

1) Max value of $Z = 2x + y$ = objective function

Subject to $x + 2y \leq 10$

$$2x + y \leq 6$$

$$x - y \leq 2$$

$$x - 2y \leq 1$$

} = Constraints

$x, y \geq 0$ = non-negativity

Considering each of the functions

i) $x + 2y \leq 10$

When $x=0$, $y=5$ } $(0, 5)$

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

ii) $2x + y \leq 6$

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

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

iii) $x - y \leq 2$

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

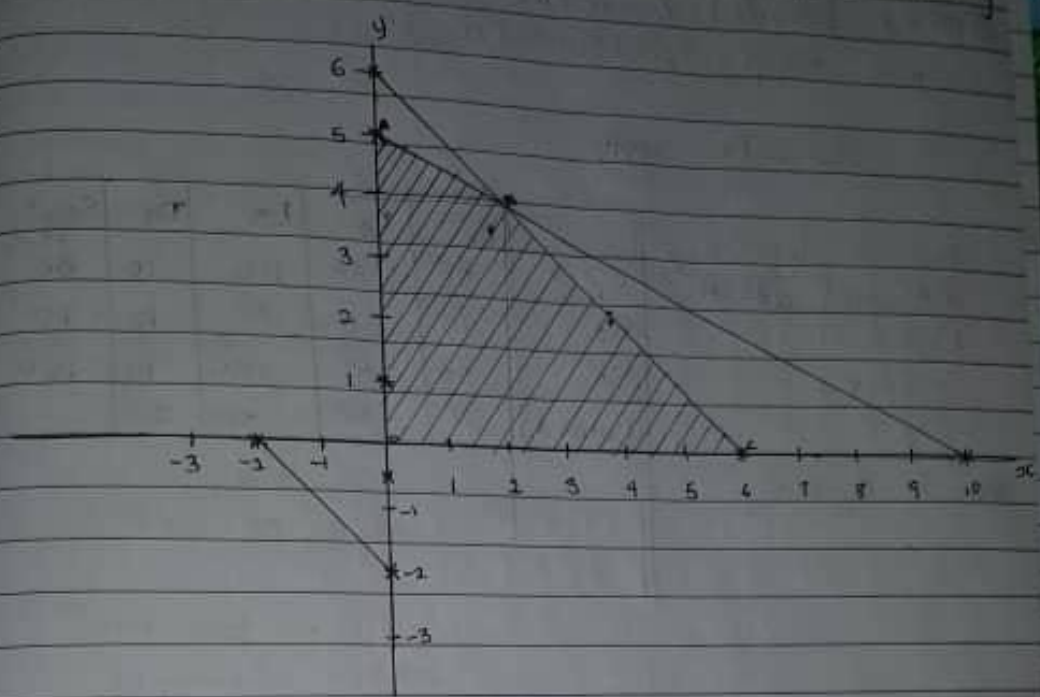
" $y=0$, $x=2$ } $(2, 0)$

iv) $x - 2y \leq 1$

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

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

open 1cm to limit size
" " " " " "



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	60	10	10	50	-
S ₂	10	0	60	10	10	10	-	-	-
S ₃	50 ¹⁰⁰	80	150 ³⁰	90 ¹⁰	100	30	30	40	40
Demand	70	50	30	20	170				
C _{p1}	10	30	50	60					
C _{p2}	30	50	40	20					
C _{p3}	30	-	40	20					
C _{p4}	50								

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

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

$$C = 10200$$

ii) Least cost method

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

occupied cells = 6
 $m+n-1$

m = No of rows = 4
 n = No of columns = 3

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

Total cost

- S₁ → D₁ = 20 × 60 = 1200
- S₂ → D₂ = 0 × 10 = 0
- S₃ → D₁ = 50 × 10 = 500
- S₃ → D₂ = 80 × 40 = 3200
- S₃ → D₃ = 150 × 30 = 4500
- S₃ → D₄ = 90 × 20 = 1800

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

	D1	D2	D3	D4	Supply
S1	20 \swarrow 60	30	110	70	60
S2	10	0 \swarrow 10	60	10	10
S3	50	80	150 \swarrow 150	90	100 \swarrow 70
Demand	70 \swarrow 10	80 \swarrow 40	30	20	

ii) North-west corner method

	D1	D2	D3	D4	Supply
S1	20 \swarrow 60	30	110	70	60
S2	10 \swarrow 10	0	60	10	10
S3	50	80 \swarrow 50	150 \swarrow 30	90 \swarrow 20	100 \swarrow 50 \swarrow 20
Demand	70 \swarrow 10	80 \swarrow 40	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.

Question 5

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

$A_2 \rightarrow A_1 \rightarrow A_0 \Rightarrow \text{Con}$ in period $t=7$
 $A_2 \rightarrow A_1$

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	-	-	1	-	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	-	0	-
5	-	-	-	2	-	0	-	1	-
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	-

$$\begin{array}{r}
 9-7=8 \\
 8-4=3 \\
 7-3=2 \\
 6-5=2 \\
 6-5=1 \\
 5-6=1 \\
 4-2=2 \\
 3-8=4
 \end{array}$$

$$\begin{array}{r}
 2-1=4 \\
 1-9=5 \\
 \hline
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 \end{array}$$

Question 3

$$R_1 \rightarrow R_1 \Rightarrow P_{11} = 0.7$$

$$R_1 \rightarrow R_2 \Rightarrow P_{12} = 0.3$$

$$R_2 \rightarrow R_1 \Rightarrow P_{21} = 0.2$$

$$R_2 \rightarrow R_2 \Rightarrow P_{22} = 0.6$$

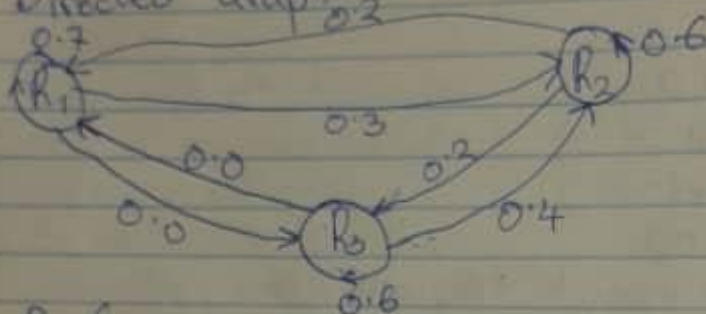
$$R_2 \rightarrow R_3 \Rightarrow P_{23} = 0.2$$

$$R_3 \rightarrow R_1 \Rightarrow P_{31} = 0.0$$

$$R_3 \rightarrow R_2 \Rightarrow P_{32} = 0.4$$

$$R_3 \rightarrow R_3 \Rightarrow P_{33} = 0.6$$

Directed Graph



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

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

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

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

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

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

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

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

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

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

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

$$(x, y, z) (0.7x + 0.2y + 0z, 0.3x + 0.6y + 0.4z, 0.0x + 0.2y + 0.6z)$$

$$x = 0.7x + 0.2y + 0z \quad \text{--- ①}$$

$$y = 0.3x + 0.6y + 0.4z \quad \text{--- ②}$$

$$z = 0.0x + 0.2y + 0.6z \quad \text{--- ③}$$

$$\sum P = 1$$

because probability is meant to be equal to 1

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

$$x + y + z = 1 \quad \text{--- ④}$$

From ①

$$0.2y = x - 0.7x$$

$$0.2y = 0.3x$$

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

$$x = \frac{2}{3}y$$

From eqn 3

$$z = 0.2y + 0.6z$$

$$0.2y = z - 0.6z$$

$$0.2y = 0.4z$$

$$y = \frac{4z}{0.2}$$

$$y = 2z$$

$$x = \frac{2}{3}y \quad \text{--- ①}$$

$$0.4y = 0.3x + 0.4z \quad \text{--- ②}$$

$$y = 2z \quad \text{--- ③}$$

$$x + y + z = 1 \quad \text{--- ④}$$

Substitute $y = 2z$, $x = \frac{2}{3}y$ into eqn 4

$$\left(\frac{2}{3}y\right) + (2z) + z = 1$$

$$2y + 9z = 1$$

$$2y + 9z = 3 \quad \text{--- ⑤}$$

Input $y = 2z$ into eqn 5

$$2\left(\frac{2z}{2}\right) + 9z = 3$$

$$4z + 9z = 3$$

$$13z = 3$$

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

$$13 //$$

$$x = \frac{2}{7}$$

$$y = \frac{4}{7}$$

$$\text{and } x + y = 1$$

$$x = \frac{3}{7}$$

for

Determine the steady State

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

$$y = 2z$$

$$y = 2 \times \frac{3}{13}$$

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

put $y = \frac{6}{13}$ into 1

$$x = \frac{2}{3}y$$

$$x = \frac{2}{3} \times \frac{6}{13}$$

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

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

b) a)

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

Machine	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	8
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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