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17/sci01/067

CSC 314

Assignment

i) objective function is $z = 2x + y$

constraints are $x + 2y \leq 10$

$$x + y \leq 6$$

$$x - y \leq 2$$

$$x - 2y \leq 1$$

The non-negativity inclusion is $x \geq 0$

$$y \geq 0$$

i) $x + 2y \leq 10$

when $x = 0, y = 10/2 = 5$ } $(0, 5)$

when $y = 0, x = 10$ } $(10, 0)$

ii) $x + y \leq 6$

when $x = 0, y = 6$ } $(0, 6)$

when $y = 0, x = 6$ } $(6, 0)$

iii) $x - y \leq 2$

when $x = 0, y = -2$ } $(0, -2)$

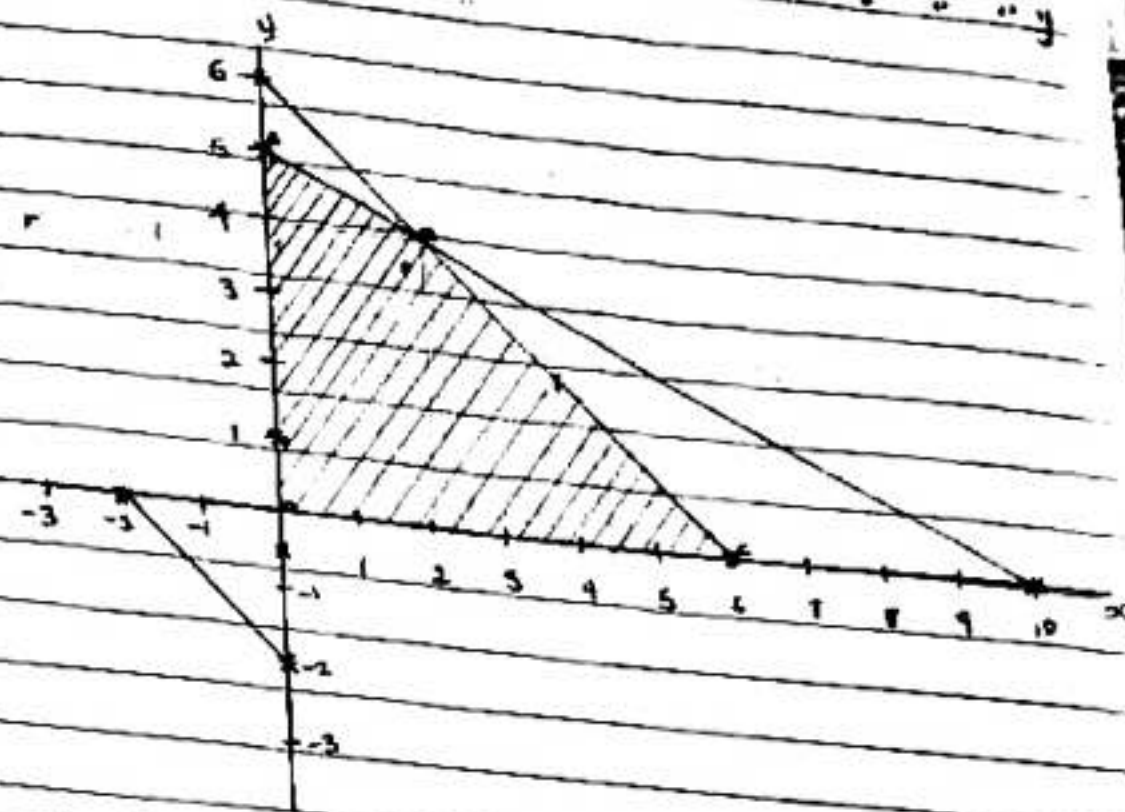
when $y = 0, x = 2$ } $(2, 0)$

iv) $x - 2y \leq 1$

when $x = 0, y = -0.5$ } $(0, -0.5)$

when $y = 0, x = 1$ } $(1, 0)$

look for \rightarrow lines on a
" " " " " "



Optimal values:

$$A(0, 5)$$

$$B(2, 3.9)$$

$$C(6, 0)$$

Substitute the values into the objective functions

$$A = 2(0) + 5 \\ = 5$$

$$B = 2(2) + 3.9 \\ = 7.9$$

$$C = 2(6) + 0 \\ = 12$$

The maximum point is C

i) The regret method

	D ₁	D ₂	D ₃	D ₄	Supply	RP1	RP2	RP3	RP4
S ₁	20 ¹⁰	30 ⁵⁰	110	70 ¹⁰	60 ¹⁰	10	10	50	-
S ₂	10	0	60	10 ¹⁰	10 ¹⁰	10	-	-	-
S ₃	50 ⁶⁰	80	150 ³⁰	90 ¹¹⁰	100 ¹⁰	30	30	40	40
Demand	70 ⁶⁰	50 ⁴⁰	30	20 ¹⁰	170 ¹⁷⁰				
C _{p1}	10	30	50	60					
C _{p2}	30	50	40	20					
C _{p3}	30	-	40	20					
C _{p4}	50								

$$C = 10(20) + 50(30) + 10(10) + 60(50) + 30(150) + 10(90)$$

$$C = 200 + 1500 + 100 + 3000 + 4500 + 900$$

$$C = \underline{\underline{10200}}$$

ii) Least cost method

	D ₁	D ₂	D ₃	D ₄	Supply
S ₁	20 ⁶⁰	30	110	70	60
S ₂	10	0 ¹¹⁰	60	10	10
S ₃	50 ¹¹⁰	80 ⁴⁰	150 ³⁰	90 ²⁰	100 ⁹⁰
Demand	70 ⁶⁰	50 ⁴⁰	30	20	

occupied cells = 6

$m+n-1$

$m = \text{No of rows} = 4$

$n = \text{No of columns} = 3$

$4+3-1=6$ This means there is no degeneracy

Total cost

$$S_1 \rightarrow D_1 = 20 \times 60 = 1200$$

$$S_2 \rightarrow D_2 = 0 \times 10 = 0$$

$$S_3 \rightarrow D_1 = 50 \times 10 = 500$$

$$S_3 \rightarrow D_2 = 80 \times 40 = 3200$$

$$S_3 \rightarrow D_3 = 150 \times 30 = 4500$$

$$S_3 \rightarrow D_4 = 90 \times 20 = 1800$$

$$\underline{\underline{11200}}$$

North-west corner method

	D ₁	D ₂	D ₃	D ₄	supply
S ₁	20 ⁶⁰	30	110	70	60
S ₂	10 ¹¹⁰	0	60	10	10
S ₃	50	80 ⁵⁰	150 ³⁰	90 ²⁰	100 50 20
Demand	70 10	50	30	20	

occupied cells = 5

$$m+n-1$$

$$m = \text{No of rows} = 4$$

$$n = \text{No of columns} = 3$$

$$4+3-1 = 6$$

since occupied cells $\neq m+n-1$ this means there is degeneracy.

3) outstanding = A1

for = A2

foot = A3

$$A_1 - A_1 = p_{11} = 0.7 \checkmark$$

$$A_1 - A_2 = p_{12} = 0.3 \checkmark$$

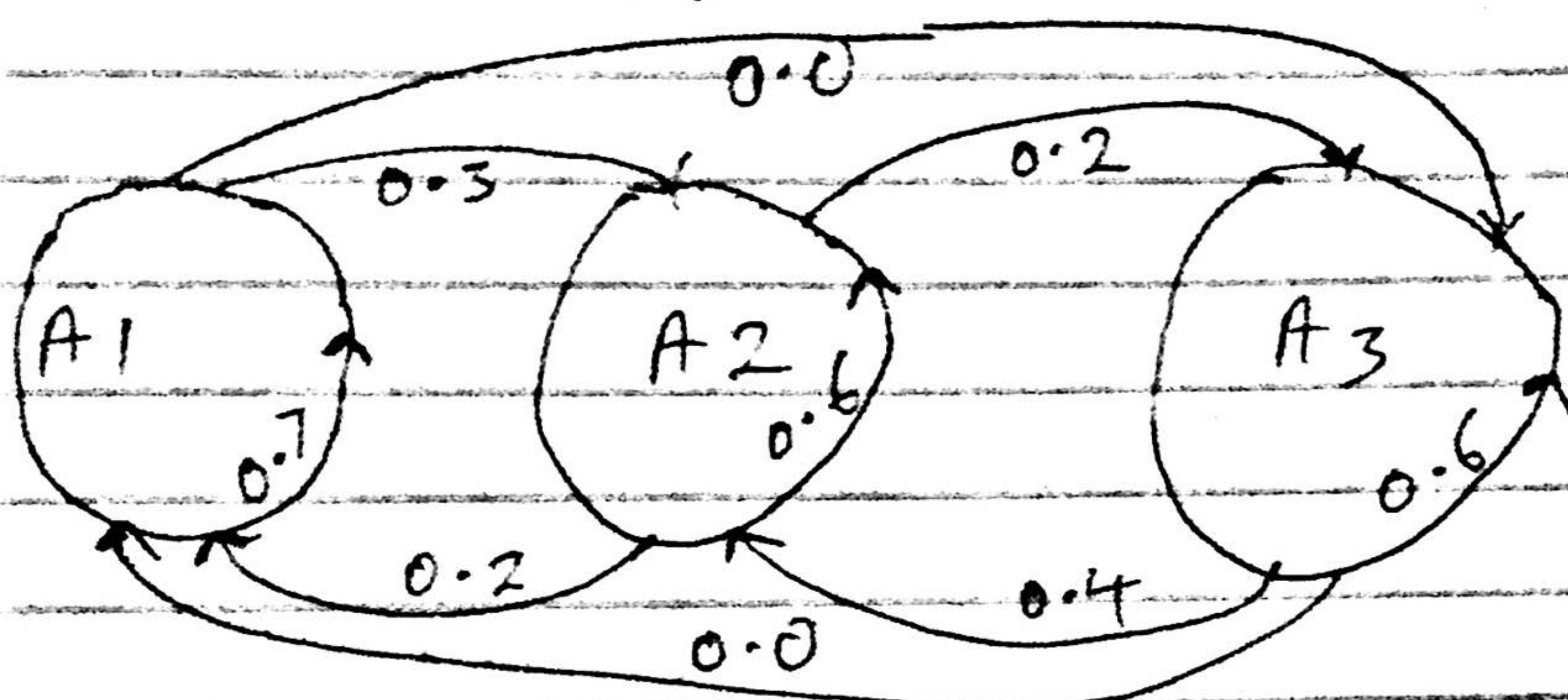
$$A_2 - A_1 = p_{21} = 0.2 \checkmark$$

$$A_2 - A_2 = p_{22} = 0.6 \checkmark$$

$$A_2 - A_3 = p_{23} = 0.2 \checkmark$$

$$A_3 - A_2 = p_{32} = 0.4 \checkmark$$

$$A_3 - A_3 = p_{33} = 0.6 \checkmark$$



p_{11}	p_{12}	$P =$	0.7	0.3	0.0
p_{21}	p_{22}		0.2	0.6	0.2
p_{32}	p_{33}		0.0	0.4	0.6

b) $p^{(1)} = p^{(0)} \cdot P$

$$p^{(1)} = (0.3, 0.6, 0.1) \begin{pmatrix} 0.7 & 0.3 & 0.0 \\ 0.2 & 0.6 & 0.2 \\ 0.0 & 0.4 & 0.6 \end{pmatrix}$$

$$= (0.33, 0.49, 0.18)$$

$p^{(2)} = p^{(1)} \cdot P$

$$p^{(2)} = (0.33, 0.49, 0.18) \begin{pmatrix} 0.7 & 0.3 & 0.0 \\ 0.2 & 0.6 & 0.2 \\ 0.0 & 0.4 & 0.6 \end{pmatrix}$$

$$= (0.329, 0.465, 0.206)$$

$$c) P = \begin{pmatrix} 0.7 & 0.3 & 0.0 \\ 0.2 & 0.6 & 0.2 \\ 0.0 & 0.4 & 0.6 \end{pmatrix}$$

$$P^{(s)} = (x, y, z)$$

$$P^{(s)} = P^{(s)} \cdot P$$

$$(x, y, z) = (x, y, z) \begin{pmatrix} 0.7 & 0.3 & 0.0 \\ 0.2 & 0.6 & 0.2 \\ 0.0 & 0.4 & 0.6 \end{pmatrix}$$

~~$$(x, y, z) = (0.7x + 0.2y + 0$$~~

$$x = 0.7x + 0.2y$$

$$x - 0.7x = 0.2y$$

$$0.3x = 0.2y$$

$$x = \frac{0.2y}{0.3}$$

$$x = 0.667y \dots \textcircled{1}$$

$$y = 0.3x + 0.6y + 0.4z$$

$$y - 0.6y = 0.3x + 0.4z$$

$$0.4y = 0.3x + 0.4z$$

$$y = 0.75x + z \dots \textcircled{2}$$

$$z = 0.2y + 0.6z$$

$$z - 0.6z = 0.2y$$

$$0.4z = 0.2y$$

$$z = 0.5y \dots \textcircled{3}$$

$$x + y + z = 1 \dots \textcircled{4}$$

put equation 1

$$x = 0.667y$$

$$0.667y + y + z = 1$$

$$1.667y + z = 1$$

$$1.667y + z = 1$$

$$z = 1 - 1.667y \dots \textcircled{5}$$

From equation 2

$$y = 0.75x + z$$

$$y = 0.75(0.667y) + (1 - 1.667y)$$

$$y = 0.75(0.667y) + (1 - 1.667y)$$

$$y = 0.5y + 1 - 1.667y$$

$$2.1667 \cdot y = 1$$

$$y = \frac{1}{2.1667}$$

$$y = 0.4615$$

$$y = \frac{6}{13}$$

since $z = 1 - 1.667(y)$

$$z = 1 - 1.667(0.4615)$$

$$z = 1 - 0.7639$$

$$z = 0.2307$$

$$z = \frac{3}{13}$$

$$x = 0.667y$$

$$x = 0.667(0.4615)$$

$$x = 0.3076$$

$$x = \frac{4}{13}$$

$$\therefore x = \frac{4}{13}, y = \frac{6}{13}, z = \frac{3}{13}$$

$$4) \text{ Arrival rate} = \lambda = \frac{200}{40} = 5$$

$$\text{Service rate} = \frac{480}{80} = 6$$

$$a) \text{ Traffic intensity} = \frac{\lambda}{\mu} = \frac{5}{6} = 0.83$$

$$b) \text{ Average number of items in the queue} = \frac{\lambda^2}{\mu(\mu-\lambda)} = \frac{5^2}{6(6-5)} = 4.17$$

$$c) \text{ Average number of items in the system} = \frac{\lambda}{\mu-\lambda} = \frac{5}{6-5} = 5$$

$$d) \text{ Average time in the queue before service} = \frac{\lambda}{\mu(\mu-\lambda)} = \frac{5}{6(6-5)} = 0.83$$

$$e) \text{ Average time in a system} = \frac{1}{\mu-\lambda} = \frac{1}{6-5} = 1$$

5)

Bin	1	2	3	4	5	6	7	8	9
1	-	4	-	6	7	-	3	-	5
2	4	-	5	2	-	3	1	-	-
3	-	5	-	7	-	2	2	4	-
4	6	2	7	-	4	1	-	3	-
5	-	-	-	4	-	1	-	-	-
6	-	3	2	1	1	-	2	2	4
7	3	1	2	-	-	2	-	5	2
8	-	-	4	3	-	2	5	-	6
9	5	-	-	-	-	4	2	6	-

Bin	1	2	3	4	5	6	7	8	9
1	-	3	-	5	⑥	-	②	-	3
2	1	-	3	1	-	2	①	-	-
3	-	4	-	6	-	①	1	2	-
4	3	1	5	-	3	①	-	1	-
5	-	-	-	3	-	①	-	-	-
6	-	2	①	①	0	-	1	0	2
7	①	0	0	-	-	1	-	3	0
8	-	-	2	2	-	①	4	-	4
9	2	-	-	-	-	3	①	4	-

Bin	1	2	3	4	5	6	7	8	9
1	-	1	-	3	4	-	0	-	1
2	1	-	3	1	-	2	0	-	-
3	-	3	-	5	-	0	0	1	-
4	3	1	5	-	3	0	-	1	-
5	-	-	-	3	-	0	-	-	-
6	-	2	0	0	0	-	1	0	2
7	0	0	0	-	-	-	-	3	0
8	-	-	1	1	-	0	3	-	3
9	①	-	-	-	-	2	0	3	-

Bin	1	2	3	4	5	6	7	8	9
1	-	0	-	2	3	-	0	-	0
2	0	-	2	0	-	2	0	-	-
3	-	2	-	4	-	0	0	0	-
4	2	0	4	-	2	0	1	0	-
5	-	-	-	2	-	0	-	-	-
6	-	2	0	0	0	-	1	0	2
7	0	0	0	-	-	1	-	3	0
8	-	-	0	0	-	0	3	-	2
9	0	-	-	-	-	2	0	2	-

$$9 - 7 = 2$$

$$8 - 4 = 4$$

$$7 - 3 = 4$$

$$6 - 5 = 1$$

$$6 - 5 = 1$$

$$5 - 6 = 1$$

$$5 - 6 = 1$$

$$4 - 2 = 2$$

$$3 - 8 = 4$$

$$2 - 1 = 1$$

$$1 - 9 = 5$$

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Machines	A	B	C
X	25	15	22
Y	31	20	19
Z	35	24	17

Identify the smallest numbers in each column.
Then deduct the smallest number in each column.

Machines	A	B	C
X	0	0	5
Y	6	5	2
Z	10	9	0

Identify the smallest number in each row.
Then deduct the smallest number in each row.

Machines	A	B	C
X	0	0	5
Y	4	3	0
Z	10	9	0

Cross all the zeros with minimal number of lines.
Pick the smallest 3 subtract from the rest and add 3 to 5.

Machine	A	B	C
X	0	0	2
Y	1	0	0
Z	7	6	0

$$\therefore X = C \quad 22$$

$$Y = B \quad 20$$

$$Z = A \quad 35$$

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b) i) Network optimization: For instance, setup of telecommunications or power system networks to maintain quality of service during outages.

2) Routing: such as determining the routes of buses so that few buses are needed as possible.

3) Project planning: identifying those processes in a complete project which affect the overall duration of the project.

i) Impacts of Operation Research in organization:

a) Samsung electronics applied operations research and it helped them to reduce manufacturing time and

Inventory levels and made them an excess of 200 million dollars.

b) General Motors applied operations research and it was able to improve the efficiency of their production line.