

Last class: The initial dictionary:

$$X_3 = 10 - 1 X_1 - 1 X_2$$

$$X_4 = 4 + 2 X_1 - 1 X_2$$

$$z = 0 + 1 X_1 + 2 X_2$$

X_1 enters. X_3 leaves. $z = 0$

After 1 pivot:

$$X_1 = 10 - 1 X_2 - 1 X_3$$

$$X_4 = 24 - 3 X_2 - 2 X_3$$

$$z = 10 + 1 X_2 - 1 X_3$$

Do the algebra to take the next pivot.

Formulate as an LP problem:

Toy company: produces planes and boats.

Selling price: Planes: \$12, Boats \$10.

Cost of raw materials: Planes \$4, Boats \$3.

A plane requires 3 hours to make and 1 hour to finish, while a boat requires 1 hour to make and 2 hours to finish.

The toy company knows it will not sell anymore than 30 planes per week.

The company cannot spend anymore than 120 hours per week making toys and 160 hours per week finishing toys.

The company wishes to maximize the profit it makes by choosing how many planes/boats to produce.

The plane/boat problem:

X1= number of planes

X2= number of boats

How would this
be typed in for
your program?

Maximize $z = 8 X1 + 7 X2$ // Profit

subject to

$1X1 + 0 X2 \leq 30$ //Number of planes at most 30

$3 X1 + 1 X2 \leq 120$ // Constraint on hours to make.

$1 X1 + 2 X2 \leq 160$ // Constraint on hours to finish.

$X1, X2 \geq 0$

What is the initial
dictionary?

The solution (from my program):

X1= number of planes

X2= number of boats

After 3 pivots:

$$X1 = 16.00 - 0.40 X4 + 0.20 X5$$

$$X2 = 72.00 + 0.20 X4 - 0.60 X5$$

$$X3 = 14.00 + 0.40 X4 - 0.20 X5$$

$$z = 632.00 - 1.80 X4 - 2.60 X5$$

Labor Shift Scheduling Problem

Unable to hire new police officers because of budget limitations, the Gotham City Police commissioner is trying to utilize the force better. The minimum requirements for police patrols for weekdays are noted below:

Time Period	Min
Midnight - 4:00 am	6
4:00 am - 8:00 am	4
8:00 am - noon	14
noon - 4:00 pm	8
4:00 pm - 8:00 pm	12
8:00 pm - Midnight	16

The police officers can start their shifts at the starting time of any of the above time periods. However they have to patrol for 8 hours.

What is the minimum number of officers required to satisfy the requirements? Express this as an LP problem.



June 7/07 Raeside cartoon lampoons VPD, Times Colonist.

Announcements:

Assignment #1 has been posted: due Sept. 19 (or Sept. 23 with 10% late penalty)

Programming Project 1 has been posted: due Sept. 26 (or Sept. 30 with a 10% late penalty).

Another sample problem:

$$\text{Maximize } 5x_1 + 5x_2 + 3x_3$$

subject to

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

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

$$2x_1 - x_2 + 2x_3 \leq 4$$

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

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

How will we
type in this
problem as
input?

Another sample problem: 3 4

Maximize $5x_1 + 5x_2 + 3x_3$ 5 5 3

subject to

$$\begin{array}{rcllcl} x_1 + 3x_2 + x_3 & \leq & 3 & & 3 & 1 & 3 & 1 \\ -x_1 & & & + 3x_3 & \leq & 2 & & 2 & -1 & 0 & 3 \\ 2x_1 - x_2 + 2x_3 & \leq & 4 & & 4 & 2 & -1 & 2 \\ 2x_1 + 3x_2 - x_3 & \leq & 2 & & 2 & 2 & 3 & -1 \end{array}$$

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

The initial dictionary:

$$\begin{array}{rcllcllcl} X4 & = & 3.00- & 1.00 & X1 & - & 3.00 & X2 & - & 1.00 & X3 \\ X5 & = & 2.00+ & 1.00 & X1 & + & 0.00 & X2 & - & 3.00 & X3 \\ X6 & = & 4.00- & 2.00 & X1 & + & 1.00 & X2 & - & 2.00 & X3 \\ X7 & = & 2.00- & 2.00 & X1 & - & 3.00 & X2 & + & 1.00 & X3 \\ \hline z & = & -0.00+ & 5.00 & X1 & + & 5.00 & X2 & + & 3.00 & X3 \end{array}$$

How should we represent this in a tableau/array for our computer program?

X1 enters. X7 leaves. $z = -0.000000$

After 1 pivot:

$$X4 = 2.00- \quad 1.50 X2 - \quad 1.50 X3 + \quad 0.50 X7$$

$$X5 = 3.00- \quad 1.50 X2 - \quad 2.50 X3 - \quad 0.50 X7$$

$$X6 = 2.00+ \quad 4.00 X2 - \quad 3.00 X3 + \quad 1.00 X7$$

$$X1 = 1.00- \quad 1.50 X2 + \quad 0.50 X3 - \quad 0.50 X7$$

$$z = 5.00- \quad 2.50 X2 + \quad 5.50 X3 - \quad 2.50 X7$$

X3 enters. X6 leaves. $z = 5.000000$

After 2 pivots:

$$X4 = 1.00- \quad 3.50 \quad X2 + \quad 0.50 \quad X6 + \quad 0.00 \quad X7$$

$$X5 = 1.33- \quad 4.83 \quad X2 + \quad 0.83 \quad X6 - \quad 1.33 \quad X7$$

$$X3 = 0.67+ \quad 1.33 \quad X2 - \quad 0.33 \quad X6 + \quad 0.33 \quad X7$$

$$X1 = 1.33- \quad 0.83 \quad X2 - \quad 0.17 \quad X6 - \quad 0.33 \quad X7$$

$$z = 8.67+ \quad 4.83 \quad X2 - \quad 1.83 \quad X6 - \quad 0.67 \quad X7$$

X2 enters. X5 leaves. $z = 8.666667$

After 3 pivots:

$$X4 = 0.03+ \quad 0.72 \quad X5 - \quad 0.10 \quad X6 + \quad 0.97 \quad X7$$

$$X2 = 0.28- \quad 0.21 \quad X5 + \quad 0.17 \quad X6 - \quad 0.28 \quad X7$$

$$X3 = 1.03- \quad 0.28 \quad X5 - \quad 0.10 \quad X6 - \quad 0.03 \quad X7$$

$$X1 = 1.10+ \quad 0.17 \quad X5 - \quad 0.31 \quad X6 - \quad 0.10 \quad X7$$

$$z = 10.00- \quad 1.00 \quad X5 - \quad 1.00 \quad X6 - \quad 2.00 \quad X7$$

How could we argue that this must be the optimal solution?