_1	D_2	D_3	D_4
R_1	$\frac{200}{5}$	$\frac{200}{1}$	13	$\frac{300}{10}$
R_2	8	$\frac{400}{6}$	14	13
R_3	12	10	$\frac{700}{9}$	$\frac{100}{11}$

$$700 - 200 = 500 - 200 = 300$$

$$400$$

$$800 - 700 = 100$$

$$x_{11} = 200, x_{12} = 200, x_{13} = 300, x_{14} = 0$$

$$x_{21} = 0, x_{22} = 400, x_{23} = 0, x_{24} = 0$$

$$\sum a_i = \sum b_j = 1900$$

The first allocation is made in the cell (1,1)

$$x_{11} = \min(700, 200) = 200$$

$$(1,2) \Rightarrow x_{12} = \min(600 - 400, 500) = 200$$

$$(1,3) \Rightarrow x_{13} = \min(500 - 200, 400) = 300$$

$$(2,2) = x_{22} = (400, 600) = 400$$

$$(3,3) = x_{33} = (700, 800) = 700$$

$$(3,4) = x_{34} = (800 - 700, 400 - 300) = 100$$

$$\min z = 5 \times 200 + 7 \times 200 + 10 \times 300 + 6 \times 400 +$$

$$9 \times 700 + 11 \times 100$$

$$= 1000 + 1400 + 3000 + 2400 + 6300 + 1100$$

$$\min z = 15,200$$

1001 obtain an initial basic feasible solution to the following transportation problem using the north-west corner rule:

	D	E	F	G	Available
A	11	15	17	14	250
B	16	18	14	10	300
C	21	24	15	10	400

Requirement 200 225 275 250

Solu:-

	D	E	F	G	
A	<u>200</u> 11	<u>50</u> 15	17	14	$250 - 200 = 50$
B	16	<u>175</u> 18	<u>125</u> 14	10	$300 - 175 = 125$
C	21	24	<u>150</u> 15	<u>250</u> 10	$400 - 150 = 250$
b_j	200	225 -50 = 175	275 -125 = 150	250	

$$\sum_i a_i = \sum_j b_j = 950$$

The first allocation is made in the cell (1,1)

$$x_{11} = \min(250, 200) = 200$$

The second allocation is made in the cell (1,2)

$$x_{12} = \min(250 - 200, 225) = 50$$

The third allocation is made in the cell (2,2)

$$x_{22} = \min(300, 225 - 50) = 175$$

The fourth allocation is made in the cell (2,3)

$$x_{23} = \min(300 - 175, 275) = 125$$

The Fifth allocation is made in the cell (3,3)

$$x_{33} = \min(400, 275 - 125) = 150$$

The sixth allocation is made in the cell (3,4)

$$x_{34} = \min(400 - 150, 250) = 250$$

$$\begin{aligned} \min z &= 11 \times 200 + 13 \times 50 + 18 \times 175 + 14 \times 125 + 13 \times 150 \\ &\quad + 10 \times 250 \\ &= 2200 + 650 + 3150 + 1750 + 1950 + 2500 \\ &= 12200 \end{aligned}$$

Least Cost - Method

	D	E	F	G	
A	200/11	50/13	175/18	14/14	250 - 200 = 50
B	16/16	50/18	14/14	250/10	500 - 250 = 50
C	21/21	125/24	275/13	10/10	400 - 275 = 125
	200	225	275	250	
		-50	-50		
		175	225		

	D	E	F	G
A	200/11	50/13	175/18	14/14
B	16/16	50/18	14/14	250/10
C	21/21	125/24	275/13	10/10

$$\sum a_i = \sum b_i = 950$$

The first allocation is made in the cell (1,1)

$$x_{11} = \min(250, 200) = 200$$

The second allocation is made in the cell (1,2)

$$x_{12} = \min(250 - 200, 225) = 50$$

The third allocation is made in the cell (2,2)

$$x_{22} = \min(300 - 250, 225) = 50$$

The fourth allocation is made in the cell (2,4)

$$x_{24} = \min(250, 300) = 250$$

The fifth allocation is made in the cell (3,2)

$$x_{32} = \min(400 - 275, 175) = 125$$

The sixth allocation is made in the cell (3,3)

$$x_{33} = \min(400, 275) = 275$$

$$\min z = 11 \times 200 + 13 \times 50 + 18 \times 50 + 10 \times 250 + 24 \times 125 + 13 \times 275$$

$$= 2200 + 650 + 900 + 2500 + 3000 + 3575$$

$$= 12,825$$

$$op = 12,825$$

$$J = (d_1, p_1) = 11^x$$

1005. determine an initial basic feasible solution to

The following transportation

	D_1	D_2	D_3	D_4	Availability
O_1	5	3	6	2	19
O_2	4	7	9	1	37
O_3	3	4	7	5	34
Demand	16	18	31	25	

Solution:-
min

North-west Corner Method.

	D_1	D_2	D_3	D_4	
O_1	5 <u>16</u>	3 <u>3</u>	6	2	$19 - 16 = 3$
O_2	4	7 <u>15</u>	9 <u>22</u>	1	$37 - 15 = 22$
O_3	3	4	7 <u>9</u>	5 <u>25</u>	$34 - 9 = 25$
	16	18 <u>15</u>	31 <u>22</u>	25	

$$\sum_i a_i = \sum_j b_j = 90$$

The first allocation is made in the cell $(1,1)$

$$x_{11} = \min(19, 16) = 16$$

The second allocation is made in the cell $(1,2)$

$$x_{12} = \min(19 - 16, 18) = 3$$

The third allocation is made in the cell (2, 2)

$$x_{22} = \min(18-3, 37) = 15$$

The fourth allocation is made in the cell (2, 3)

$$x_{23} = \min(37-15, 31) = 22$$

The fifth allocation is made in the cell (3, 3)

$$x_{33} = \min(31-22, 34) = 9$$

The sixth allocation is made in the cell (3, 4)

$$x_{34} = \min(34-9, 25) = 25$$

$$\begin{aligned} \min z &= 16 \times 5 + 3 \times 3 + 15 \times 7 + 9 \times 22 + 9 \times 7 + 5 \times 25 \\ &= 80 + 9 + 105 + 198 + 63 + 125 \\ &= 580. \end{aligned}$$

Least-cost method

	D ₁	D ₂	D ₃	D ₄	
O ₁	5	$\frac{18}{3}$	$\frac{1}{6}$	2	19-18=1
O ₂	4	7	$\frac{12}{9}$	$\frac{25}{1}$	37-25=12
O ₃	$\frac{16}{3}$	4	$\frac{18}{7}$	5	34-16=18

$$\begin{aligned} 16 \quad 18 \quad 31-1 \quad 25 \\ = 30-18 \\ = 12 \end{aligned}$$

$$\sum a_i = \sum b_j = 90$$

2. determine an initial basic feasible solution to the following transportation

Source	Destination				
	1	2	3	4	
1	20	22	17	4	120
2	24	37	9	7	70
3	32	37	20	15	50
Requirement	60	40	30	110	240

Soln:-

North-west Corner Method

	D ₁	D ₂	D ₃	D ₄	
1	60	40	20	0	120 - 60 = 60 - 40 = 20
2	24	37	10	60	70 - 10 = 60
3	32	37	20	15	50
	60	40	30	110 - 60 = 50	

$$\sum_i a_i = \sum_j b_j = 240$$

The First allocation is made in the cell (1,1)

$$x_{11} = \min(120, 60) = 60$$

The second allocation is made in the cell (1,2)

$$x_{12} = \min(120 - 60, 40) = 40$$

The Third allocation is made in the cell (1,3)

$$x_{13} = \min(60 - 40, 30) = 20$$

The Fourth allocation is made in the cell (3,3)

$$x_{23} = \min(50-20, 70) = 10$$

The Fifth allocation is made in the cell (2,4)

$$x_{24} = \min(70-10, 110) = 60$$

The Sixth allocation is made in the cell (3,4)

$$x_{34} = \min(110-60, 50) = 50$$

$$\min z = 20 \times 60 + 22 \times 40 + 17 \times 20 + 9 \times 10 + 7 \times 60 + 15 \times 50$$

$$= 1200 + 880 + 340 + 90 + 420 + 750$$

$$\min z = 3680$$

Least Cost - Method

$D_1 \quad D_2 \quad D_3 \quad D_4$

	<u>110</u>			<u>110</u>
1	20	22	17	4
2	<u>140</u>		<u>30</u>	
3	<u>110</u>	<u>140</u>		

$$120 - 110 = 10$$

$$70 - 30 = 40$$

$$50 - 10 = 40$$

$$60 - 10 = 50$$

$$50 - 40 = 10$$

$$= 10$$

$$\sum a_i = \sum b_i = 240$$

$D_1 \quad D_2 \quad D_3 \quad D_4$

	<u>110</u>			<u>110</u>
1	20	22	17	4
2	<u>140</u>		<u>30</u>	
3	<u>110</u>	<u>140</u>		

$$10$$

$$40$$

$$40$$

$$30 \quad 110$$

$$\min Z = 20 \times 10 + 4 \times 110 + 24 \times 40 + 9 \times 30 \\ + 32 \times 10 + 37 \times 40$$

$$= 200 + 440 + 960 + 270 + 320 +$$

$$1480$$

$$= 3670$$

3. determine an initial basic feasible solu to the following transportation

ware house	Stores				Availability
	I	II	III	IV	
A	5	1	5	3	34
B	3	5	5	4	15
C	6	4	3	3	12
D	4	1	4	2	11
Requirement	21	25	17	17	80

Solu:-

North West Corner - Method.

I II III IV

	I	II	III	IV
A	5	21	13	3
B	3	5	5	4
C	6	4	4	3
D	4	-1	4	2

$$34 - 21 = 13$$

$$15 - 12 = 3$$

$$12$$

$$19 - 2 = 17$$

$$\begin{array}{r} 21 \\ 25 \\ -13 \\ \hline =12 \end{array} \quad \begin{array}{r} 17.5 \\ 17 \\ -12 \\ \hline =5 \end{array}$$

$$\sum_i a_i = \sum_j b_j = 80$$

The first allocation is made in the cell (1,1)

$$x_{11} = \min(34, 21) = 21$$

The second allocation is made in the cell (1,2)

$$x_{12} = \min(34 - 21, 25) = 13$$

The third allocation is made in the cell (2,3)

$$x_{23} = \min(25 - 13, 15) = 12$$

The fourth allocation is made in the cell (2,5)

$$x_{25} = \min(15 - 12, 17) = 3$$

The fifth allocation is made in the cell (3,5)

$$x_{35} = \min(12, 14) = 12$$

The sixth allocation is made in the cell (4,5)

$$x_{45} = \min(14 - 12, 19) = 2$$

The seventh allocation is made in the cell (4,4)

$$x_{44} = \min(19 - 2, 17) = 17$$

$$\min Z = 5 \times 21 + 1 \times 15 + 12 \times 3 + 5 \times 3 + 12 \times 4 + 4 \times 2 + 17 \times 2$$

$$= 105 + 15 + 36 + 15 + 48 + 8 + 34$$

$$\min Z = 259$$

Least cost - Method.

	I	II	III	IV
A	5	1	3	5
B	3	3	5	4
C	6	4	4	3
D	4	-	4	2

$$34 - 6 = 28 \div 17 = 11$$

$$15$$

$$12 - 6 = 6$$

$$19 - 1 = 18$$

$$\begin{array}{l} 21 - 15 = 6 \\ 25 - 19 = 6 \\ 17 - 17 = 0 \end{array}$$

1

	I	II	III	IV
A	5	1	3	5
B	3	3	5	4
C	6	4	4	3
D	4	-	4	2

$$34$$

$$15$$

$$12$$

$$19$$

$$\begin{array}{l} 21 \\ 25 \\ 17 \\ 17 \end{array}$$

$$\sum a_i = \sum b_i = 80$$

$$\min z = 1 \times 25 + 3 \times 9 + 4 \times 8 + 6 \times 4 + 2 \times 17 + 4 \times 2 + 15 \times 3$$

$$= 25 + 27 + 32 + 24 + 34 + 8 + 45$$

$$\min z = 195$$

$$\min z = 1 \times 6 + 3 \times 17 + 3 \times 11 + 15 \times 3 + 6 \times 6 + 6 \times 3 + (-1) \times 19 +$$

$$= 6 + 51 + 33 + 45 + 36 + 18 + (-19)$$

$$= 170$$

ware house

4. Factories	w_1	w_2	w_3	w_4	w_5	Availability
F_1	20	28	32	55	70	50
F_2	48	36	40	44	48	100
F_3	55	55	22	45	48	150
Requirement	100	70	50	40	40	300

Solu:-

North-west method.

	W_1	W_2	W_3	W_4	W_5	
F_1	20	28	32	55	70	50
F_2	48	36	40	44	48	$100 - 50 = 50$
F_3	35	55	22	45	48	$150 - 20 - 130 - 50 = 80 - 40 = 40$
	100	$70 - 50 = 20$	50	$40 = 40$		

$$\sum_i a_i = \sum_j b_j = 300$$

The first allocation is made in the cell (1,1)

$$x_{11} = \min(50, 100) = 50$$

The second allocation is made in the cell (2,1)

$$x_{21} = \min(100 - 50, 100) = 50$$

The third allocation is made in the cell (2,2)

$$x_{22} = \min(100 - 50, 70) = 50$$

The fourth allocation is made in the cell (3,2)

$$x_{32} = \min(70 - 50, 150) = 20$$

The fifth allocation is made in the cell (3,3)

$$x_{33} = \min(150 - 20, 50) = 50$$

The sixth allocation is made in the cell (3,4)

$$x_{34} = \min(150 - 50, 80) = 40$$

The seventh allocation is made in the cell (3,5)

$$x_{35} = \min(80 - 40, 40) = 40$$

$$\begin{aligned} \min Z &= 50 \times 20 + 50 \times 48 + 50 \times 36 + 20 \times 55 + 50 \times 22 + \\ &\quad 45 \times 40 + 40 \times 48 \\ &= 1000 + 2400 + 1800 + 1100 + 1100 + 1800 + \\ &\quad 1920 \end{aligned}$$

$$\text{C.P.} = 11,120$$

Least - cost Method.

	W_1	W_2	W_3	W_4	W_5	
F_1	20	28	32	55	70	50
F_2	48	36	40	44	48	100-70 =30
F_3	35	55	22	45	48	150-50 =100-50 =50- =40
	100-50 =50	70	50	40	40	

$$\sum a_i = \sum b_i = 300$$

$$\begin{aligned} \min Z &= 20 \times 50 + 36 \times 70 + 44 \times 50 + 35 \times 50 + 22 \times 50 + 45 \times 40 \\ &\quad + 48 \times 40 \\ &= 1000 + 2520 + 2200 + 1750 + 1100 + 1800 + 1920 \\ &= 10,060 \end{aligned}$$

5. M_1 M_2 M_3 M_4 supply

F_1 4 6 8 15 1500

F_2 15 11 8 1400

F_3 4 4 10 15 1500

F_4 9 11 15 15 500

Required
ment 250 1550 1050 200

Solu:-

	M ₁	M ₂	M ₃	M ₄	M ₅	
F ₁	250 4	250 6	8	13	0	500 250 = 250
F ₂	13	11	10	8	0	100 100 - 100 = 0 - 1.050 = -598.95 200 - 398.95
F ₃	4	4	10	13	0	300 500
F ₄	9	11	13	3	5	500 1500
	250	350	1050	200	1198.95	
		250 = 100		398.95 = 800 - 300 = 500		

$$\sum a_i = \sum b_j$$

The first allocation is made in the cell (1,1)

$$x_{11} = \min(500, 250) = 250$$

$$x_{12} = \min(500 - 250, 350) = 250$$

$$x_{22} = \min(350 - 250, 100) = 100$$

$$x_{23} = \min(100 - 100, 1.050) = 1.050$$

$$x_{33} = \min(60 - 1.050, 200) = 200$$

$$x_{35} = \min(598.95 - 200, 1198.95) = 398.95$$

$$x_{55} = \min(1198.95 - 398.95, 300) = 300$$

$$x_{45} = \min(800 - 300, 500) = 500$$

0 2 2 1 0 0 0
 2 2 2 1 0 0 0
 2 0 0 1 0 0 0
 2 0 0 1 0 0 0
 2 0 0 1 0 0 0

D E F G.

A	5	3	6	2	250	(1)
B	4	7	9	1	300-250 (3)	
C	3	4	7	5	400	(1)

200 225 275 250
(1) (1) (1) (1)

Ques 1) The first difference between is made in the cell

5	3	6	250 (2)
50	7	9	50 (3)
3	4	7	400 (1)

200-50 225 275
= 150 (1) (1) (1)

5	3	6	250 (2)
150	3	4	400-150 (1)
			= 250

150 225 275
(2) (1) (1)

225	
3	6
4	7

$$250 - 225 = 25 \quad (3)$$

$$250 \quad (3)$$

225 275
(1) (1)

25	25
6	
7	250

275-25
250

250

	w_1	w_2	w_3	w_4	w_5	
F_1	20	28	32	55	70	50 (8)
F_2	48	36	40	44	25	100-40 =60 (11)
F_3	35	55	22	45	48	150 (13)
	100	70	50	40	40	
	(15)	(8)	(10)	(1)	(23)	

	w_1	w_2	w_3	w_4	
	20	28	32	55	50 (8)
	48	36	40	44	60 (4)
	35	55	22	45	150 (13)
	100-50 =50	70	50	40	
	(15)	(8)	(10)	(11)	

	w_1	w_2	w_3	w_4	
	48	36	40	44	60 (4)
	35	55	22	45	150 (13)
	50	70-60 =10	50	40	
	(13)	(19)	(18)	(1)	

	w_1	w_2	w_3	w_4	
	35	55	22	45	150-50=100

	w_1	w_2	w_3	w_4	
	50	10	50	40	

	w_1	w_2	w_3	w_4	
	55	55	45	100-50 =50	
	50	10	40	50	

$$\text{Min } Z = 40 \times 25 + 50 \times 25 + 60 \times 36 + 50 \times 22 + 50 \times 35 + 40 \times 45 + 10 \times 55 = 9,360.$$

3.

I II III IV

A	5	1	3	3	34 (2)
B	3	3	5	4	215 (0)
C	6	4	4	3	0112 (1)
D	4	-1	4	2	019 (5)

$$\begin{aligned}
 & 2) \quad 25 - 19 = 6 \\
 & (1) \quad (2) \quad (1) \quad (1)
 \end{aligned}$$

5	1	3	3	34 (2)
15				15 (0)
3	3	5	4	12 (1)
6	4	4	3	

$$\begin{aligned}
 & 2) -6 \quad 6 \quad 17 \quad 17 \\
 & = 6 \\
 & (2) \quad (2) \quad (1) \quad (0)
 \end{aligned}$$

5	16	3	3	34-6 = 28 (2)
6	4	4	3	12 (1)

$$\begin{aligned}
 & 6 \quad 6 \quad 17 \quad 17 \\
 & (1) \quad (5) \quad (1) \quad (0)
 \end{aligned}$$

6	5	3	3	28-6=22 (0)
6	4	3		12 (1)

$$\begin{aligned}
 & 6 \quad 17 \quad 17 \\
 & (1) \quad (1) \quad (0)
 \end{aligned}$$

17		3		22-17=5 (0)
	4	3		12 (1)

$$\begin{aligned}
 & 17 \quad 17 \\
 & (1) \quad (0)
 \end{aligned}$$

5	5	5
		3

$$\begin{aligned}
 & 5 \\
 & 12
 \end{aligned}$$

12	12
3	
	12

$$\begin{aligned}
 & 17-5 \\
 & = 12 \\
 & (0)
 \end{aligned}$$

$$\begin{aligned}
 \min Z &= 19 \times (-1) + 15 \times 3 + 6 \times 1 + 6 \times 5 + 17 \times 3 + 5 \times 3 \\
 &+ 12 \times 3
 \end{aligned}$$

$$Z = 164$$

TRANSPORTATION ALGORITHM (MODI Method)

1011

Given $x_{13} = 50$ units, $x_{14} = 20$ units, $x_{21} = 55$ units, $x_{31} = 30$ units, $x_{32} = 35$ units and $x_{34} = 25$ units, it is an optimal solution to the transportation problem.

6	1	9	3	70
11	5	2	8	55
10	12	4	7	90

Available units

Requirement units 85 35 50 45

If not modify is to obtain a better feasible solution

Solution:-

6	1	<u>50</u> 9	<u>20</u> 3	70	u_1
<u>55</u> 11	5	2	8	55	u_2
<u>30</u> 10	<u>35</u> 12	4	<u>25</u> 7	90	u_3
85	35	50	45		
v_1	v_2	v_3	v_4		

The equation $u_i + v_j = c_{ij}$ assume that $u_3 = 0$

$$\begin{array}{l|l|l}
 u_3 + v_1 = c_{31} & u_3 + v_2 = c_{32} & u_3 + v_4 = c_{34} \\
 0 + v_1 = 10 & 0 + v_2 = 12 & 0 + v_4 = 7 \\
 \boxed{v_1 = 10} & \boxed{v_2 = 12} & \boxed{v_4 = 7}
 \end{array}$$

step-3

$$u_1 + v_4 = c_{14} = 7$$

$$u_1 + 7 = 3$$

$$u_1 = 3 - 7$$

$$\boxed{u_1 = -4}$$

$$u_2 + v_1 = c_{21} = 10$$

$$u_2 + 10 = 11$$

$$u_2 = 11 - 10$$

$$\boxed{u_2 = 1}$$

$$u_1 + v_3 = c_{13} = 15$$

$$-4 + v_3 = 9$$

$$v_3 = 9 + 4$$

$$\boxed{v_3 = 13}$$

$$\boxed{u_3 = 0}$$

step-4

$$z_{ij} - c_{ij} = u_i + v_j - c_{ij}$$

$$z_{11} - c_{11} = u_1 + v_1 - c_{11} = -4 + 10 - 6 = 0$$

$$z_{12} - c_{12} = u_1 + v_2 - c_{12} = -4 + 12 - 1 = -5 + 12 = 7$$

$$z_{22} - c_{22} = u_2 + v_2 - c_{22} = 1 + 12 - 15 = 13 - 15 = -8$$

$$z_{23} - c_{23} = u_2 + v_3 - c_{23} = 1 + 13 - 15 = 13 - 15 = -2$$

$$z_{24} - c_{24} = u_2 + v_4 - c_{24} = 1 + 7 - 8 = 0$$

$$z_{53} - c_{53} = u_5 + v_3 - c_{53} = 0 + 13 - 4 = 9$$

step-5

since all $z_{ij} - c_{ij} \geq 0$

The current basic feasible solution is no optimum.

			50	-0	20	0
0	6	7	1	9	3	-4
55	-0					
	11	8	5	12	2	0
30		35				8
0	10		12	9	4	0

V_j 10 12 13 7

All non basic is not ≤ 0

$\theta = \min \{25, 55, 50\}$ is ≥ 0 see we form loop

$$\theta = \min \{25, 55, 50\}$$

$$\theta = 25$$

	6	1	25	45	
50			25		
11		5	2	8	
55	35				
10	12	4	7		
v_1	v_2	v_3	v_4		

$$v_4 = 0$$

$$u_i + v_j = c_{ij}$$

$$u_1 + v_4 = c_{14}$$

$$u_2 + v_4 = c_{24}$$

$$u_3 + v_4 = c_{34}$$

$$u_1 + 0 = 3$$

$$u_2 + 0 = 8$$

$$u_3 + 0 = 7$$

$$u_1 = 3$$

$$u_2 = 8$$

$$u_3 = 7$$

$$v_1 + u_1 = c_{11} = v_1 + 3 = 6, v_1 = 6 - 3, v_1 = 3$$

$$v_2 + u_2 = c_{22} = v_2 + 8 = 5, v_2 = 5 - 8, v_2 = -3$$

$$v_3 + u_3 = c_{33} = v_3 + 7 = 4, v_3 = 4 - 7, v_3 = -3$$

$$z_{ij} = c_{ij} - u_i - v_j$$

$$z_{11} = c_{11} - u_1 - v_1 = 6 - 3 - 3 = 0$$

$$z_{12} = c_{12} - u_1 - v_2 = 1 - 3 - (-3) = 1$$

$$z_{13} = c_{13} - u_1 - v_3 = 2 - 3 - (-3) = 2$$

$$Z_{12} - C_{12} = u_1 + v_2 - C_{12} = 3 - 3 - 1 = -1$$

$$\begin{aligned} Z_{22} - C_{22} &= u_2 + v_2 - C_{22} \\ &= 8 - 3 - 5 \\ &= 0 \end{aligned}$$

$$\begin{aligned} Z_{24} - C_{24} &= u_2 + v_4 - C_{24} \\ &= 8 + 0 - 8 \\ &= 0 \end{aligned}$$

$$\begin{aligned} Z_{33} - C_{33} &= u_3 + v_3 - C_{33} \\ &= 7 - 3 - 4 = 0 \end{aligned}$$

$$\begin{aligned} Z_{34} - C_{34} &= u_3 + v_4 - C_{34} \\ &= 7 + 0 - 7 \\ &= 0 \end{aligned}$$

			25	45	
0	6	-1	1	9	3
30			25		8
	11	0	5	2	0
55		35			7
	10	12	0	4	0
3		-3	-3	0	

The optimum soln

$$x_{13} = 25, x_{14} = 45, x_{21} = 30, x_{23} = 25,$$

$$x_{31} = 55, x_{32} = 35$$

$$\begin{aligned} \min &= 30(11) + 25(2) + 25(9) + 45(3) + 55(10) + \\ &\quad 35(12) \\ &= 1710 \end{aligned}$$

1010. Find the starting in the following transportation problem by Vogel's Approximation method.

Also obtain the optimum solution

	D ₁	D ₂	D ₃	D ₄	supply
S ₁	3	7	6	4	5
S ₂	2	4	5	2	3
S ₃	4	3	8	5	3
Demand.	3	3	2	2	

solution:

<u>3</u>	7	6	<u>4</u>	5 (1) (1) (1) u_1
2	4	<u>5</u>	<u>2</u>	2 (0) - - u_2
4	<u>3</u>	8	<u>5</u>	3 (1) (1) - u_3
3	3	2	2	
(1)	(1)	(3) - (2)		
(1)	(4)	-	(1)	
v_1	v_2	v_3	v_4	

$$u_i \quad (i=1, 2, 3)$$

$$v_j \quad (j=1, 2, 3, 4)$$

$$u_i + v_j = c_{ij}$$

$$v_4 = 0$$

$$Z = 210 - 215$$

Step-3

$$u_i + v_j = c_{ij}$$

$$u_1 + v_4 = c_{14}$$

$$u_1 + 0 = 4$$

$$\boxed{u_1 = 4}$$

$$u_2 + v_4 = c_{24}$$

$$u_2 + 0 = 2$$

$$\boxed{u_2 = 2}$$

$$u_3 + v_4 = c_{34}$$

$$u_3 + 0 = 5$$

$$\boxed{u_3 = 5}$$

Given u_1 , u_2 and u_3 values of v_1 , v_2 , v_3 can be made calculated as shown below.

$$u_1 + v_1 = c_{11}$$

$$4 + v_1 = 3$$

$$v_1 = 3 - 4$$

$$\boxed{v_1 = -1}$$

$$u_2 + v_3 = c_{23}$$

$$2 + v_3 = 3$$

$$v_3 = 3 - 2$$

$$\boxed{v_3 = 1}$$

$$u_3 + v_2 = c_{32}$$

$$5 + v_2 = 3$$

$$v_2 = 3 - 5$$

$$\boxed{v_2 = -2}$$

Step-4

The net evaluations for each of the unoccupied cells are now determined.

$$z_{ij} - c_{ij} = u_i + v_j - c_{ij}$$

$$z_{12} - c_{12} = u_1 + v_2 - c_{12}$$

$$= 4 - 2 - 7$$

$$= 4 - 9$$

$$\boxed{z_{12} - c_{12} = -5}$$

$$Z_{13} - C_{13} = u_1 + v_3 - C_{13} = 4 + 1 - 6 = 5 - 6 = -1$$

$$Z_{21} - C_{21} = u_2 + v_1 - C_{21} = 2 - 1 - 2 = -1$$

$$Z_{22} - C_{22} = u_2 + v_2 - C_{22} = 2 - 2 - 4 = 2 - 6 = -4$$

$$Z_{31} - C_{31} = u_3 + v_1 - C_{31} = 5 - 1 - 4 = 5 - 5 = 0$$

$$Z_{33} - C_{33} = u_3 + v_3 - C_{33} = 5 + 1 - 8 = 6 - 8 = -2$$

Step-5

Since all $z_{ij} - c_{ij} \leq 0$

The current basic feasible solution is an optimum one.

	D_1	D_2	D_3	D_4	u_i
S_1	3	5	6	4	4
S_2	2	4	3	2	2
S_3	4	3	8	5	5
v_j	-1	-2	1	0	

The optimum solution is

$$x_{11} = 3, \quad x_{14} = 2, \quad x_{23} = 2, \quad x_{24} = 2$$

$$x_{32} = 3, \quad x_{34} = 2$$

The transportation cost associated with the optimum schedule is.

$$3 \times 3 + 2 \times 4 + 2 \times 3 + 2 \times E_1 + 3 \times 3 + 5 \times E_2$$

$$9 + 8 + 6 + 2E_1 + 9 + 5E_2$$

$$32 + 2E_1 + 5E_2$$

275

1052.

Solve the following transportation problem.

TO.

	9	12	9	6	9	10	5
from.	7	3	7	7	5	5	6
	6	5	9	11	3	11	2
	6	8	11	2	2	10	9
	4	4	6	2	4	2	22

Solu:

C_{11}	9	12	9	6	9	10	5	u_1
								$(3)(3)(0)(0)$
C_{12}	7	3	7	7	5	5	6	u_2
								$6-2=4$
								$(2)(2)(2)(4)$
C_{21}	6	5	9	11	3	11	2	u_3
								$2-1=1$
								$(2)(2)(2)(0)$
C_{22}	6	8	11	2	2	10	9	u_4
								$9-2=7-4=3$
								$(0)(0)(4)(1)$
u_1	4-3	4	6-1	2	4	4	2	v_1
	$(0)=1$	$(2)=2$	$(2)=5$	(4)	(1)	(5)	(6)	
	(2)	(2)	(2)	(4)	(1)	-	-	
	(0)	(2)	(2)	-	(1)	-	-	
	(0)	(2)	(2)	-	-	-	-	

The equation $u_i + v_j = c_{ij}$ assume that

$$u_4 = 0$$

step-2

$$\begin{array}{l|l|l} u_4 + v_1 = c_{41} & u_4 + v_2 = c_{42} & u_4 + v_3 = c_{43} \\ 0 + v_1 = 6 & 0 + v_2 = 8 & 0 + v_3 = 11 \\ \boxed{v_1 = 6} & \boxed{v_2 = 8} & \boxed{v_3 = 11} \end{array}$$

$$\begin{array}{l|l|l} u_4 + v_4 = c_{44} & u_4 + v_5 = c_{45} & u_4 + v_6 = c_{46} \\ 0 + v_4 = 2 & 0 + v_5 = 2 & 0 + v_6 = 10 \\ \boxed{v_4 = 2} & \boxed{v_5 = 2} & \boxed{v_6 = 10} \end{array}$$

step-3

$$\begin{array}{l|l|l} u_3 + v_1 = c_{31} & u_3 + v_5 = c_{35} & u_1 + v_3 = c_{13} \\ u_3 + 6 = 6 & 0 + v_5 = 9 & u_1 + 9 = 9 \\ \boxed{u_3 = 0} & \boxed{v_5 = 9} & \boxed{u_1 = 0} \end{array}$$

$$\begin{array}{l|l} u_2 + v_6 = c_{26} & u_2 + v_2 = c_{22} \\ u_2 + 10 = 5 & -5 + v_2 = 3 \\ u_2 = 5 - 10 & v_2 = 3 + 5 \\ \boxed{u_2 = -5} & \boxed{v_2 = 8} \end{array}$$

Assignment Problem

"D.R. produces an integrated solution for the good of entire organization and not just to effect local improvement"

11.1. INTRODUCTION

The assignment problem is a special case of the transportation problem in which the objective is to assign a number of resources to the equal number of activities at a minimum cost (or maximum profit).

Assignment problem is completely degenerate form of a transportation problem. The unit available at each origin (resource) and units demanded at each destination (activity) are all equal to one. This means exactly one occupied cell in each row and each column of the transportation table, only a occupied (basic) cells in place of the required $n + n - 1 = (2n - 1)$.

11.2. MATHEMATICAL FORMULATION OF THE PROBLEM

Consider a problem of assignment of n resources (workers) to n activities (jobs) so as to minimize overall cost or time in such a way that each resource can associate with one and only one job. If cost (or effectiveness) matrix (c_{ij}) is given as under:

		Activity				Available
		A_1	A_2	...	A_n	
Resource	R_1	c_{11}	c_{12}	...	c_{1n}	1
	R_2	c_{21}	c_{22}	...	c_{2n}	1
	...	...	...	...	...	...
	R_n	c_{n1}	c_{n2}	...	c_{nn}	1
Required		1	1	...	1	

The cost matrix is same as that of a transportation problem except that availability at each of origin and the requirement at each of the destinations is unity (due to the fact that assignments are on a one-to-one basis).

Let x_{ij} denote the assignment of i th resource to j th activity, such that

$$x_{ij} = \begin{cases} 1, & \text{if resource } i \text{ is assigned to activity } j \\ 0, & \text{otherwise} \end{cases}$$

Then, the mathematical formulation of the assignment problem is

Minimize $z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij}$ subject to the constraints :

$$\sum_{j=1}^n x_{ij} = 1 \quad \text{and} \quad \sum_{i=1}^n x_{ij} = 1; \quad x_{ij} = 0 \text{ or } 1$$

for all $i = 1, 2, \dots, n$ and $j = 1, 2, \dots, n$

Note. In the above statement c_{ij} is the cost associated with assigning the resource to j th activity.

Illustration. Given below is an assignment problem, write it as a transportation problem

	A_1	A_2	A_3
R_1	1	2	3
R_2	4	5	1
R_3	2	1	4

Answer. Let x_{ij} denote the assignment of R_i ($i = 1, 2, 3$) to A_j ($j = 1, 2, 3$), such that

$$x_{ij} = \begin{cases} 1, & \text{if } R_i \text{ is assigned to } A_j \\ 0, & \text{otherwise} \end{cases}$$

Then the transportation problem is :

Minimize $z = 1x_{11} + 2x_{12} + 3x_{13} + 4x_{21} + 5x_{22} + 1x_{23} + 2x_{31} + 1x_{32} + 4x_{33}$

subject to the constraints :

$$\begin{aligned} \left. \begin{aligned} x_{11} + x_{12} + x_{13} &= 1 \\ x_{21} + x_{22} + x_{23} &= 1 \\ x_{31} + x_{32} + x_{33} &= 1 \end{aligned} \right\}, \quad \left. \begin{aligned} x_{11} + x_{21} + x_{31} &= 1 \\ x_{12} + x_{22} + x_{32} &= 1 \\ x_{13} + x_{23} + x_{33} &= 1 \end{aligned} \right\}, \\ x_{ij} = 0 \text{ or } 1 \quad \text{for } i = 1, 2, 3 \text{ and } j = 1, 2, 3 \end{aligned}$$

Theorem 11-1 (Reduction Theorem). In an assignment problem, if we add or subtract constant to every element of any row (or column) of the cost matrix $[c_{ij}]$, then an assignment minimizes the total cost on one matrix also minimizes the total cost on the other matrix. In words, if $x_{ij} = x_{ij}^*$ minimizes

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \quad \text{with} \quad \sum_{i=1}^n x_{ij} = 1, \quad \sum_{j=1}^n x_{ij} = 1; \quad x_{ij} = 0 \text{ or } 1$$

then x_{ij}^* also minimizes $z' = \sum_{i=1}^n \sum_{j=1}^n c'_{ij} x_{ij}$, where $c'_{ij} = c_{ij} - u_i - v_j$ for all $i, j = 1, 2, \dots, n$, u_i, v_j are some real numbers.

Proof. We write

$$\begin{aligned} z' &= \sum_{i=1}^n \sum_{j=1}^n c'_{ij} x_{ij} = \sum_{i=1}^n \sum_{j=1}^n (c_{ij} - u_i - v_j) x_{ij} \\ &= \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} - \sum_{i=1}^n u_i \sum_{j=1}^n x_{ij} - \sum_{j=1}^n v_j \sum_{i=1}^n x_{ij} \\ &= z - \sum_{i=1}^n u_i - \sum_{j=1}^n v_j \end{aligned}$$

since $\sum_{i=1}^n \sum_{j=1}^n x_{ij} = \sum_{j=1}^n \sum_{i=1}^n x_{ij} = 1$

This shows that the minimization of the new objective function z' yields the same solution minimization of original objective function z , because $\sum u_i$ and $\sum v_j$ are independent of x_{ij} .

Then, the mathematical formulation of the assignment problem is

Minimize $z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij}$ subject to the constraints :

$$\sum_{j=1}^n x_{ij} = 1 \quad \text{and} \quad \sum_{i=1}^n x_{ij} = 1; \quad x_{ij} = 0 \text{ or } 1$$

for all $i = 1, 2, \dots, n$ and $j = 1, 2, \dots, n$

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Answer. Let x_{ij} denote the assignment of R_i ($i = 1, 2, 3$) to A_j ($j = 1, 2, 3$), such that

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Then the transportation problem is :

Minimize $z = 1x_{11} + 2x_{12} + 3x_{13} + 4x_{21} + 5x_{22} + 1x_{23} + 2x_{31} + 1x_{32} + 4x_{33}$

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Proof. We write

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since $\sum_{i=1}^n \sum_{j=1}^n x_{ij} = \sum_{j=1}^n \sum_{i=1}^n x_{ij} = 1$

This shows that the minimization of the new objective function z' yields the same solution minimization of original objective function z , because $\sum u_i$ and $\sum v_j$ are independent of x_{ij} .

Theorem 11-2 If $c_{ij} \geq 0$ such that minimum $\sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} = 0$, then x_{ij} provides an optimum assignment.

The proof is left as an exercise to the reader.

The above two theorems form the basis of Assignment Algorithm. By selecting suitable constants to be added to or subtracted from the elements of the cost matrix we can ensure that each $c_{ij}^* \geq 0$ and can produce at least one $c_{ij}^* = 0$ in each row and each column and try to make assignments from among these 0 positions. The assignment schedule will be optimal if there is exactly one assignment in each row and each column.

Remark: It may be noted that assignment problem is a variation of transportation problem with two characteristics in the cost matrix is a square matrix, and for the optimum solution for the problem would always be such that there would be only one assignment in a given row or column of the cost matrix.

11.3. SOLUTION METHODS OF ASSIGNMENT PROBLEM

An assignment problem can be solved using the following four methods:

1. **Complete Enumeration Method.** In this method, a list of all possible assignments among the given resources and activities is prepared. Then an assignment involving the minimum cost, time or distance (or maximum profit) is selected. It represents the optimum solution. In case there are more than one assignment patterns involving the same least cost, then they all represent the optimum solutions – the problem has multiple optima.

In general, if there are n jobs and n workers, there are $n!$ possible assignments. Thus, the total and evaluation of all the possible assignments is a simple matter when n is small. When n is large, the method is not very practical. For example, if there are 8 jobs and 8 workers, we have to evaluate a total of $8!$ or 40,320 assignments. The method, therefore, is not suitable for real world situations.

2. **Transportation Method.** Since an assignment problem is a special case of the transportation problem, it can be solved by transportation methods discussed in the previous chapter. However, even the feasible solution of a general assignment problem having a square payoff matrix of order n will have $m+n-1 = n+n-1 = 2n-1$ assignments or basic cells. But due to the special structure of this problem, any basic solution cannot have more than n assignments. Thus, the assignment problem is inherently degenerate. In order to remove degeneracy, $(n-1)$ dummy allocations will be required to proceed with the transportation method. However, because of the large number of dummy allocations in the solution, the transportation method becomes computationally inefficient for solving assignment problems.

3. **Simplex Method.** An assignment problem can be formulated as a transportation problem which, in turn, is itself a special case of an LPP. Accordingly, an assignment problem can be formulated as an LPP with integer valued variables and may be solved using a modified simplex method or otherwise. Here, the decision variables take only one of the two values: 1 or 0.

In general let

$$x_{ij} = \begin{cases} 1 & \text{if } i\text{th person is assigned } j\text{th job} \\ 0 & \text{if } i\text{th person is not assigned } j\text{th job} \end{cases}$$

The mathematical formulation of the assignment problem is a 0-1 integer linear programming problem which can be:

$$\begin{aligned} \text{Minimize } z &= \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \quad \text{subject to the constraints:} \\ x_{i1} + x_{i2} + \dots + x_{in} &= 1, & i &= 1, 2, \dots, n \\ x_{1j} + x_{2j} + \dots + x_{nj} &= 1, & j &= 1, 2, \dots, n \\ x_{ij} &= 0 \text{ or } 1 \text{ for all } i \text{ and } j \end{aligned}$$

Theorem 11-2 If $c_{ij} \geq 0$ such that minimum $\sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} = 0$, then x_{ij} provides an optimum assignment.

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As can be seen in the general mathematical formulation of the assignment problem $n \times n$ decision variables and $n + n$ or $2n$ equalities/equations. In particular, for a problem workers/jobs, there will be 25 decision variables and 10 equalities. That means a simplex 25 columns and 10 rows. It is difficult to solve manually and hence this approach to it is not considered.

4. Hungarian Assignment Method. An efficient method for solving an assignment problem is the Hungarian Assignment Method (also known as reduced matrix method) which is based on the concept of opportunity cost. Opportunity costs show the relative penalties associated with of resource to an activity as opposed to making the best or least cost assignment. If we can cost matrix to the extent of having at least one zero in each row and each column, it is possible to make optimal assignments (opportunity costs are all zero).

The method of solving an assignment problem (minimization case) consists of the following steps:

Step 1. Determine the cost table from the given problem.

(i) If the number of sources is equal to the number of destinations, go to step 3.

(ii) If the number of sources is not equal to the number of destinations, go to step 2.

Step 2. Add a dummy source or dummy destination, so that the cost table becomes a square matrix. The cost entries of dummy source/destinations are always zero.

Step 3. Locate the smallest element in each row of the given cost matrix and then subtract the same from each element of that row.

Step 4. In the reduced matrix obtained in step 3, locate the smallest element of each column and then subtract the same from each element of that column. Each column and row now have at least one zero.

Step 5. In the modified matrix obtained in step 4, search for an optimal assignment:

(a) Examine the rows successively until a row with a single zero is found. Encircle (□) and cross off (×) all other zeros in its column. Continue in this manner until all rows have been taken care of.

(b) Repeat the procedure for each column of the reduced matrix.

(c) If a row and/or column has two or more zeros and one cannot be chosen by the above procedure, assign arbitrary any one of these zeros and cross off all other zeros of that row/column.

(d) Repeat (a) through (c) above successively until the chain of assigning (□) or crossing off (×) is completed.

Step 6. If the number of assignments (□) is equal to n (the order of the cost matrix), an optimal solution is reached.

If the number of assignments is less than n (the order of the matrix), go to the next step.

Step 7. Draw the minimum number of horizontal and/or vertical lines to cover all the zeros in the reduced matrix. This can be conveniently done by using a simple procedure:

(a) Mark (✓) rows that do not have any assigned zero.

(b) Mark (✓) columns that have zeros in the marked rows.

(c) Mark (✓) rows that have assigned zeros in the marked columns.

(d) Repeat (b) and (c) above until the chain of marking is completed.

(e) Draw lines through all the unmarked rows and marked columns. This gives us the minimum number of lines.

Step 8. Develop the new revised cost matrix as follows:

(a) Find the smallest element of the reduced matrix not covered by any of the lines.

(b) Subtract this element from all the uncovered elements and add the same to all the elements lying at the intersection of any two lines.

Step 9. Go to Step 6 and repeat the procedure until an optimum solution is attained.

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Step 4. In the reduced matrix obtained in step 3, locate the smallest element of each column and then subtract the same from each element of that column. Each column and row now have at least one zero.

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(a) Examine the rows successively until a row with a single zero is found. Encircle (□) and cross off (×) all other zeros in its column. Continue in this manner until all rows have been taken care of.

(b) Repeat the procedure for each column of the reduced matrix.

(c) If a row and/or column has two or more zeros and one cannot be chosen by the above procedure, assign arbitrary any one of these zeros and cross off all other zeros of that row/column.

(d) Repeat (a) through (c) above successively until the chain of assigning (□) or crossing off (×) is completed.

Step 6. If the number of assignments (□) is equal to n (the order of the cost matrix), an optimal solution is reached.

If the number of assignments is less than n (the order of the matrix), go to the next step.

Step 7. Draw the minimum number of horizontal and/or vertical lines to cover all the zeros in the reduced matrix. This can be conveniently done by using a simple procedure:

(a) Mark (✓) rows that do not have any assigned zero.

(b) Mark (✓) columns that have zeros in the marked rows.

(c) Mark (✓) rows that have assigned zeros in the marked columns.

(d) Repeat (b) and (c) above until the chain of marking is completed.

(e) Draw lines through all the unmarked rows and marked columns. This gives us the minimum number of lines.

Step 8. Develop the new revised cost matrix as follows:

(a) Find the smallest element of the reduced matrix not covered by any of the lines.

(b) Subtract this element from all the uncovered elements and add the same to all the elements lying at the intersection of any two lines.

Step 9. Go to Step 6 and repeat the procedure until an optimum solution is attained.

SAMPLE PROBLEMS

1101. A departmental head has four subordinates, and four tasks to be performed. The subordinates differ in efficiency, and the tasks differ in their various difficulty. His estimate of the time each man would take to perform each task, is given in the matrix below.

Tasks	Men			
	E	F	G	H
A	16	26	17	11
B	13	28	14	26
C	38	19	18	15
D	19	26	24	10

How should the tasks be allocated one to a man, so as to minimize the total man-hours?

[Andrew B.E. (Mach. & Ind.) 19

Solution:-

Step 1. Here, the number of tasks and the number of subordinates each equal 4. Therefore, problem is balanced and we move on to step 3.

Step 2. Subtracting the smallest element of each row from every element of the corresponding row, we get the reduced matrix.

7	15	6	0
0	15	1	13
23	4	3	0
9	16	14	0

Step 4. Subtracting the smallest element of each column of the reduced matrix from the element of the corresponding column, we get the following reduced matrix.

7	11	5	0
0	11	0	13
23	0	2	0
9	12	13	0

Step 5. Starting with row 1, we encircle (□) (i.e., make assignment) a single zero, if any exists (a) all other zeros in the column so marked. Thus, we get

7	11	5	□0
□0	11	0	13
23	□0	2	0
9	12	13	0

In the above matrix, we arbitrarily encircled a zero in column 4, because row 2 had two zeros. It may be noted that column 3 and row 4 do not have any assignment. So, we move on to step 6.

Step 6.

Since row 4 does not have any assignment, we mark this row (V).

Step 7 (i) Since row 4 does not have any assignment, we mark this row (V).

(ii) Now there is a zero in the fourth column of the marked row. So, we mark fourth column.

(iii) Further there is an assignment in the first row of the marked column. So we mark first row.

(iv) Draw straight lines through all unmarked rows and marked columns. Thus, we have

SAMPLE PROBLEMS

1101. A departmental head has four subordinates, and four tasks to be performed. The subordinates differ in efficiency, and the tasks differ in their various difficulty. His estimate of the time each man would take to perform each task, is given in the matrix below.

Tasks	Men			
	E	F	G	H
A	16	26	17	11
B	13	28	14	26
C	38	19	18	15
D	19	26	24	10

How should the tasks be allocated one to a man, so as to minimize the total man-hours?
[Andrew B.E. (Math. & Ind.) 1961]

Solution:-

Step 1. Here, the number of tasks and the number of subordinates each equal 4. Therefore problem is balanced and we move on to step 3.

Step 2. Subtracting the smallest element of each row from every element of the corresponding row, we get the reduced matrix.

7	15	6	0
0	15	1	13
23	4	3	0
9	16	14	0

Step 4. Subtracting the smallest element of each column of the reduced matrix from the element of the corresponding column, we get the following reduced matrix.

7	11	5	0
0	11	0	13
23	0	2	0
9	12	13	0

Step 5. Starting with row 1, we encircle (□) (i.e., make assignment) a single zero, if any, and (x) all other zeros in the column so marked. Thus, we get

7	11	5	□
□	11	0	13
23	□	2	0
9	12	13	0

In the above matrix, we arbitrarily encircled a zero in column 4, because row 2 had two zeros. It may be noted that column 3 and row 4 do not have any assignment. So, we move on to step 6.

Step 7 (i) Since row 4 does not have any assignment, we mark this row (V).

(ii) Now there is a zero in the fourth column of the marked row. So, we mark fourth column (X).

(iii) Further there is an assignment in the first row of the marked column. So we mark first row (X).

(iv) Draw straight lines through all unmarked rows and marked columns. Thus, we have

7	11	5	0	✓
0	11	8	13	
23	0	2	8	
9	12	13	6	✓

Step 8. In step 7, we observe that the minimum number of lines so drawn is 3, which is less than the order of the cost matrix, indicating that the current assignment is not optimum.

To increase the minimum number of lines, we generate new zeros in the modified matrix.

The smallest element not covered by the lines is 5. Subtracting this element from all uncovered elements and adding the same to all the elements lying at the intersection of the lines obtain the following new reduced cost matrix:

2	6	0	0
0	11	0	18
23	0	2	5
4	7	8	0

Step 9. Repeating step 5 on the reduced matrix, we get

2	6	0	18
0	11	0	8
23	0	2	5
4	7	8	0

Now, since each row and each column has one and only one assignment, an optimal solution is reached. The optimum assignment is

$$A \rightarrow G, B \rightarrow E, C \rightarrow F \text{ and } D \rightarrow H$$

The minimum total time for this assignment scheduled is $17 + 13 + 19 + 10$ or 59 man-hours.

1102. A company wishes to assign 3 jobs to 3 machines in such a way that each job is assigned to some machine and no machine works on more than one job. The cost of assigning job i to machine j is given by the matrix below (10th edn).

$$\text{Cost matrix} = \begin{bmatrix} 3 & 7 & 5 \\ 5 & 7 & 3 \\ 6 & 8 & 7 \end{bmatrix}$$

Draw the associated network. Formulate the network LPP and find the minimum cost of making the assignment.

Solution. (a) Network formulation of the given problem is given as under

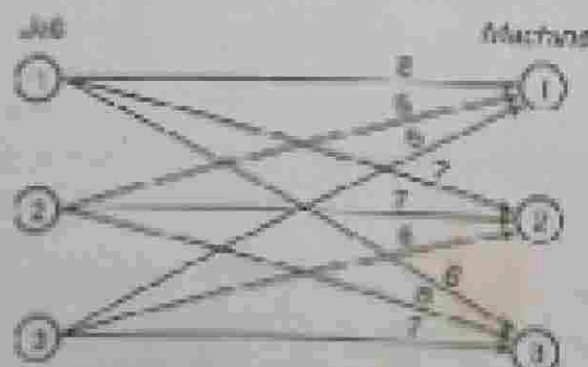


Fig. 11.1

7	11	5	<u>0</u>	✓
<u>0</u>	11	8	13	✓
23	<u>0</u>	2	8	✓
9	12	13	8	✓

Step 8. In step 7, we observe that the minimum number of lines so drawn is 3, which is less than the order of the cost matrix, indicating that the current assignment is not optimum.

To increase the minimum number of lines, we generate new zeros in the modified matrix.

The smallest element not covered by the lines is 5. Subtracting this element from all uncovered elements and adding the same to all the elements lying at the intersection of the lines obtain the following new reduced cost matrix:

2	6	0	0
0	11	0	18
23	0	2	5
4	7	8	0

Step 9. Repeating step 5 on the reduced matrix, we get

2	6	<u>0</u>	18
<u>0</u>	11	0	8
23	<u>0</u>	2	5
4	7	8	<u>0</u>

Now, since each row and each column has one and only one assignment, an optimal solution is reached. The optimum assignment is

$$A \rightarrow G, B \rightarrow E, C \rightarrow F \text{ and } D \rightarrow H$$

The minimum total time for this assignment scheduled is $17 + 13 + 19 + 10$ or 59 man-hours.

1102. A company wishes to assign 3 jobs to 3 machines in such a way that each job is assigned to some machine and no machine works on more than one job. The cost of assigning job i to machine j is given by the matrix below (4th entry).

$$\text{Cost matrix} = \begin{bmatrix} 3 & 7 & 5 \\ 5 & 7 & 3 \\ 6 & 8 & 7 \end{bmatrix}$$

Draw the associated network. Formulate the network LPP and find the minimum cost of making the assignment.

Solution. (a) Network formulation of the given problem is given as under

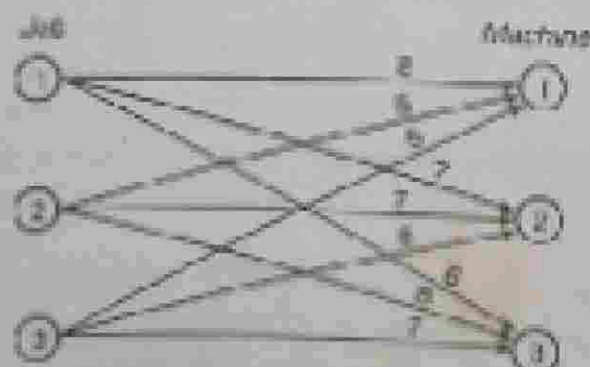


Fig. 11.1

(i) Linear programming formulation of the given problem is
Minimize the total cost involved, i.e.,

$$\text{Minimize } z = (8x_{11} + 7x_{12} + 6x_{13}) + (5x_{21} + 7x_{22} + 8x_{23}) + (16x_{31} + 8x_{32} + 7x_{33})$$

subject to the constraints

$$x_{11} + x_{12} + x_{13} = 1, \quad i = 1$$

$$x_{21} + x_{22} + x_{23} = 1, \quad i = 2$$

$$x_{ij} = 0 \text{ or } 1, \text{ for all } i \text{ and } j$$

(ii) Reduce the cost matrix by subtracting smallest element of each row (column) from its corresponding row (column) elements. In the reduced matrix, make assignments in rows and columns having single zeros and cross off all other zeros in rows and columns in which the assignment is made. See table 11.1. Now, draw the minimum number of lines to cover all the zeros. It proceeds as follows:

- Mark (✓) third row since it has no assignment.
- Mark (✓) first column, since third row has a zero in this column.
- Mark (✓) second row, since marked column has an assignment in the second row.
- Since no other row or column can be marked, draw straight lines through the unmarked and marked column as shown in table 11.1 :

2	0	0
0	1	3
8	1	1

Table 11.1

3	0	8
0	8	2
8	8	0

Table 11.2

Modify the reduced cost matrix (table 11.1) by selecting the smallest element among uncovered elements. Subtract this element from all the uncovered elements including itself and the intersection element (1, 1) which lies at the intersection of two lines. The modified cost is obtained is shown in table 11.2.

In table 11.2, we observe that there is no row and column which has single zero. So, we make an assignment arbitrarily at (1, 2) and cross off all zeros of first row and second column. Now, we have a single zero in the second row and therefore an assignment is made at (2, 1). Cross off all zeros of second row and first column. Finally, we make an assignment at (3, 3) being the single zero in the third row.

Clearly, the number of assignments in table 11.2 is equal to the order of the matrix. Hence optimum assignment has been attained, viz.,

Job 1 → Machine 2, Job 2 → Machine 1, Job 3 → Machine 3.

Total minimum cost will be $(7 + 5 + 7)$, i.e., 19.

1183. A pharmaceutical company is producing a single product and is selling it through agencies located in different cities. All of a sudden, there is a demand for the product in another cities not having any agency of the company. The company is faced with the problem of deciding how to arrange the existing agencies to despatch the product to needy cities in such a way that the travelling distance is minimised. The distance between the surplus and deficit cities (in km) is given in the following table :

		Deficit cities				
		a	b	c	d	e
Surplus cities	A	85	75	65	125	75
	B	90	78	66	132	78
	C	73	66	57	114	69
	D	80	72	60	120	72
	E	76	64	55	112	68

Determine the optimum assignment schedule.

[Delhi M.B.A. (HCA) PT, Nov.]

(i) Linear programming formulation of the given problem is
Minimize the total cost involved, i.e.,

$$\text{Minimize } z = (8x_{11} + 7x_{12} + 6x_{13}) + (5x_{21} + 7x_{22} + 8x_{23}) + (16x_{31} + 8x_{32} + 7x_{33})$$

subject to the constraints

$$x_{11} + x_{12} + x_{13} = 1, \quad i = 1$$

$$x_{21} + x_{22} + x_{23} = 1, \quad i = 2$$

$$x_{ij} = 0 \text{ or } 1, \text{ for all } i \text{ and } j$$

(ii) Reduce the cost matrix by subtracting smallest element of each row (column) from its corresponding row (column) elements. In the reduced matrix, make assignments in rows and columns having single zeros and cross off all other zeros in rows and columns in which the assignment is made. See table 11.1. Now, draw the minimum number of lines to cover all the zeros. It proceeds as follows:

- Mark (✓) third row since it has no assignment.
- Mark (✓) first column, since third row has a zero in this column.
- Mark (✓) second row, since marked column has an assignment in the second row.
- Since no other row or column can be marked, draw straight lines through the unmarked and marked column as shown in table 11.1 :

2	0	0
0	1	3
8	1	1

Table 11.1

3	0	8
0	8	2
8	8	0

Table 11.2

Modify the reduced cost matrix (table 11.1) by selecting the smallest element among uncovered elements. Subtract this element from all the uncovered elements including itself and the intersection element (1, 1) which lies at the intersection of two lines. The modified cost is obtained is shown in table 11.2.

In table 11.2, we observe that there is no row and column which has single zero. So, we make an assignment arbitrarily at (1, 2) and cross off all zeros of first row and second column. Now, we have a single zero in the second row and therefore an assignment is made at (2, 1). Cross off all zeros of second row and first column. Finally, we make an assignment at (3, 3) being the single zero in the third row.

Clearly, the number of assignments in table 11.2 is equal to the order of the matrix. Hence optimum assignment has been attained, viz.,

Job 1 → Machine 2, Job 2 → Machine 1, Job 3 → Machine 3.

Total minimum cost will be $(7 + 5 + 7)$, i.e., 19.

1183. A pharmaceutical company is producing a single product and is selling it through agencies located in different cities. All of a sudden, there is a demand for the product in another cities not having any agency of the company. The company is faced with the problem of deciding how to arrange the existing agencies to despatch the product to needy cities in such a way that the travelling distance is minimised. The distance between the surplus and deficit cities (in km) is given in the following table :

		Deficit cities				
		a	b	c	d	e
Surplus cities	A	85	75	65	125	75
	B	90	78	66	132	78
	C	73	66	57	114	69
	D	80	72	60	120	72
	E	76	64	55	112	68

Determine the optimum assignment schedule.

[Delhi M.B.A. (HCA) PT, Nov.]

Solution. Subtracting the smallest element of each row from every element of that row and then subtracting the smallest element of each column from every element of that column, we get the reduced distance table.

	a	b	c	d	e
A	2	2	0	4	0
B	6	4	0	10	2
C	0	1	0	1	2
D	2	4	0	4	2
E	2	0	0	0	2

Table 11.3

In the reduced distance table, we make assignments in rows and columns having single zeros and then cross off all other zeros in those rows and columns, where assignments have been made. Now draw the minimum number of lines to cover all the zeros. This is done in the following steps:

- Mark (✓) row 'D' since it has one assignment.
- Mark (✓) column 'C' since row 'D' has zero in this column.
- Mark (✓) row 'B' since column 'C' has an assignment in row 'D'.
- Since no other rows or columns can be marked, draw straight lines through the unmarked rows 'A', 'C', and 'E', and marked column 'C' as shown in Table 11.4.

	a	b	c	d	e
A	2	2	0	4	0
B	6	4	0	10	2
C	0	1	0	1	2
D	2	4	0	4	2
E	2	0	0	0	2

Table 11.4

	a	b	c	d	e
A	2	2	2	4	0
B	4	2	0	8	0
C	0	1	2	1	2
D	0	2	0	2	0
E	2	0	2	0	2

Table 11.5

Modify the reduced distance table (Table 11.4) by subtracting the smallest element not covered by lines from all the uncovered elements and add the same to the intersection elements of the lines. The modified distance table so obtained is shown in Table 11.5.

Repeat the above procedure to find the new assignment in table 11.6.

	a	b	c	d	e
A	2	2	2	4	0
B	4	2	0	3	0
C	0	1	2	1	2
D	0	1	0	2	0
E	2	0	2	0	2

Table 11.6

	a	b	c	d	e
A	2	1	2	3	0
B	4	1	0	2	0
C	0	0	2	0	2
D	0	1	0	1	0
E	2	0	2	0	2

Table 11.7

Clearly the assignment shown in table 11.6 is also not optimum, since only four assignments are made. To get the next solution, we draw the minimum number of horizontal and vertical lines to cover all the zeros in table 11.6. Subtracting the smallest uncovered element (i.e., 1) from all uncovered elements and adding the same to the intersection element of two lines gives us table 11.7.

Solution. Subtracting the smallest element of each row from every element of that row and then subtracting the smallest element of each column from every element of that column, we get the reduced distance table.

	a	b	c	d	e
A	2	2	0	4	0
B	6	4	0	10	2
C	0	1	0	1	2
D	2	4	0	4	2
E	2	0	0	0	2

Table 11.3

In the reduced distance table, we make assignments in rows and columns having single zeros and then cross off all other zeros in those rows and columns, where assignments have been made. Now draw the minimum number of lines to cover all the zeros. This is done in the following steps:

- Mark (✓) row 'D' since it has one assignment.
- Mark (✓) column 'C' since row 'D' has zero in this column.
- Mark (✓) row 'B' since column 'C' has an assignment in row 'D'.
- Since no other rows or columns can be marked, draw straight lines through the unmarked rows 'A', 'C', and 'E', and marked column 'C' as shown in Table 11.4.

	a	b	c	d	e
A	2	2	0	4	0
B	6	4	0	10	2
C	0	1	0	1	2
D	2	4	0	4	2
E	2	0	0	0	2

Table 11.4

	a	b	c	d	e
A	2	2	2	4	0
B	4	2	0	8	0
C	0	1	2	1	2
D	0	2	0	2	0
E	2	0	2	0	2

Table 11.5

Modify the reduced distance table (Table 11.4) by subtracting the smallest element not covered by lines from all the uncovered elements and add the same to the intersection elements of the lines. The modified distance table so obtained is shown in Table 11.5.

Repeat the above procedure to find the new assignment in table 11.6.

	a	b	c	d	e
A	2	2	2	4	0
B	4	2	0	3	0
C	0	1	2	1	2
D	0	1	0	2	0
E	2	0	2	0	2

Table 11.6

	a	b	c	d	e
A	2	1	2	3	0
B	4	1	0	2	0
C	0	0	2	0	2
D	0	1	0	1	0
E	2	0	2	0	2

Table 11.7

Clearly the assignment shown in table 11.6 is also not optimum, since only four assignments are made. To get the next solution, we draw the minimum number of horizontal and vertical lines to cover all the zeros in table 11.6. Subtracting the smallest uncovered element (i.e., 1) from all uncovered elements and adding the same to the intersection element of two lines gives us table 11.7.

The new assignment schedule is shown in table 11.7. Since, both the rows 'c' and 'd' are zeros, the arbitrary selection of a cell in any of these two rows will give us an alternate having the same total distance.

Since the number of assignments is equal to the order of the given matrix, an optimum is attained, viz.,

$A \rightarrow c, B \rightarrow c, C \rightarrow b, D \rightarrow a, E \rightarrow d$, or $A \rightarrow c, B \rightarrow c, C \rightarrow d, D \rightarrow a$.

Total minimum distance in both the cases will be 399 kilometres.

1104. A department head has four tasks to be performed and three subordinates, the differ in efficiency. The estimates of the time, each subordinate would take to perform, is in the matrix. How should he allocate the tasks one to each man, so as to minimise man-hours?

Task	Men		
	I	2	3
I	9	25	17
II	13	27	4
III	35	20	15
IV	18	30	20

Solution. Here we have three subordinates who have to perform four tasks. So, the problem is unbalanced and therefore we add a dummy subordinate (column) with all its entries remaining balanced problem is :

Subordinate	Task	1	2	3	4
Task	I	9	26	15	0
	II	13	27	6	0
	III	35	20	15	0
	IV	18	30	20	0

Now, reduce the balanced time-matrix by subtracting the smallest element of each column from all the elements of that column. In the reduced matrix, make assignments in rows and columns with single zeros and cross off all other zeros of the rows and columns, where assignment have been made. We get the following assignment solution :

	1	2	3	Dummy
I	0	6	9	0
II	4	7	0	0
III	26	0	9	0
IV	9	10	14	0

Table 11.8

The optimum assignment is

$I \rightarrow 1, II \rightarrow 3$ and $III \rightarrow 2$; while task IV should be assigned to a dummy man, i.e. no one to do it. The minimum time is 35 hours.

PROBLEMS

1105. Four professors are each capable of teaching any one of four different courses. Class preference for different topics varies from professor to professor and is given in the table below. Each professor can teach only one course. Determine an assignment schedule so as to minimize the total course preference of all courses.

The new assignment schedule is shown in table 11.7. Since, both the rows 'c' and 'd' are zeros, the arbitrary selection of a cell in any of these two rows will give us an alternate having the same total distance.

Since the number of assignments is equal to the order of the given matrix, an optimum is attained, viz.,

$A \rightarrow c, B \rightarrow c, C \rightarrow b, D \rightarrow a, E \rightarrow d$, or $A \rightarrow c, B \rightarrow c, C \rightarrow d, D \rightarrow a$.

Total minimum distance in both the cases will be 399 kilometres.

1104. A department head has four tasks to be performed and three subordinates, the differ in efficiency. The estimates of the time, each subordinate would take to perform, is in the matrix. How should he allocate the tasks one to each man, so as to minimise man-hours?

Task	Men		
	I	2	3
I	9	25	17
II	13	27	4
III	35	20	15
IV	18	30	20

Solution. Here we have three subordinates who have to perform four tasks. So, the problem is unbalanced and therefore we add a dummy subordinate (column) with all its entries remaining balanced problem is :

Task	Subordinate	1	2	3	4
		I	2	3	Dummy
I	I	9	26	15	0
II	II	13	27	6	0
III	III	35	20	15	0
IV	IV	18	30	20	0

Now, reduce the balanced time-matrix by subtracting the smallest element of each row from all the elements of that row. In the reduced matrix, make assignments in rows and columns with single zeros and cross off all other zeros of the rows and columns, where assignment have been made. We get the following assignment solution :

	I	2	3	Dummy
I	0	17	6	0
II	4	14	0	0
III	26	0	9	0
IV	9	10	14	0

Table 11.8

The optimum assignment is

$I \rightarrow 1, II \rightarrow 3$ and $III \rightarrow 2$; while task IV should be assigned to a dummy man, i.e. no one to do it. The minimum time is 35 hours.

PROBLEMS

1105. Four professors are each capable of teaching any one of four different courses. Class preparation time for different topics varies from professor to professor and is given in the table below. Each professor can teach only one course. Determine an assignment schedule so as to minimize the total course preparation time.

11.4. SPECIAL CASES IN ASSIGNMENT PROBLEMS

Maximization Case in Assignment Problem. In some cases, the pay off elements of the assignment problem may represent revenues or profits instead of costs so that the objective will be to maximize the total revenue or profit. The Hungarian method explained earlier can also be used for maximization case. The problem of maximization can be converted into a minimization one by selecting the largest element of the profit matrix and then subtracting from it all the elements of the matrix. This gives us an opportunity loss matrix. We then proceed as usual and obtain the optimum assignment schedule. Maximum revenue/profit is then obtained by restoring the original values of those cells in which the assignments have been made.

Prohibited Assignments. Sometimes due to certain reasons, a particular resource (say a man or a machine) cannot be assigned to perform a particular activity (say a territory or a job). In such cases, the cost of performing that particular activity by a particular resource is considered to be very large (written as M or ∞) so as to prohibit the entry of this pair of resource-activity into the final solution.

SAMPLE PROBLEMS

1124. A manufacturing company has four zones A, B, C, D and four sales engineers P, Q, R, S respectively for assignments. Since the zones are not equally rich in sales potential, it is estimated that a particular engineer operating in a particular zone will bring the following sales:

Zone A : 4,20,000, Zone B : 3,36,000, Zone C : 2,94,000, Zone D : 4,62,000

The engineers are having different sales ability. Working under the same conditions their yearly sales are proportional as 14, 9, 11 and 8 respectively. The criteria of maximum expected total sales is to be met by assigning the best engineer to the richest zone, the next best to the second richest zone and so on.

[C.A. Final (May) 1983]

Find the optimum assignment and the maximum sales.

Solution. Step 1. **Construct the Effectiveness Matrix.** To avoid the fractional values of annual sales of each sales engineer in each zone, for convenience consider their yearly sales as 42 (i.e., the sum of sales proportional, taking Rs. 1000 as one unit). Now divide the individual sales in each zone by 42 to obtain the required annual sales by each sales engineer. For example, if sales engineer P is assigned to zone A, the annual sales is $14 \times 4,20,000/42$, i.e., 1,40,000. Thus, the proportional sales for the four zones are given in the following effective table (matrix):

		Zones				Sales proportion
		A	B	C	D	
Sales engineer	P	140	112	98	154	14
	Q	90	72	63	99	9
	R	110	88	77	121	11
	S	80	64	56	88	8

Step 2. **Converting Maximization problem into Minimization problem :** The given maximization assignment problem (table) can be converted into a minimization assignment problem by subtracting from the highest element (i.e., 154), all the elements of the given table. The resulting opportunity loss matrix is

		A	B	C	D
P	42	40	42	56	0
Q	42	64	80	91	55
R	42	44	66	77	33
S	42	74	90	98	46

Step 3. **Optimum Assignment :** Now, in the opportunity loss matrix subtract the minimum element of each row from all the elements of that row. Then subtract the minimum element of each

11.4. SPECIAL CASES IN ASSIGNMENT PROBLEMS

Maximization Case in Assignment Problem. In some cases, the pay off elements of the assignment problem may represent revenues or profits instead of costs so that the objective will be to maximize the total revenue or profit. The Hungarian method explained earlier can also be used for maximization case. The problem of maximization can be converted into a minimization one by selecting the largest element of the profit matrix and then subtracting from it all the elements of the matrix. This gives us an opportunity loss matrix. We then proceed as usual and obtain the optimum assignment schedule. Maximum revenue/profit is then obtained by restoring the original values of those cells in which the assignments have been made.

Prohibited Assignments. Sometimes due to certain reasons, a particular resource (say a man or a machine) cannot be assigned to perform a particular activity (say a territory or a job). In such cases, the cost of performing that particular activity by a particular resource is considered to be very large (written as M or ∞) so as to prohibit the entry of this pair of resource-activity into the final solution.

SAMPLE PROBLEMS

1124. A manufacturing company has four zones A, B, C, D and four sales engineers P, Q, R, S respectively for assignments. Since the zones are not equally rich in sales potential, it is estimated that a particular engineer operating in a particular zone will bring the following sales:

Zone A : 4,20,000, Zone B : 3,36,000, Zone C : 2,94,000, Zone D : 4,62,000

The engineers are having different sales ability. Working under the same conditions their yearly sales are proportional as 14, 9, 11 and 8 respectively. The criteria of maximum expected total sales is to be met by assigning the best engineer to the richest zone, the next best to the second richest zone and so on.

[C.A. Final (May) 1983]

Find the optimum assignment and the maximum sales.

Solution. Step 1. **Construct the Effectiveness Matrix.** To avoid the fractional values of annual sales of each sales engineer in each zone, for convenience consider their yearly sales as 42 (i.e., the sum of sales proportional, taking Rs. 1000 as one unit). Now divide the individual sales in each zone by 42 to obtain the required annual sales by each sales engineer. For example, if sales engineer P is assigned to zone A, the annual sales is $14 \times 4,20,000/42$, i.e., 1,40,000. Thus, the proportional sales in the four zones are given in the following effective table (matrix):

		Zones				Sales proportion
		A	B	C	D	
Sales engineer	P	140	112	98	154	14
	Q	90	72	63	99	9
	R	110	88	77	121	11
	S	80	64	56	88	8

Step 2. **Converting Maximization problem into Minimization problem :** The given maximization assignment problem (table) can be converted into a minimization assignment problem by subtracting from the highest element (i.e., 154), all the elements of the given table. The resulting opportunity loss matrix is

		A	B	C	D
Sales engineer	P	14	42	56	0
	Q	64	82	91	55
	R	44	66	77	33
	S	74	90	98	66

Step 3. **Optimum Assignment :** Now, in the opportunity loss matrix subtract the minimum element of each row from all the elements of that row. Then subtract the minimum element of each

columns from all the elements of that column. In the reduced matrix, make assignments in rows and columns that have single zeros as usual. Thus, we have
 Initial Assignment. Draw the minimum number of lines to cover all the zeros of the reduced matrix. See table 11.9.

First iteration. Modify the reduced opportunity loss matrix by subtracting element '1' from all the elements not covered by the lines and adding the same at the intersection of two lines. Thus, we get table 11.10.

	A	B	C	D	
P	5	18	20	10	✓
Q	1	3	4	8	✓
R	3	5	12	8	✓
S	3	8	8	8	✓

Table 11.9

	A	B	C	D	
P	5	17	23	10	✓
Q	0	2	3	8	✓
R	2	4	11	8	✓
S	8	10	8	8	✓

Table 11.10

Second iteration. Modify further the reduced table 11.10 by subtracting element '2' from all the elements not covered by the lines and adding the same at the intersection of two lines. Thus, we get table 11.11.

Third iteration. Modify further the reduced table 11.11 by subtracting element '2' from all the elements not covered by the lines and adding the same at the intersection of two lines. Thus, we get table 11.12.

	A	B	C	D	
P	3	15	21	10	✓
Q	0	2	3	2	✓
R	0	6	9	8	✓
S	8	10	8	8	✓

Table 11.11

	A	B	C	D	
P	3	13	15	10	✓
Q	8	0	1	2	✓
R	0	4	7	8	✓
S	2	8	0	5	✓

Table 11.12

The optimal solution is obtained and the assignment is:

$$P \rightarrow D, Q \rightarrow B, R \rightarrow A \text{ and } S \rightarrow C$$

The solution shows that the best salesman P is assigned to the richest zone D and the worst salesmen S to the poorest zone C. The second best salesman is the next richest zone A, and so on.

Maximum sales = Rs. 154 + 77 + 110 + 56 = Rs. 397 thousands

Problem 1125. A student has to select one and only one elective in each semester and the same elective should not be selected in different semesters. Due to various reasons, the expected grades for subjects if selected in different semesters vary and they are given below.

Semester	Analysis	Statistics	Graph Theory	Algebra
I	F	E	D	C
II	E	E	C	C
III	C	E	C	A
IV	B	A	B	B

The grade points are: B = 10, A = 9, B = 8, C = 7, D = 6, E = 5 and F = 4. How will you select the electives in order to maximize the total expected points and what will be the maximum expected total points?

[Datta R.Sc. (Stat.) 2]

columns from all the elements of that column. In the reduced matrix, make assignments in rows and columns that have single zeros as usual. Thus, we have
 Initial Assignment. Draw the minimum number of lines to cover all the zeros of the reduced matrix. See table 11.9.

First iteration. Modify the reduced opportunity loss matrix by subtracting element '1' from all the elements not covered by the lines and adding the same at the intersection of two lines. Thus, we get table 11.10.

	A	B	C	D	
P	5	18	20	10	✓
Q	1	3	4	8	✓
R	3	5	12	8	✓
S	3	8	8	8	✓

Table 11.9

	A	B	C	D	
P	5	17	23	10	✓
Q	0	2	3	7	✓
R	2	4	11	7	✓
S	0	7	7	7	✓

Table 11.10

Second iteration. Modify further the reduced table 11.10 by subtracting element '2' from all the elements not covered by the lines and adding the same at the intersection of two lines. Thus, we get table 11.11.

Third iteration. Modify further the reduced table 11.11 by subtracting element '2' from all the elements not covered by the lines and adding the same at the intersection of two lines. Thus, we get table 11.12.

	A	B	C	D	
P	3	15	21	8	✓
Q	0	2	3	5	✓
R	0	6	9	5	✓
S	0	5	5	5	✓

Table 11.11

	A	B	C	D	
P	1	13	19	6	✓
Q	0	0	1	3	✓
R	0	4	7	3	✓
S	0	3	3	3	✓

Table 11.12

The optimal solution is obtained and the assignment is:

$$P \rightarrow D, Q \rightarrow B, R \rightarrow A \text{ and } S \rightarrow C$$

The solution shows that the best salesman P is assigned to the richest zone D and the worst salesmen S to the poorest zone C. The second best salesman is the next richest zone A, and so on.

Maximum sales = Rs. 154 + 77 + 110 + 56 = Rs. 397 thousands

Problem 1125. A student has to select one and only one elective in each semester and the same elective should not be selected in different semesters. Due to various reasons, the expected grades for subjects if selected in different semesters vary and they are given below.

Semester	Analysis	Statistics	Graph Theory	Algebra
I	F	E	D	C
II	E	E	C	C
III	C	E	C	A
IV	B	A	B	B

The grade points are: B = 10, A = 9, B = 8, C = 7, D = 6, E = 5 and F = 4. How will you select the electives in order to maximize the total expected points and what will be the maximum expected total points?

[Datta R.Sc. (Stat.) 2]

Solution. Since the given problem is to maximize the total expected points, we convert problems into that of minimization by subtracting all the elements of the grade points matrix from highest grade point, i.e., $H (= 10)$. The reduced matrix is as shown in table 11.13.

Now subtract the minimum element of each row (column) from all the elements of the same row (column) in table 11.13 and then make assignments in the rows and columns that have zeros. Thus, we have optimum table 11.14.

6	5	4	3
5	5	5	3
3	4	5	1
2	1	0	0

Table 11.13

1	1	1	<u>0</u>
<u>8</u>	1	<u>10</u>	<u>8</u>
<u>10</u>	2	2	<u>8</u>
<u>8</u>	<u>9</u>	<u>8</u>	<u>8</u>

Table 11.14

From table 11.14, we observe that the optimum assignment is to select 10.

$I \rightarrow$ Algebra, $II \rightarrow$ Graph Theory, $III \rightarrow$ Analysis and $IV \rightarrow$ Statistics.

Maximum expected total points will be $C + C + C + A$, i.e., $3 \times 7 + 9$ or 30.

11.26. The following is the cost matrix of assigning 4 clerks to 4 key punching jobs. Find optimal assignment if clerk 1 cannot be assigned to job 1.

Clerk	Job			
	1	2	3	4
1	—	5	2	0
2	4	7	5	6
3	5	8	4	3
4	3	6	6	2

What is the minimum total cost? [Dibrugarh H.Sc. (Stat.), 1994; C.A. Final (Nov.)]

Solution. Reduce the cost matrix by subtracting smallest element of each row (column) from corresponding row (column) elements. In the reduced matrix make assignments in rows and columns that have single zeros. Thus, we have:

Initial Iteration. Draw the minimum number of lines to cover all the zeros of the reduced matrix. See table 11.15.

Final Iteration. Modify the reduced cost matrix by subtracting element '1' from all the elements not covered by the lines and adding the same at the intersection of two lines. See table 11.16.

4	2	1	<u>13</u>
— 8 —	<u>10</u>	— 8 —	2
— 2 —	2	— <u>10</u> —	8
1	1	3	8

Table 11.15

8	1	8	<u>0</u>
<u>10</u>	8	8	3
2	2	<u>10</u>	1
8	<u>0</u>	2	8

Table 11.16

Since the number of assignments is equal to the order of the matrix, an optimum solution is reached. Also, since there are at least two zeros for assignment in row 2 and row 4 as well as column 1 and column 2, there exists an alternative assignment schedule. The optimum solution is:

Assign Clerk 1 to Job 4, Clerk 2 to Job 1, Clerk 3 to Job 3 and Clerk 4 to Job 2;
or Assign Clerk 1 to Job 4, Clerk 2 to Job 2, Clerk 3 to Job 3 and Clerk 4 to Job 1.
Total minimum cost will be 14.

Solution. Since the given problem is to maximize the total expected points, we convert problems into that of minimization by subtracting all the elements of the grade points matrix from highest grade point, i.e., $H (= 10)$. The reduced matrix is as shown in table 11.13.

Now subtract the minimum element of each row (column) from all the elements of the same row (column) in table 11.13 and then make assignments in the rows and columns that have zeros. Thus, we have optimum table 11.14.

6	5	4	3
5	5	5	3
3	4	5	1
2	1	0	0

Table 11.13

1	1	1	<u>0</u>
8	1	<u>0</u>	8
<u>0</u>	2	2	8
8	<u>0</u>	8	8

Table 11.14

From table 11.14, we observe that the optimum assignment is to select 10

$I \rightarrow$ Algebra, $II \rightarrow$ Graph Theory, $III \rightarrow$ Analysis and $IV \rightarrow$ Statistics.

Maximum expected total points will be $C + C + C + A$, i.e., $3 \times 7 + 9$ or 30.

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	1	2	3	4
1	—	5	2	0
2	4	7	5	6
3	5	8	4	3
4	3	6	6	2

What is the minimum total cost? [Dibrugarh H.Sc. (Stat.), 1994; C.A. Final (Nov.)]

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4	2	1	<u>0</u>
— 8 —	<u>0</u>	— 8 —	2
— 2 —	2	— <u>0</u> —	— 8 —
1	1	3	— 8 —

Table 11.15

8	1	8	<u>0</u>
<u>0</u>	8	8	3
2	2	<u>0</u>	1
8	<u>0</u>	2	8

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Since the number of assignments is equal to the order of the matrix, an optimum solution is reached. Also, since there are at least two zeros for assignment in row 2 and row 4 as well as column 1 and column 2, there exists an alternative assignment schedule. The optimum solution is

Assign Clerk 1 to Job 4, Clerk 2 to Job 1, Clerk 3 to Job 3 and Clerk 4 to Job 2;
or Assign Clerk 1 to Job 4, Clerk 2 to Job 2, Clerk 3 to Job 3 and Clerk 4 to Job 1.
Total minimum cost will be 14.

1112. In the modification of a plant layout of a factory, four new machines M_1 , M_2 , M_3 and M_4 are to be installed in a machine shop. There are five vacant places A, B, C, D and E available out of unused space, machine M_1 cannot be placed at C and M_4 cannot be placed at A. The cost (in hundred rupees) of machine i at place j is shown below.

Machine	Location				
	A	B	C	D	E
M_1	9	11	15	10	11
M_2	12	9	—	10	9
M_3	—	11	14	11	7
M_4	14	8	12	7	8

Find the optimal assignment schedule.

[Delhi M.B.A. 2001]

Solution. Since, the number of machines = number of vacant places, the cost matrix is unclawed. we add a dummy machine (row) with all its elements as zero. Also, assign a very high cost M , to (A, 1) and (2, 3). The cost matrix so obtained is given in table 11.17. Reduce this cost matrix obtaining the smallest element of each row (column) from all the elements of that row (column). In reduced matrix make assignments in rows and columns that have single zeros and cross off all the rows of the row/column in which an assignment is made. Thus, we get table 11.18.

	A	B	C	D	E
M_1	9	11	15	10	11
M_2	12	9	M	10	9
M_3	M	11	14	11	7
M_4	14	8	12	7	8
Dummy	0	0	0	0	0

Table 11.17

	A	B	C	D	E
M_1	ⓧ	2	5	1	2
M_2	2	ⓧ	M	1	0
M_3	M	4	7	4	ⓧ
M_4	7	1	5	ⓧ	1
Dummy	0	0	ⓧ	0	0

Table 11.18

Since the number of assignments in table 11.18 is equal to the order of the matrix, an optimum solution is reached. The optimum solution is:

Assign M_1 at A, M_2 at B, M_3 at E and M_4 at D, at the minimum total cost of Rs. 3,200.

PROBLEMS

1113. MYS Inc. is a software company that has three projects of Y2K with the departments of health, education and housing of Maharashtra Government. Based on the background and experiences of the project managers in terms of their performance at various projects. The performance score matrix is given below.

Project leaders	Projects		
	Health	Education	Housing
P_1	20	28	42
P_2	24	32	30
P_3	32	34	44

Find the assignment by determining the optimal assignment that maximises the total performance score.

[Mumbai D.M.S. 1999]

1114. Suggest the optimal assignment schedule for the following assignment problem.

Salaries (Rs. in lakh)

Persons

Machines

1112. In the modification of a plant layout of a factory, four new machines M_1 , M_2 , M_3 and M_4 are to be installed in a machine shop. There are five vacant places A, B, C, D and E available out of unused space, machine M_1 cannot be placed at C and M_4 cannot be placed at A. The cost (in hundred rupees) of machine i at place j is shown below.

	Machine	Location				
		A	B	C	D	E
	M_1	9	11	15	10	11
	M_2	12	9	—	10	9
	M_3	—	11	14	11	7
	M_4	14	8	12	7	8

Find the optimal assignment schedule.

[Delhi M.B.A. 2001]

Solution. Since, the number of machines = number of vacant places, the cost matrix is unclawed. we add a dummy machine (row) with all its elements as zero. Also, assign a very high cost M , to cells (3, 1) and (2, 3). The cost matrix so obtained is given in table 11.17. Reduce this cost matrix by subtracting the smallest element of each row (column) from all the elements of that row (column). In reduced matrix make assignments in rows and columns that have single zeros and cross off all zeros of the row/column in which an assignment is made. Thus, we get table 11.18.

	A	B	C	D	E
M_1	9	11	15	10	11
M_2	12	9	M	10	9
M_3	M	11	14	11	7
M_4	14	8	12	7	8
Dummy	0	0	0	0	0

Table 11.17

	A	B	C	D	E
M_1	ⓧ	2	5	1	2
M_2	3	ⓧ	M	1	0
M_3	M	4	7	4	ⓧ
M_4	7	1	5	ⓧ	1
Dummy	0	0	ⓧ	0	0

Table 11.18

Since the number of assignments in table 11.18 is equal to the order of the matrix, an optimum solution is reached. The optimum solution is:

Assign M_1 at A, M_2 at B, M_3 at E and M_4 at D, at the minimum total cost of Rs. 3,200.

PROBLEMS

1113. MYS Inc. is a software company that has three projects of Y2K with the departments of health, education and housing of Maharashtra Government. Based on the background and experiences of the project managers in terms of their performance at various projects. The performance score matrix is given below.

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P_1	20	28	42
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P_3	32	34	44

Find the assignment by determining the optimal assignment that maximises the total performance score.

[Mumbai D.M.S. 1999]

1114. Suggest the optimal assignment schedule for the following assignment problem.

Salaries (Rs. in lakh)

Persons

Machines

P-b-1

Sequencing problem

- A company has 3 jobs on hand Each of these must be processed through two departments the sequential order for which is

DEPT/A : Press shop

DEPT/B : Finishing

The table below lists the numbers of days required by each job in each department.

Job I Job II Job III

DEPT A : 8 6 5

DEPT B : 3 4 8

Find the sequence in which the three jobs should be processed so as to take minimum time to finish all the 3 jobs.

Soln:

consider the number of days each jobs take in the two department.

we see that $\min \{A, B\} = 3$

The only corresponding to the job as shown

below is A

Job I	Job II	Job III
8	6	5

The problem now reduces to the following two jobs in the two department

Job I Job II

Dept A : 8 5

Dept B : 8 4

Here $\min \{A_i, B_i\} = 4$.

Therefore the optimal sequence is represented below:

I	III	II
---	-----	----

∴ the minimum elapsed time can this be computed cumulatively as follows

machine A			machine B.	
Job	Time _{IN}	Time _{out}	Time _{in}	Time _{out} .
I	0	8	8	16
III	8	13	16	20
II	13	19	20	23

From the above table the minimum total time to finish all the 3 jobs is 23 days.

Idle time for machine A = $23 - 19 = 4$ days

Idle time for machine B = $8 + (16 - 16) + (20 - 20)$
= 8 days.

1203

we have Five Jobs, each of which must go through the two machines A and B in the order AB. processing times in hours are given in the table below.

Jobs :	1	2	3	4	5
machine A(A_i):	5	1	9	3	10
machine B(B_i):	2	6	7	8	4

Determine a sequence for the Five Jobs that will minimize the elapsed time.

Soln :

Consider the number of time each jobs take in the 2 machine

we see that $\min\{A_i, B_i\} = 1$

The entry corresponding to the job is shown below

2				
---	--	--	--	--

The problem now reduces to the following two jobs in the two machine.

Job	1	1	3	4	5	0
machine A	5	9	3	10		
machine B	2	7	8	4		

Here $\min\{A_i, B_i\} = 2$.

2	8		8	4
---	---	--	---	---

Job 3 4 5

machine A 9 3 10

machine B 7 8 4

Here $\min \{A_i, B_i\} = 3$

2	4			1
---	---	--	--	---

Job 3 1 5

machine A 9 10

machine B 7 4

Here $\min_i = \{A_i, B_i\} = 3$

2	4	3	5	1
---	---	---	---	---

The minimum elapsed time can this be computed cumulatively as follows.

	machine A		machine B	
Job	TIME IN	TIME OUT	TIME IN	TIME OUT
2	0	4	1	7
4	4	8	7	15
3	8	15	15	22
5	15	25	23	27
1	25	28	28	30

From the above table the minimum total time to the finish all the 5 jobs is 30 hours

$$\text{Idle time for machine A} = 30 - 28 = 2 \text{ hours}$$

$$\text{Idle time for machine B} = 1 + (7-7) + (15-15) +$$

$$(25-22) + (28-27)$$

$$= 1 + 1 + 1 = 3 \text{ hours.}$$

3. Six jobs go first over machine I and then over machine II - the order of the completion of jobs has no significance. The following table gives the machine times in hours for six jobs and the two machines.

Job : 1 2 3 4 5 6

machine I : 5 9 4 7 8 6

machine II : 7 4 8 3 9 5

Find the sequence of jobs that minimize the

total elapsed time to complete the jobs.

Solu :-

consider the number of days each jobs take in two machines.

$$\min_i \{A_i, B_i\}$$

					4
--	--	--	--	--	---

Job 3 4 5 6
machine I 5 9 4 8 6

machine II 7 4 8 9 5

$$\min i = \{A_i, B_i\} = 4$$

3				2	4
---	--	--	--	---	---

Job 1 5 6
machine I 5 8 6
machine II 7 9 5

$$\min i = \{A_i, B_i\} = 5$$

3	1	5	6	2	4
---	---	---	---	---	---

Job	machine I		machine II	
	time in	time out	time in	time out
3	0	4	4	12
1	4	9	12	19
5	9	17	19	28
6	17	25	28	36
2	25	32	36	41
4	32	39	39	42

From the above table the minimum total hours to finish all the 6 jobs in 42 hours

$$\text{Idle hour for machine I} = 42 - 39$$

$$= 3 \text{ hrs.}$$

$$\text{Idle hours for machine II} = 4 + (12 - 12) + (19 - 19) +$$

$$(28 - 28) + (33 - 33) +$$

$$(39 - 39)$$

$$= 6 \text{ hrs.}$$

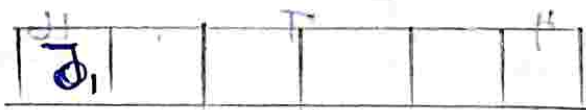
In a factory there are six jobs to perform, each of which should go through two machines A and B in the order A, B. The processing timings for the jobs are given here. You are required to determine the sequence for performing the jobs that would minimize the total elapsed time T. What is the value of T?

Job	J ₁	J ₂	J ₃	J ₄	J ₅	J ₆
machine A :	3	3	8	5	6	3
machine B :	5	6	3	2	2	10

Soln:

Consider the number of days each job takes in the two department.

we see that $\min_i \{A_i, B_i\} = 1$



The problem now reduces to the following six jobs in the two department

Job : $J_1, J_2, J_3, J_4, J_5, J_6$
 machine A : 5 8 5 6 5
 machine B : 6 5 2 2 10

$$\min_i \{A_i, B_i\} = 3$$

J_1				J_4	J_5
-------	--	--	--	-------	-------

Job : J_2, J_3, J_6
 machine A : 5 8 5
 machine B : 6 5 10

$$\min_i \{A_i, B_i\} = 3$$

J_1	J_6	J_2	J_3	J_4	J_5
-------	-------	-------	-------	-------	-------

The minimum elapsed time can this be completed cumulatively as follows.

Job.	machine A		machine B	
	TIME IN	TIME OUT	TIME IN	TIME OUT
J_1	0			6
J_6		4	6	16
J_2	4	7	16	22
J_3	7	15	22	25
J_4	15	20	25	27
J_5	20	26	27	29

From the above table, the minimum time to finish all the 6 jobs is 29 hrs.

Idle time for machine A = $29 - 26 = 3$ hrs

Idle time for machine B = $1 + (6-6) + (16-16) + (22-22) + (25-25) = 1$ hrs.

1202 A book binder has one printing press, one binding machine and the manuscripts of a number of different books. The time required to perform the printing and binding operations for each book is shown below. Determine the order in which books should be processed in order to minimize the total time required to turn out all the books.

Book	:	1	2	3	4	5	6
Printing time (hrs)	:	30	120	50	20	90	100
Binding time (hrs)	:	80	100	90	60	30	10.

(2nd) Soln Consider the number of the each books in the two hrs.

we see that $\min_i \{A_i, B_i\} = 10.$

The entry corresponding to the books as shown below.

					6
--	--	--	--	--	---

Book	:	1	2	3	4	5
P.T	:	30	120	50	20	90
B.T	:	80	100	90	60	30

$$\min_i \{A_i, B_i\} = \{20\}$$

Book : 1 2 3 5

P.T : 30 120 50 90

B.T : 80 100 90 80

4					6
---	--	--	--	--	---

$$\min_i \{A_i, B_i\} = 30$$

4	1			5	6
---	---	--	--	---	---

Book : 2 3

P.T : 120 50

B.T : 100 90

$$\min_i \{A_i, B_i\} = 50$$

4	1	3	2	5	6
---	---	---	---	---	---

Book	Printing time (hrs)		Binding time (hrs)	
	Time IN	Time out	Time in	Time out.
4	30	20	20	80
1	20	50	80	160
3	50	100	160	250
2	100	220	250	350
5	220	310	350	380
6	310	410	410	420

From the above table the minimum time to finish all the 6 books 420 hrs.

$$\text{Idle time for printing time} = 420 - 410 = 10 \text{ hrs.}$$

$$\begin{aligned} \text{Idle time for Binding time} &= 20 + (80 - 80) + \\ &\quad (160 - 160) + (250 - 250) + \\ &\quad (350 - 350) + (410 - 380) \\ &= 50 \text{ hrs.} \end{aligned}$$

1207

In the machine shop, 8 different products are being manufactured each requiring time on two machines A and B as given below:-

Product	I	II	III	IV	V	VI	VII	VIII
Time on machine A	30	45	15	20	80	120	65	10
Time on machine B	20	30	50	35	36	40	50	20

Decide the optimum sequence of processing of different products in order to minimize the total manufacturing time for all the products, name and discuss the scheduling model used.

Solu:-

Consider the number of days each job take in the two machine

we see that $\min_i = \{10\}$

8							
---	--	--	--	--	--	--	--

$$20 = \{30, 30\} = 30$$

1 2 3

4 5 6

machine A 30 45 15 20 80 120 65
machine B 20 30 50 35 36 40 50

$$\min C = \{A_i B_i\} = 15$$

8	3						
---	---	--	--	--	--	--	--

Job 1 2 3 4 5 6 7

machine A 30 45 20 80 120 65

machine B 20 30 35 36 40 50

$$\min C = \{A_i B_i\} = 20$$

8	3	4					1
---	---	---	--	--	--	--	---

Job 2 3 4 5 6 7

machine A 45 80 120 65

machine B 30 36 40 50

$$\min C = \{A_i B_i\} = 30$$

8	3	4				2	1
---	---	---	--	--	--	---	---

Job 5 6 7

machine A 80 120 65

machine B 36 40 50

$$\min C = \{A_i B_i\} = 36$$

8	3	4			5	2	1
---	---	---	--	--	---	---	---

Job

machine A : 120 65

machine B : 40 50

$$\min i = \{A_i B_i\} = 40$$

8	3	4	7	6	5	2	1
---	---	---	---	---	---	---	---

job	machine A		machine B	
	TIME IN	TIME OUT	TIME IN	TIME OUT
8	0	10	10	50
3	10	25	50	80
4	25	45	80	115
7	45	110	115	165
6	110	230	230	270
5	230	310	310	346
2	310	355	355	385
1	355	385	385	405

From the table the minimum time to finish all the jobs is 405 hrs

Idle time for machine A = $405 - 385 = 20$ hrs

Idle time for machine B = $10 + (50 - 30) + (80 - 50) + (115 - 80) + (165 - 115) + (230 - 165) + (310 - 230) + (355 - 310) + (385 - 355) = 124$ hrs.

1206 Seven jobs are to be processed, on two machines A and B in the order $A \rightarrow B$. Each machine can process only one job at a time. The processing times are as follows.

Job	1	2	3	4	5	6	7
machine A	10	12	15	7	14	5	16
machine B	15	11	8	9	6	7	16

soln

Consider the number of two each jobs take in the two machine.

we see $\min i = \{A_i B_i\} = 5$

6							
---	--	--	--	--	--	--	--

Job	1	2	3	4	5	7
machine A	10	12	15	7	14	16
machine B	15	11	8	9	6	16

$\min i = \{A_i B_i\} = 6$

6					5	
---	--	--	--	--	---	--

Jobid 1 2 3 4 5 7

machine A: 10 12 15 7 14 16

machine B: 15 11 8 9 6 16

$\min i = \{A_i B_i\} = 7$

6	4				5
---	---	--	--	--	---

Job: 1 2 3 4 5 6 7
 machine A: 10 12 15 16

machine B: 15 11 8 16

$$\min \{A_i, B_i\} = 8$$

6	4			3	5
---	---	--	--	---	---

Job : 1 2 3 4 5 6 7

machine A: 10 12 16

machine B: 15 11 16

$$\min \{A_i, B_i\} = 10$$

6	4	1		3	5
---	---	---	--	---	---

Job : 1 2 3 4 5 6 7

machine A: 12 16

machine B: 11 16

$$\min \{A_i, B_i\} = 11$$

6	4	1	7	2	3	5
---	---	---	---	---	---	---

Job	machine A		machine B	
	Time in	Time out	Time in	Time out
6	0	5	0	12
4	5	12	12	21
1	12	22	22	37
7	22	38	38	54
2	38	50	54	65
3	50	63	65	73
5	63	77	77	83

From the given table the minimum time to finish all the jobs in 85 hrs.

$$\text{Idle time for machine A} = 85 - TT = 6 \text{ hrs}$$

$$\begin{aligned} \text{Idle time for machine B} &= 5 + (12 - 12) + \\ & (22 - 21) + (38 - 37) + (54 - 54) + (65 - 64) \\ & + (77 - 75) \\ &= 11 \text{ hrs.} \end{aligned}$$

Processing n Jobs Through k machines

1209. Determine the optimal sequence of jobs that minimizes the total elapsed time based on the following information processing time on machines is given in hours and passing is not allowed.

Job: A B C D E F G

min machine M_1 : 5 8 11 7 8 9 8 7

max machine M_2 : 4 5 7 8 5 1 4 3

min machine M_3 : 6 7 5 11 5 6 12

Solu:

Job	M_1	M_2	M_3
A	5	4	6
B	8	5	7
C	11	7	5
D	7	8	11
E	8	5	5
F	9	1	6
G	8	4	12

Here $n=7$ and $K=3$
 $K-1 = 3-1 = 2$

we observe, that

$$\min t_{ij} = 3, \max t_{ij} = 5.$$

$$\min t_{ij} \neq \max t_{ij}, \quad i=1, 2, \dots, K-1$$

$$3 \neq 5$$

$\min t_{ij} \geq \max t_{ij}$ is not satisfied

$$\min t_{ij} = 3$$

$$\max t_{ij} = 5$$

$$\min t_{ij} \geq \max t_{ij}$$

$$3 \geq 5$$

hence $\min t_{ij} \geq \max t_{ij}$ is not satisfied

hence the problem can be converted into that
 Jobs & machines.

Let G and H be the 2 machines such that

$$G_i = t_{ij} + t_{kj} \quad \& \quad H_i = t_{kj} + t_{lj}$$

Job	G	H
A	7	10
B	9	10
C	9	7
D	9	15
E	10	6
F	13	10
G	10	15

$$\min i = \{A_i, B_i\} = 6$$

						E
--	--	--	--	--	--	---

Job A B C D F G

G 11 9 9 12 10

H 10 10 7 15 10 15

$$\min i = \{A_i, B_i\} = 7$$

A					C	E
---	--	--	--	--	---	---

Job B D F G

G 11 9 12 10

H 10 15 10 15

$$\min i = \{A_i, B_i\} = 9$$

A	D				C	E
---	---	--	--	--	---	---

Job B F G

G 11 12 10 15

H 10 10 15 15

$$\min i = \{A_i, B_i\} = 10$$

A	D	G	B	F	C	E
---	---	---	---	---	---	---

To elapsed time we have

1	1	1	1	1	1	1
2	2	2	2	2	2	2
3	3	3	3	3	3	3
4	4	4	4	4	4	4
5	5	5	5	5	5	5
6	6	6	6	6	6	6
7	7	7	7	7	7	7
8	8	8	8	8	8	8
9	9	9	9	9	9	9
10	10	10	10	10	10	10
11	11	11	11	11	11	11
12	12	12	12	12	12	12
13	13	13	13	13	13	13
14	14	14	14	14	14	14
15	15	15	15	15	15	15

Job	M ₁			M ₂			M ₃		
	IN	OUT	Idle TIME	IN	OUT	Idle TIME	IN	OUT	Idle TIME
A	0	3	0	3	7	3	7	15	7
D	3	7	0	7	12	0	15	24	0
G	7	14	0	14	17	2	24	36	0
B	14	22	0	22	25	5	36	43	0
F	22	30	0	30	34	5	43	49	0
C	30	37	0	37	39	3	49	54	0
E	37	46	0	46	47	7	54	59	0
			0			25			7

The minimum total elapsed time is 59

$$\text{Idle time of } M_1 = [0 + (59 - 46)] = 13 \text{ hours}$$

$$\text{Idle time of } M_2 = [25 + (59 - 47)] = 37$$

$$\text{Idle time of } M_3 = 7$$

12/10 we have 4 jobs each of which has to go through the machines M_j ($j=1, 2, \dots, 6$) in the order $M_1, M_2, \dots, M_6$. Preprocessing time is given below.

JOB	M ₁	M ₂	M ₃	M ₄	M ₅	M ₆
A	18	8	7	21	10	25
B	17	6	9	6	8	19
C	11	5	8	24	21	15
D	20	14	13	34	8	13

Determine a sequence of these four jobs that minimizes the total elapsed time.

Solu :-

Job	M_1	M_2	M_3	M_4	M_5	M_6
A	18	8	7	2	10	25
B	17	6	9	6	8	19
C	11	5	8	5	7	15
D	20	4	3	4	8	12

$$n=4, k=6$$

we observe that

$$\min_{i,j} t_{ij} = 11, \max_{i,j} t_{ij} = 25$$

$$\min_{i,j} t_{ij} \geq \max_{i,j} t_{ij}, \quad i=1, 2, \dots, k-1$$

$$\min_{i,j} t_{ij} \geq \max_{i,j} t_{ij} \text{ is satisfied}$$

$$\min_{i,j} t_{ij} = 12$$

$$\max_{i,j} t_{ij} = 10$$

$$\min_{i,j} t_{ij} \geq \max_{i,j} t_{ij}$$

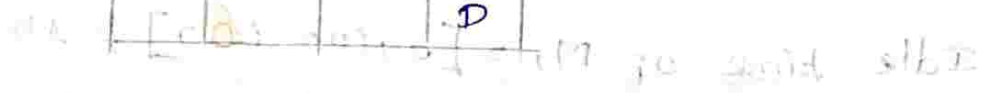
the conditions $\min_{i,j} t_{ij} \geq \max_{i,j} t_{ij}$ is satisfied

The given problem can be written as

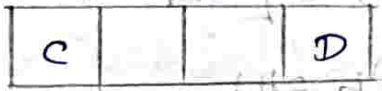
$$G_i = \sum_{j=1}^k t_{ij} \quad \text{and} \quad H_i = \sum_{j=1}^k k_{ij}$$

Job	A	B	C	D
G_i	45	46	36	39
H_i	52	48	40	31

$$\min_i \{G_i - H_i\} = 31$$


$$J \circ B = [A^{(1)} \quad B^{(1)} \quad C^{(1)}] = A^{(1)} \quad \text{for } \text{cond} \leq \text{atol}$$

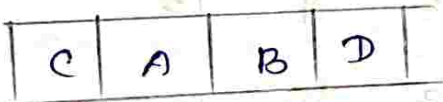
ГТ : [45 46 56] 21 70 2011 565

$$H = \begin{bmatrix} 52 & 48 & 40 \\ 40 & 48 & 40 \\ 40 & 40 & 40 \end{bmatrix} = \mu 19.70 \text{ cm}^2 \text{ of base}$$
$$= \min \{ \dots \} = \dots$$


Job A B

GT 45 46 broccoli for 1st 400 period

H 52 48

$$\min C = 45$$


Total elapsed Time we have

Job	M ₁			M ₂			M ₃			M ₄			M ₅			M ₆		
	IN	OUT	Idle T	IN	OUT	Idle T	IN	OUT	Idle T	IN	OUT	Idle T	IN	OUT	Idle T	IN	OUT	Idle T
C	0	11	0	11	16	11	16	24	46	24	29	24	29	36	29	36	12	36
A	11	29	0	29	37	13	37	44	45	44	46	15	46	56	10	56	81	5
B	29	46	0	46	52	9	52	61	58	61	67	15	67	75	11	89	100	0
D	46	66	0	66	70	14	70	73	19	73	77	4	77	85	2	100	112	0
		0			47			46		160	4		152					41

$$\omega_1 = 2\pi f_1 = 10 \text{ rad/s} \quad \omega_2 = 2\pi f_2 = 10 \text{ rad/s}$$

The minimum total elapsed time is 112.

$$\text{Idle time of } M_1 = [0 + (112 - 66)] = 46$$

$$\text{Idle time of } M_2 = [47 + (112 - 70)] = 89$$

$$\text{Idle time of } M_3 = [36 + (112 - 75)] = 73$$

$$\text{Idle time of } M_4 = [66 + (112 - 77)] = 101$$

$$\text{Idle time of } M_5 = [152 + (112 - 85)] = 179$$

$$\text{Idle time of } M_6 = 41$$

1211. Solve the following sequencing problem when passing out is not allowed.

Item	A	B	C	D
I	15	5	4	15
II	12	2	10	12
III	16	3	5	16
IV	17	3	4	17

Soln:

Item	A	B	C	D
I	15	5	4	15
II	12	2	10	12
III	16	3	5	16
IV	17	3	4	17

$$M=H, K=H$$

we observe that,

$$\min t_{ij} \geq \max t_{ij}$$

$$12 \geq 10$$

$\min t_{ij} \geq \max t_{ij}$ is satisfied.

$$\min t_{ij} = 12, \max t_{ij} = 10$$

$$\min t_{ij} \geq \max t_{ij}$$

$$12 \geq 10$$

$\min t_{ij} \geq \max t_{ij}$ is satisfied.

The given problem can be written

$$G_i = \sum_{j=1}^3 t_{ij} \quad \& \quad H_i = \sum_{j=2}^4 t_{ij}$$

Item I II III IV

G 24 24 24 24

H 24 24 24 24.

$$\min i = 24$$

I	II	III	IV
---	----	-----	----

Item	A			B			C			D		
	IN	OUT	Idle	IN	OUT	Idle	IN	OUT	Idle	IN	OUT	Idle
I	0	15	0	15	20	15	20	24	20	24	39	24
II	15	27	0	27	29	7	29	39	5	39	51	0
III	27	43	0	43	46	14	46	51	7	51	67	0
IV	43	60	0	60	63	14	63	67	12	67	84	0
			0			50			44			24

The minimum total elapsed time is $= 84$

Idle time for A $= 84 - 60 = 24$ hrs

Idle time for B $= 50 + (84 - 65) = 71$ hrs

Idle time for C $= 44 + (84 - 67) = 61$ hrs

Idle time for D $= 24$ hrs.

1. we have five jobs each of which must go through machine A, B and C in the order ABC. Processing times are given in the following table.

Job	1	2	3	4	5
A	8	10	6	7	11
B	5	6	2	3	4
C	4	9	8	6	5

Solu:-

Job : A 1 2 3 4 5
machine A : 8 10 6 7 11

machine B : 5 6 2 3 4

machine C : 4 9 8 6 5

Hence $n=5$, $k=3$.

$\min t_{ij} = 6$, $\max t_{ij} = 11$

$\min t_{ij} \leq \max t_{ij}$

$$\min k_{1j} = 4, \max k_{ij} = 6$$

$$4 \neq 6$$

Let G and H be the two machine such that

$$G_i = k_{1j} + k_{2j}, H_i = k_{2j} + k_{3j}$$

Job	1	2	3	4	5
G	13	16	8	10	15
H	9	15	10	9	9

The optimal sequence is

3	2	4	1	5
---	---	---	---	---

The total elapsed time

Job	A			B			C		
	IN	OUT	Idle Time	IN	OUT	Idle Time	IN	OUT	Idle Time
3	0	6	0	6	8	26	8	16	8
2	6	16	0	16	22	8	22	31	6
4	16	23	0	23	26	1	31	37	0
1	23	31	0	31	36	5	37	41	0
5	31	42	0	42	46	6	46	51	5
			0			26			19

The minimum total elapsed time is 51 hrs.

$$\text{Idle time A} = 0 + (51 - 42) = 9$$

$$\text{Idle time of B} = 26 + (51 - 46) = 31$$

$$\text{Idle time of C} = 19.$$

1218. solve the following sequencing problem, giving an optimal solution when passing is not allowed.

Job : A B C D E

machine M_1 : 10 12 8 15 16

machine M_2 : 3 2 4 1 5

machine M_3 : 5 6 4 7 3

machine M_4 : 14 7 12 8 10

solu:

Job : A B C D E

M_1 : 10 12 8 15 16

M_2 : 3 2 4 1 5

M_3 : 5 6 4 7 3

M_4 : 14 7 12 8 10

Here $n=5$, $k=4$

$$\min_{kij} = 8, \max_{kij} = 7$$

$$\min_{kij} \geq \max_{kij}$$

$8 \geq 7$ is satisfied

$$\min_{kij} = 7, \max_{kij} = 7$$

$7 \geq 7$ is satisfied

The given problem can be written as

$$G_i = t_{1j} + t_{2j} + t_{3j}$$

$$H_i = t_{2j} + t_{3j} + t_{4j}$$

Job	A	B	C	D	E
Gt	18	20	16	23	24
H	22	15	20	16	18

The optimal sequence is

C	A	E	D	B
---	---	---	---	---

The total elapsed time.

Job	M ₁			M ₂			M ₃			M ₄		
	IN	OUT	Idle	IN	OUT	Idle	IN	OUT	Idle	IN	OUT	Idle
C	0	8	0	8	12	8	8	16	12	16	28	16
A	8	18	0	18	21	6	21	26	5	28	42	0
E	18	34	0	34	39	15	39	42	13	42	52	0
D	34	49	0	49	50	10	50	57	8	57	65	5
B	49	61	0	61	63	11	63	69	6	69	76	4
			0			48			44			25

The minimum total elapsed time is 76 hrs

Idle time for M₁ = 0 + (76 - 61) = 15 hrs

Idle time for M₂ = 48 + (76 - 63) = 61 hrs

Idle time for M₃ = 44 + (76 - 69) = 51 hrs

Idle time for M₄ = 25 hrs.

1220

when passing is not allowed solve the sequencing problem giving an optimal solution:

Job : A B C D

Machine M_1 : 11 8 12 13

Machine M_2 : 4 1 2 2

Machine M_3 : 2 8 12 13

Machine M_4 : 11 8 12 13

Solu :-

Here $n=4, K=4$

$$\min t_{ij} = 8, \max t_{ij} = 8$$

$\min t_{ij} \geq \max t_{ij}$ is satisfied

$$G_i = \sum_{j=1}^K t_{ij}, H_i = \sum_{j=1}^K t_{ji}$$

Job A B C D

GT 17 17 17 17

H 17 17 17 17

$$\text{and } 10 = (10 - 0) + 0 = 10$$

The optimal sequence is

$$\text{and } 10 = (8 - 0) + 8 = 16$$

A	B	C	D
---	---	---	---

$$\text{and } 10 = (10 - 0) + 10 = 20$$

The total elapsed time.

$$\text{and } 20 = 10 + 10 = 20$$

Job	M ₁			M ₂			M ₃			M ₄		
	IN	OUT	Idle Time	IN	OUT	Idle	IN	OUT	Idle	IN	OUT	Idle
A	0	11	0	11	15	11	45	17	15	17	28	17
B	11	19	0	19	20	4	20	28	3	28	36	0
C	19	31	0	31	33	11	33	36	5	36	48	0
D	31	44	0	44	46	11	46	48	10	48	61	0
			0			37			33			17

The minimum total elapsed time is 61 hrs
Idle time for M₁ = 61 - 44 = 17

Idle time for M₂ = 37 + (61 - 46) = 52

Idle time for M₃ = 33 + (61 - 48) = 46

Idle time for M₄ = 17.

Processing 2 Jobs Through K machines

1221. Use graphical method to minimize the time added to process the following jobs on the machines shown i.e. for each machine find the job which should be done first. Also calculate the total time elapsed to complete both the jobs.

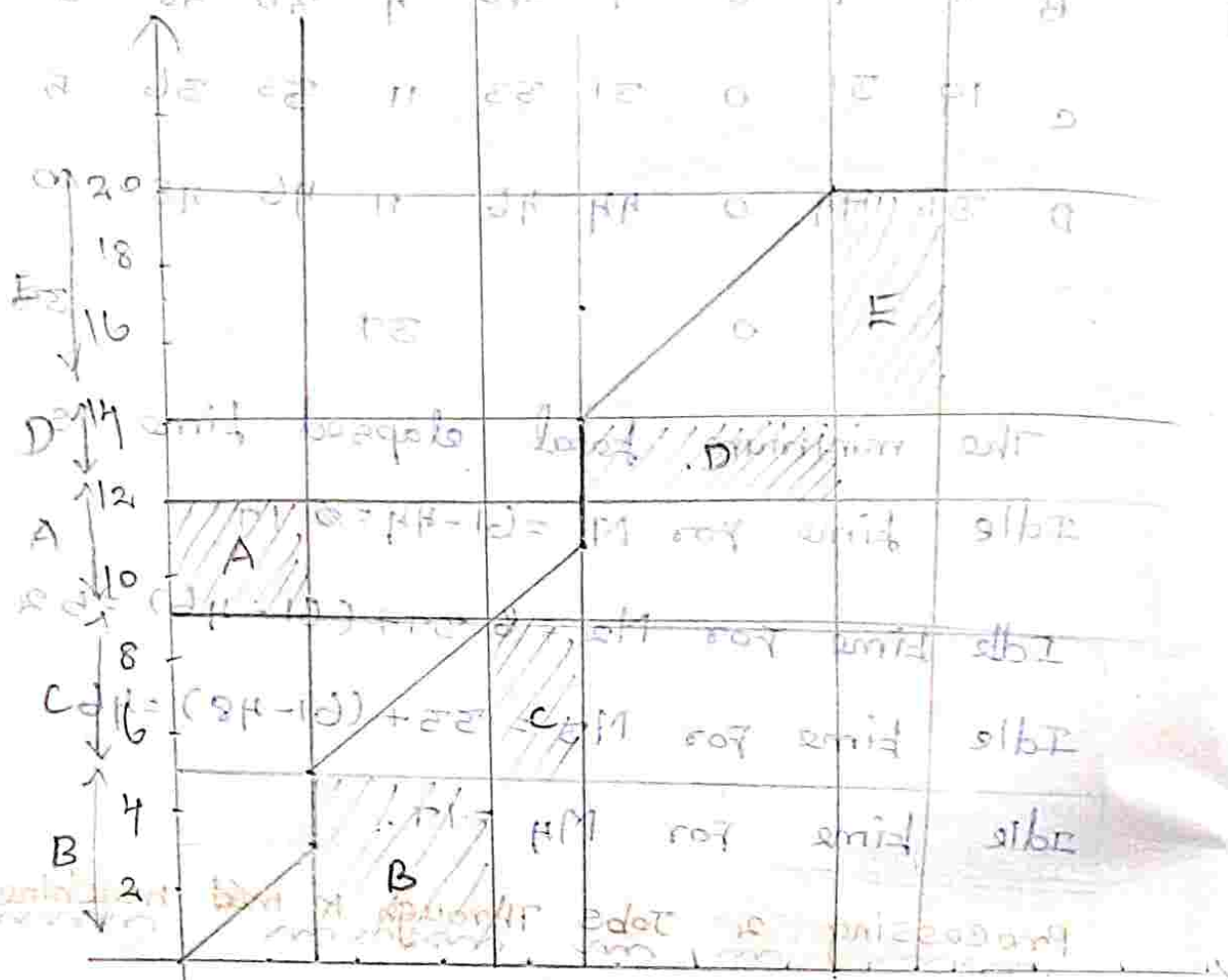
Job 1 { sequence A B C D E
time 3 4 2 6 2

Job 2 { sequence B C A D E
time 5 4 3 2 6

Solution :-

Draw two axes at right angle to each other which x-axis represents the processing time of Job 1 on different machine while Job 2

Job 1 remains Idle.



Idle time for Job 1 = $17 + 2 + 3$

$= 22$

Idle time for Job 2 = $20 + 2$

$= 22$

Draw two axes at right angles to each other