

ALLIED COURSE III - MATHEMATICS FOR MANAGEMENT- II

Objectives:

As the result of instructional activities, students will be able to:

1. Perform the operations of addition, subtraction, multiplication, and division on whole numbers, fractions, and decimals, *by hand*.
2. Evaluate numerical expressions involving whole number exponents and square roots.
3. Identify basic geometrical figures and find their perimeter and area.
4. Solve problems involving ratios and proportions.
5. Solve problems involving percents

UNIT - I

Introduction to Operations Research - Meaning - Scope – Models - Limitation. Linear Programming - Formulation – Application in Management decision making (**Graphical method only**)

UNIT – II

Transportation (Non- degenerate only) - Assignment problems - Simple Problems only

UNIT - III

Game Theory:- Queuing theory - Graphical Solution – $m \times 2$ and $2 \times n$ type. Solving game by Dominance property - fundamentals - Simple problems only. Replacement problem – Replacement of equipment that deteriorates gradually (value of money does not change with time)

UNIT - IV

CPM - Principles - Construction of Network for projects – Types of Floats – Slack- crash programme.

UNIT -V

PERT - Time scale analysis - critical path - probability of completion of project - Advantages and Limitations.

Note: Theory and problem shall be distributed at 20% and 80% respectively.

REFERENCE BOOKS

1. Kanti Swarup, Gupta R.K. - Operations Research
2. P.R. Vittal - Operations Research
3. Gupta S.P. - Statistical Methods.

Course Out comes:

1. Compute a given integral using the most efficient method;
2. Use integrals to formulate and solve application problems in science and engineering;
3. Construct and plot parametric and polar curves;
4. Identify different types of series and determine whether a particular series converges;
5. Find the interval of convergence of a power series;
6. Apply Taylor series to approximate functions and estimate the error of approximation

GRAPHICAL METHOD OF SOLVING A L.P.P. [Graphical solution]

Linear programming problem involving only two variables, can be effectively solved by a graphical method which provides representation of the problem and its solution and vertex gives the basic variables used in solving general L.P.P.

Working procedure for graphical method:-

Given a L.P.P. optimize $z = f(x)$,
 $g(x) = \leq, =, \geq a_i \geq 0$
 $i = 1, 2, \dots$

- Step 1: Draw the straight line
- Step 2: Find the permissible region (feasible region or solution space or convex region)
- Step 3: Find the points of intersection
- Step 4: Find the value of z
- Step 5: For max z to choose vertex max & for min z to choose vertex min

{ A region of a set of points is said to be convex } -

Problem:

solve the following L.P.D by the graphical method

$$\max Z = 3x_1 + 2x_2$$

$$\text{subject to } -2x_1 + x_2 \leq 1$$

$$x_1 \leq 2$$

$$x_1 + x_2 \leq 3$$

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

Sol:

First consider the inequality constraints as Equalities:

$$-2x_1 + x_2 = 1 \rightarrow \textcircled{1}$$

$$x_1 = 2 \rightarrow \textcircled{2}$$

$$x_1 + x_2 = 3 \rightarrow \textcircled{3}$$

$$x_1 = 0 \text{ and } x_2 = 0$$

$$x_2 = 0$$

$$\textcircled{1} \Rightarrow -2x_1 + x_2 = 1$$

$$\text{put } x_1 = 0 \Rightarrow x_2 = 1 \Rightarrow [0, 1]$$

$$x_2 = 0 \Rightarrow -2x_1 = 1$$

$$x_1 = -1/2 \Rightarrow [-1/2, 0]$$

$$\textcircled{2} \Rightarrow x_1 = 2 \Rightarrow [2, 0]$$

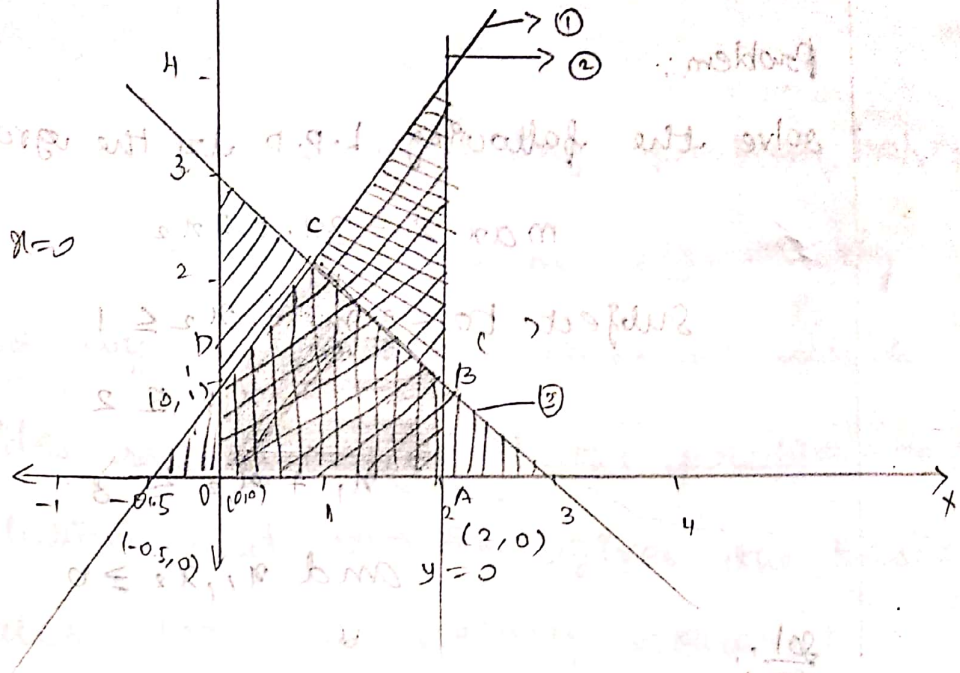
$$\textcircled{3} \Rightarrow x_1 + x_2 = 3$$

$$[0, 3]$$

$$[3, 0]$$

A region of a set defined as follows

(x, y) such that



max $z = 3x_1 + 2x_2$

O(0,0)	0
A(2,0)	6
B(2,1)	8
C(2/3, 7/3)	20/3 = 6.3
D(0,1)	2

(2) $\Rightarrow x_1 = 2$

$3x_1 + x_2 = 3$

$x_1 = 2 \Rightarrow x_2 = 1$

(2,1)

(C) $\Rightarrow -2x_1 + x_2 = 1$

$x_1 + x_2 = 3$

$-3x_1 = -2$

$x_1 = 2/3$

$2/3 + x_2 = 3$

$x_2 = 3 - 2/3$

$x_2 = 7/3$

max $z = 8; x_1 = 2; x_2 = 1$

$x_1 \leq 2, x_2 \leq 1$

$x_1 \geq 0, x_2 \geq 0$

$x_1 \leq 2, x_2 \leq 1$

$(2, 2, 0)$

Solve the following L.P.P by the graphical method

minimize $z = 3x_1 + 5x_2$

subject to $-3x_1 + 4x_2 \leq 12$

$$x_1 \leq 4$$

$$2x_1 - x_2 \geq -2$$

$$x_2 \geq 2$$

$$2x_1 + 3x_2 \geq 12 \text{ and } x_1, x_2 \geq 0.$$

Sol : S

$$-3x_1 + 4x_2 = 12 \rightarrow \textcircled{1}$$

$$x_1 = 4 \rightarrow \textcircled{2}$$

$$2x_1 - x_2 = -2 \rightarrow \textcircled{3}$$

$$x_2 = 2 \rightarrow \textcircled{4}$$

$$2x_1 + 3x_2 = 12 \rightarrow \textcircled{5}$$

$$\textcircled{1} \Rightarrow x_1 = 0 \Rightarrow x_2 = 3 \Rightarrow [0, 3] \left. \vphantom{\textcircled{1}} \right\} \rightarrow \textcircled{1}$$
$$x_2 = 0 \Rightarrow -3x_1 = 12 \Rightarrow [-4, 0]$$

$$\textcircled{3} \Rightarrow x_1 = 0 \Rightarrow -x_2 = -2 \Rightarrow [0, 2] \left. \vphantom{\textcircled{3}} \right\} \rightarrow \textcircled{2}$$
$$x_2 = 0 \Rightarrow 2x_1 = -2 \Rightarrow [-1, 0]$$

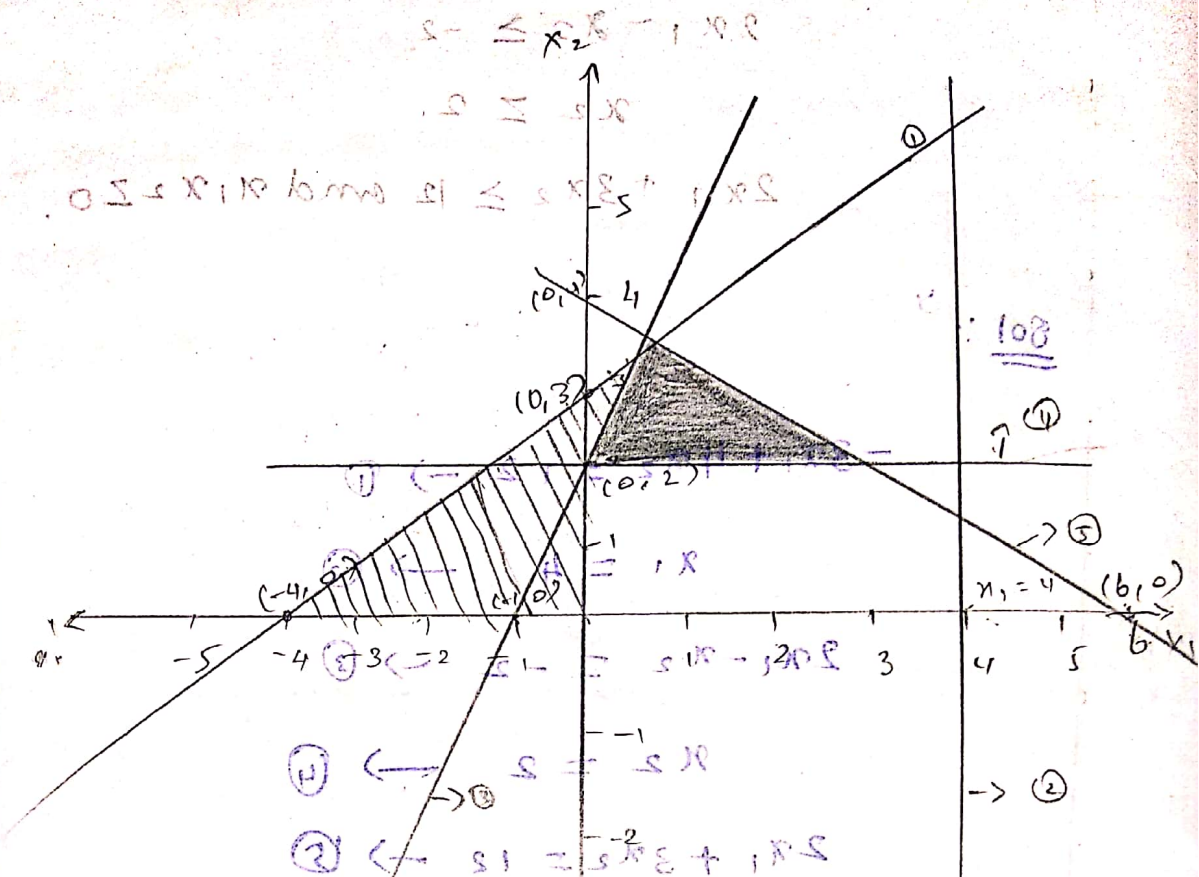
$$\textcircled{5} \Rightarrow x_1 = 0 \Rightarrow 3x_2 = 12 \Rightarrow [0, 4] \left. \vphantom{\textcircled{5}} \right\} \rightarrow \textcircled{3}$$
$$x_2 = 0 \Rightarrow 2x_1 = 12 \Rightarrow [6, 0]$$

$$S \cap H = A$$

$$S = \{x \mid \mu = 1\} \leftarrow \textcircled{4}$$

$$\textcircled{2} \cap \textcircled{1} \cap \textcircled{3} \leftarrow \textcircled{5}$$

$$S \cap H = A$$



$$\text{① } \begin{cases} [8, 0] \Rightarrow x_1 = 8 = 4x_2 = 0 = 1x_1 \leftarrow \text{①} \\ [0, 12] \Rightarrow 0 = 1x_1 = 12 = 3x_2 = 12 \leftarrow \text{②} \end{cases}$$

④ $\text{①} \Rightarrow \text{Eqn} = \text{④} \& \text{⑤} \Rightarrow x_1 = 4 \leftarrow \text{②}$
 $[0, 12] \Rightarrow x_1 = 4 \Rightarrow 12 = 3x_2 + 3x_1 = 12$

⑤ $\begin{cases} [4, 0] \Rightarrow x_1 = 4 = 1x_1 \leftarrow \text{②} \\ [0, 4] \Rightarrow 0 = 1x_1 = 4 = 3x_2 = 4 \leftarrow \text{③} \end{cases}$
 $3x_2 = 12 - 8 = 4$
 $x_2 = 4/3$
 $A = 4, 4/3$

⑥ $\rightarrow x_1 = 4, x_2 = 2$

⑦ $\rightarrow \text{eqn} \text{ ①} \& \text{ ②}$

$x_1 = 4, -3x_1 + 4x_2 = 12$

$-3(4) + 4(x_2) = 12$

$4x_2 = 24$

$x_2 = 6$

$(4, 6)$

$$\textcircled{1} \rightarrow \text{Eqn } \textcircled{1} \& \textcircled{5} \quad -3x_1 + 4x_2 = 12 \rightarrow A_1$$

$$2x_1 + 3x_2 = 12 \rightarrow A_2$$

$\textcircled{5} \rightarrow$

$$\textcircled{2} \times A_1 \Rightarrow -6x_1 + 8x_2 = 24$$

$$\textcircled{3} \times A_2 \Rightarrow 6x_1 + 9x_2 = 36$$

$$\underline{17x_2 = 60}$$

$$x_2 = 60/17$$

$$-6x_1 + 8(60/17) = 24$$

$$-6x_1 = 24 - \frac{480}{17}$$

$$x_1 = \frac{0.0415}{0.7058}$$

$$x_2 = 3.529$$

$$A(4, 4/3) = 3 \times 4 \times 5(4/3)$$

$$= 12 + \frac{20}{3} = \frac{56}{3} = 18.66$$

$$B(4, 2) = 12 + 10 = 22 = \underline{22}$$

$$C(4, 2) = 12 + 60 = 72 = \underline{72}$$

$$D(0.7058, 3.529) = (30.7058) + 5(3.529)$$

$$P.H \geq 19.762$$

$$\textcircled{1} \min Z \leq 18.66 \leftarrow \textcircled{P}$$

$$\textcircled{2} - P.D = 10x_1 + 10x_2$$

$$x_1 = 4$$

$$\textcircled{3} - P.H = 25x_1 + 10x_2$$

$$x_2 = 4/3$$

$$Z = 10(4) + 10(4/3) = 10 \leftarrow \textcircled{D}$$

A principle firm produces two products canned pineapple and canned juice. The specific amounts of material, labour and equipment required to produce each product and the availability of each of these resources are shown in the table given below.

	Canned juice	Canned pineapple	Available resources
Labour	3	2.0	12.0
equipment	1.08	1.3	6.9
material	1.71	1.4	4.9

Assuming one unit of canned juice and canned pineapple has profit margins Rs 2 and Rs 1 respectively. Formulate this as L.P.P. and solve this graphically also.

Sol: -

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

$$3x_1 + 2x_2 \leq 12$$

$$x_1 + 2.3x_2 \leq 6.9$$

$$x_1 + 1.4x_2 \leq 4.9$$

$$\textcircled{1} \Rightarrow 3x_1 + 2x_2 = 12 \quad \textcircled{1}$$

$$x_1 + 2.3x_2 = 6.9 \quad \textcircled{2}$$

$$x_1 + 1.4x_2 = 4.9 \quad \textcircled{3}$$

$$\textcircled{1} \Rightarrow x_1 = 0 \quad 2x_2 = 12$$

$$x_2 = 6 \Rightarrow [0, 6]$$

$$x_2 = 0 \Rightarrow 3x_1 = 12$$

$$x_1 = 4 \Rightarrow [4, 0]$$

② ⇒

$$x_1 = 0 \Rightarrow 2 \cdot 3 x_2 = 6 \cdot 9$$

$$x_2 = 3$$

$$0 = (0, 0) \text{ O}$$

$$[0, 3] \text{ A}$$

$$8 = (6, 0) \text{ B}$$

$$x_2 = 0 \Rightarrow x_1 = 6 \cdot 9$$

$$[6 \cdot 9, 0] \text{ C}$$

$$8 = (0, 11) \text{ D}$$

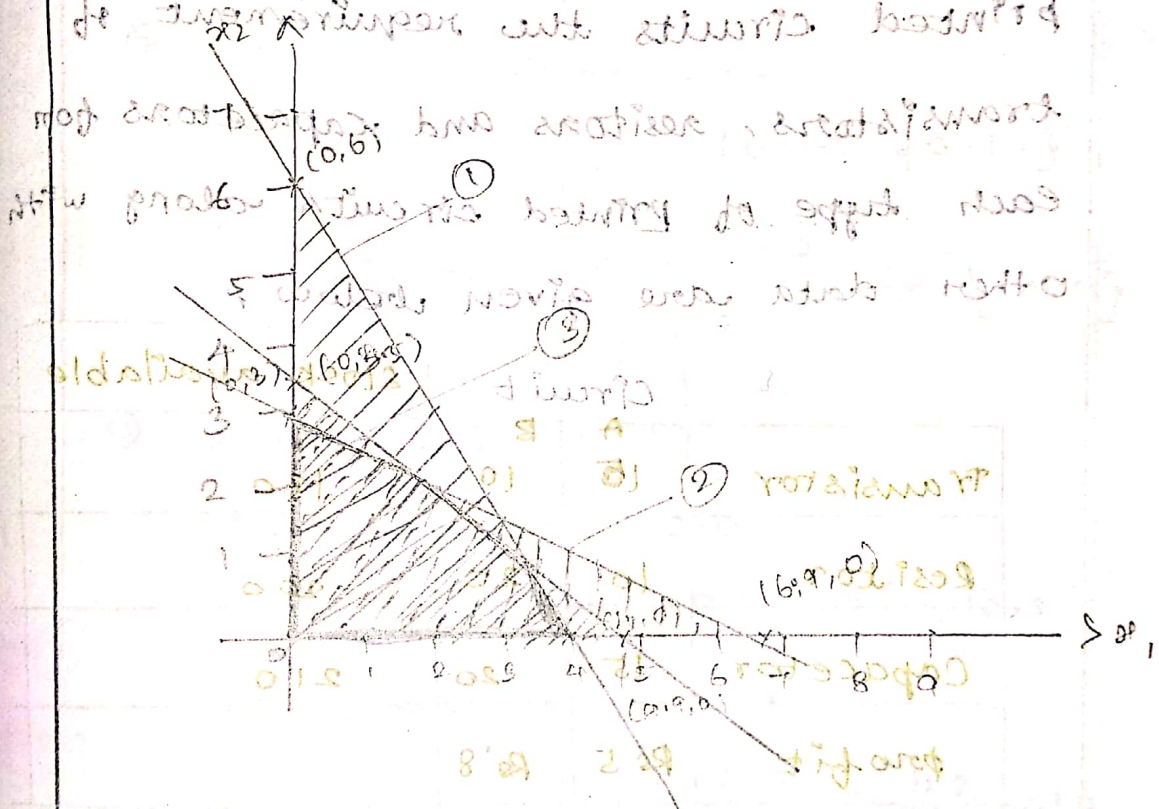
③

$$x_1 = 0 \Rightarrow 1 \cdot 4 x_2 = 4 \cdot 9$$

$$x_2 = \frac{4 \cdot 9}{1 \cdot 4} = 9$$

$$x_2 = 3 \cdot 5 [0, 3 \cdot 5]$$

$$x_2 = 0 \Rightarrow x_1 = 4 \cdot 9 [4 \cdot 9, 0]$$



$$x_1 + 2 \cdot 3 x_2 = 6 \cdot 9 \quad \text{--- (2)}$$

$$x_1 + 1 \cdot 4 x_2 = 4 \cdot 9 \quad \text{--- (3)}$$

$$(2 \cdot 3 - 1 \cdot 4) x_2 = 2$$

$$0 \cdot 9 x_2 = 2$$

$$x_2 = \frac{2}{0 \cdot 9}$$

$$x_2 = 2 \cdot 2$$

$$x_1 + 2 \cdot 2(2 \cdot 2) = 6 \cdot 9$$

$$x_1 = 1 \cdot 8$$

$$O(0,0) = 0$$

$$A(0,3) = 3$$

$$B(1.8, 2) = 5 + 8 = 13$$

$$C(4,0) = 8$$

$$\text{maximum } Z = 8 \cdot 4 = 32$$

$$x_1 = 4; x_2 = 0$$

A company manufactures 2 types of printed circuits the requirement of transistors, resistors and capacitors for each type of printed circuits along with other data are given below,

	Circuit		Stock available
	A	B	
Transistor	15	10	180
Resistor	10	20	200
Capacitor	15	20	210
Profit	Rs 5	Rs 8	

How many circuits of each type should be company produce from the stock to earn maximum profit.

Sol:

$$\text{max } Z = 5x_1 + 8x_2$$

$$15x_1 + 10x_2 \leq 180$$

$$10x_1 + 20x_2 \leq 200$$

$$15x_1 + 20x_2 \leq 210$$

$$x_1, x_2 \geq 0$$

$$15x_1 + 10x_2 = 180 \rightarrow \textcircled{1}$$

$$10x_1 + 20x_2 = 200 \rightarrow \textcircled{2}$$

$$15x_1 + 20x_2 = 210 \rightarrow \textcircled{3}$$

$$\textcircled{1} \Rightarrow x_1 = 0 \Rightarrow 10x_2 = 180$$

$$x_2 = 18 \rightarrow \{0, 18\}$$

$$x_2 = 0 \Rightarrow 15x_1 = 180$$

$$x_1 = 12 \quad \{12, 0\}$$

$$\textcircled{2} \Rightarrow x_1 = 0 \Rightarrow 20x_2 = 200$$

$$x_2 = 10 \rightarrow \{0, 10\}$$

$$x_2 = 0 \Rightarrow 10x_1 = 200$$

$$x_1 = 20$$

$$\rightarrow \{20, 0\}$$

$$\textcircled{3} \Rightarrow 15x_1 + 20x_2 = 210$$

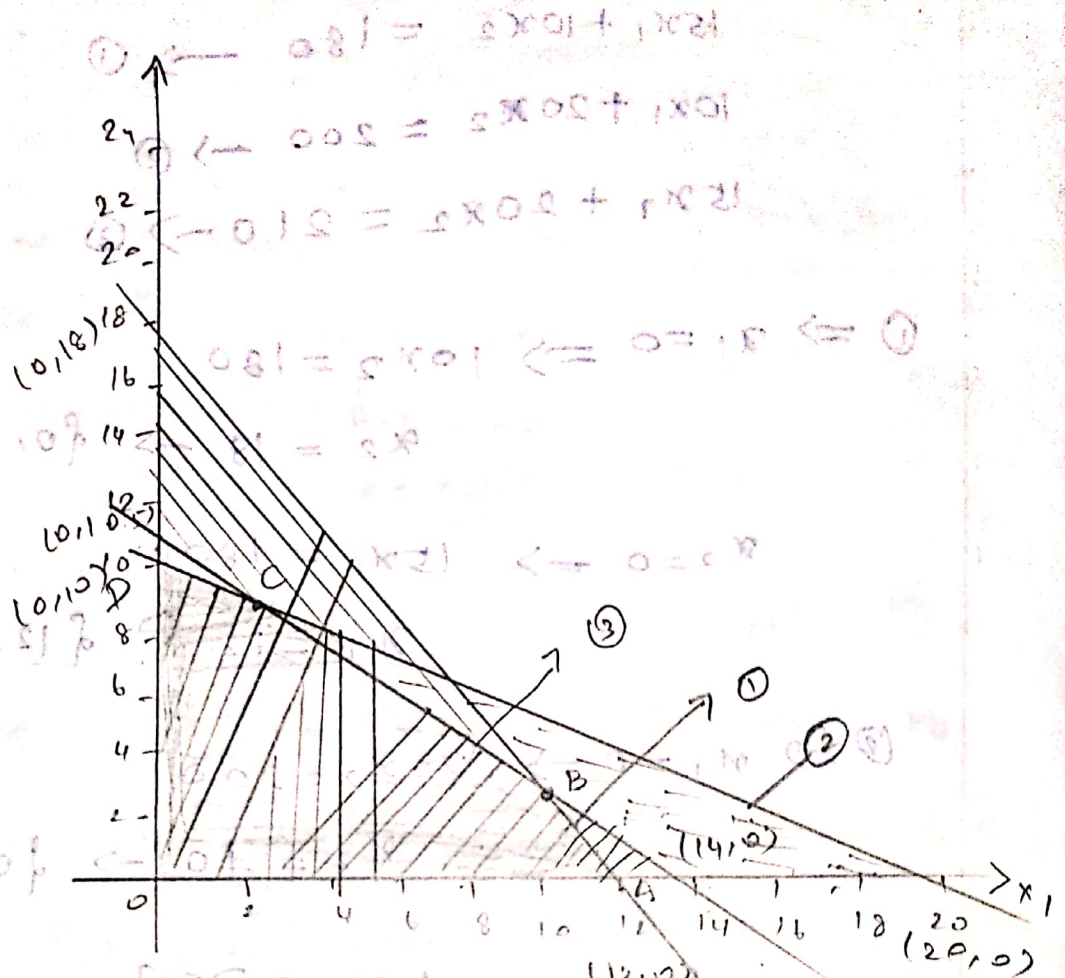
$$x_1 = 0 \Rightarrow 20x_2 = 210$$

$$x_2 = 10.5 \Rightarrow \{0, 10.5\}$$

$$x_2 = 0 \Rightarrow 15x_1 = 210$$

$$x_1 = \frac{210}{15} = \frac{42}{3} = 14$$

$$\{14, 0\}$$



		value z
O	(0,0)	0
A	(12,0)	60
B	(10,3)	74
C	(2,9)	82
D	(0,10)	80

\Rightarrow 1 & 3 are intersect

\Rightarrow 2 & 3 are intersect

Since the problem is of maximization type,

The optimal solution is

$$\max Z = 82, x_1 = 2, x_2 = 9.$$

Here the maximum value of z occurs at two vertices A & B.

\therefore Thus are Infinite no. of solutions.

Solve the graphically the following L.P.P

$$\text{maximize } z = 4x_1 + 3x_2$$

$$x_1 - x_2 \leq -1 \Rightarrow$$

$$-x_1 + x_2 \leq 0$$

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

Sol \therefore

$$x_1 - x_2 \leq -1 \Rightarrow -x_1 + x_2 \geq 1 \rightarrow \textcircled{1}$$

$$-x_1 + x_2 \leq 0 \rightarrow \textcircled{2}$$

$$-x_1 + x_2 = 1 \rightarrow \textcircled{1}$$

$$-x_1 + x_2 = 0 \rightarrow \textcircled{2}$$

$$\textcircled{1} \Rightarrow x_1 = 0 \Rightarrow -x_1 + x_2 = 1 \Rightarrow x_2 = 1$$

$$x_2 = 1 \Rightarrow \{0, 1\}$$

$$x_2 = 0 \Rightarrow -x_1 + x_2 = 1 \Rightarrow -x_1 = 1 \Rightarrow x_1 = -1$$

$$-x_1 = 1 \Rightarrow x_1 = -1$$

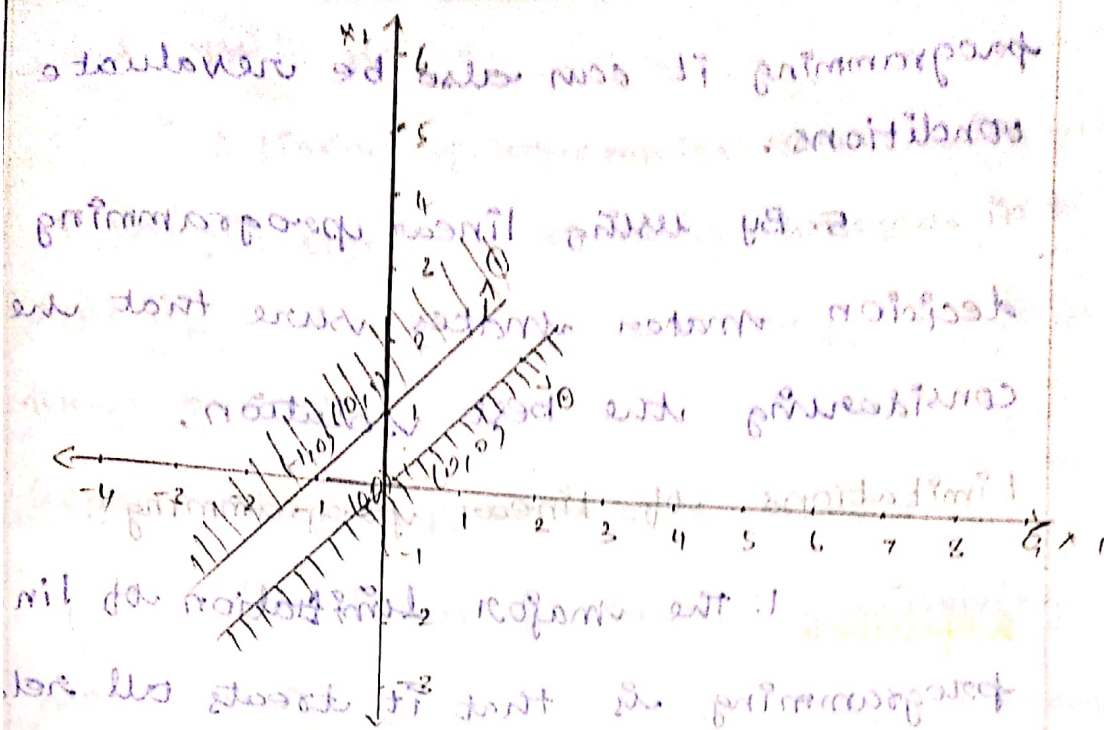
$$x_1 = -1 \Rightarrow \{-1, 0\}$$

$$\textcircled{2} \Rightarrow x_1 = 0 \Rightarrow -x_1 + x_2 = 0 \Rightarrow x_2 = 0$$

$$x_2 = 0 \Rightarrow \{0, 0\}$$

$$x_2 = 0 \Rightarrow -x_1 + x_2 = 0 \Rightarrow -x_1 = 0 \Rightarrow x_1 = 0$$

$$\Rightarrow \{0, 0\}$$



Hence the problem is no feasible region.

Advantage of Linear Programming:-

1. It provides an insight and perspective into the problem environment. This generally results in clear picture of the true problem.

2. It makes a scientific and mathematical analysis of the problem situations. It gives an opportunity to the decision maker to formulate his strategies constant with the constraints and the objectives.

3. It deals with changing situations. One a plan is involved through the linear

programming it can also be reevaluate conditions.

5. By using linear programming the decision maker makes sure that he is considering the best solution.

Limitations of linear programming:

1. The major limitation of linear programming is that it treats all relations as linear. But it is not true in many real life situations.

2. The decision variables in some LPP would be meaningful only if they have integer values. But some time we get fractional values to the optimal solution, where only integer values are meaningful.

3. All the parameters in the linear programming model are assumed to be known constants. But in real life they may not be known completely or they may be probabilistic and they may be liable for changes from time to time.

4. The problem is complete if the number of variables and constraints

are quite large. ... of the ...

5. Linear programming deals with only a single objective problems, whereas in real life situations there may be more than one objective.

General linear programming problem:

The linear programming involving more than two variables may be expressed as follows.

Maximize (or) Minimize $Z = C_1x_1 + C_2x_2 + \dots + C_nx_n$

subject to the constraints.

$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \leq \text{or } \geq \text{or } = b_1$

$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \leq \text{or } \geq \text{or } = b_2$

$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \leq \text{or } \geq \text{or } = b_m$

and the non negative restrictions. $x_1, x_2, x_3, \dots, x_n \geq 0$

Definition:

A set of values x_1, x_2, \dots, x_n which satisfies the constraints of the LPP is called its solution.

Def.: Any solution to a LPP which satisfies the non-negativity restrictions

Of the LPP called its feasible solution.

Def: -

Any feasible solution which

optimize (maximizes or minimize) the

objective function of the LPP is called

its optimum solution (or) optimal solution

Definition: -

If the constraints of a general LPP be

$$\sum_{j=1}^n a_{ij}x_j \leq b_i \quad i = 1, 2, 3, \dots, k \rightarrow \text{---} \textcircled{1}$$

then the non-negative variables s_i

which are introduced to convert the

inequalities (1) to the equalities

$$\sum_{j=1}^n a_{ij}x_j + s_i = b_i \quad (i = 1, 2, 3, \dots, k) \text{ are}$$

called slack variables. The value of these

variables can be interpreted as the

amount of unused resource.

Canonical and standard forms of LPP:

The general linear programming

problem can always be expressed in the

following form.

$$\text{Maximize } Z = c_1x_1 + c_2x_2 + c_3x_3 + \dots$$

subject to the constraints

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \leq b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \leq b_2$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \leq b_m, \text{ and}$$

the non-negativity restrictions $x_1, x_2, \dots, x_n \geq 0$

This form of LPP is called the "conical form" of the LPP.

(ii) The minimization of the objective function in the standard form:

the general linear programming problem in the form, maximize $Z = c_1x_1 + c_2x_2 + \dots + c_nx_n$ subject to the constraints.

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \text{ and}$$

$x_1, x_2, \dots, x_n \geq 0$ is known as standard form.

Characteristic of the conical form:

(i) The objective function is of maximization type.

(ii) All constraints are of \leq type.

(iii) All variables x_i are non-negative.

Characteristic of the standard form:

(i) The objective function is of maximization type.

ii) All constraints are expressed as equations

iii) Right hand side of each constraint is non-negative

iv) All variables are non-negative

Note:

1. The minimization of a function $f(x)$ is equivalent to the maximization of the negative expression of this function

$$\min f(x) = -\max \{-f(x)\} \quad \text{ie) } \min z = -\max$$

eg: $\min z = c_1x_1 + c_2x_2$ is equivalent to $\max(-z) = -c_1x_1 - c_2x_2$

Note: 2

2) An inequality in one direction can be converted into an inequality in the opposite direction by multiplying both sides by (-1).

eg: $ax_1 + bx_2 \geq c$

$-ax_1 - bx_2 \leq -c$

3) An equality constraint can be expressed as two inequality:

eg: $ax_1 + bx_2 = c$

$$ax_1 + bx_2 = c \Rightarrow \begin{cases} ax_1 + bx_2 \leq c \\ ax_1 + bx_2 \geq c \end{cases} \Rightarrow \begin{cases} ax_1 + bx_2 \leq c \\ -ax_1 - bx_2 \leq -c \end{cases}$$

4) An inequality constraint with its

left hand side in the absolute form can

be expressed as two inequalities

e.g.) $|ax_1 + bx_2| \leq c \Rightarrow ax_1 + bx_2 \leq c$ and $ax_1 + bx_2 \geq -c$

5) If a variable is unconstrained or unrestricted (without specifying its sign) it can always be expressed as the difference of two non-negative variables.

e.g.) If x_2 is unrestricted, then

$$x_2 = x_2' - x_2'' \text{ where } x_2', x_2'' \geq 0$$

b) whenever slack/surplus variables are introduced in the constraints they should also appear in the objective function with zero coefficients.

Example: 1

Express the following lpp in the canonical form

maximize $Z = 2x_1 + 3x_2 + x_3$

subject to the constraint $4x_1 - 3x_2 + x_3 \leq 6$

$x_1 + 6x_2 - 7x_3 \geq -4$

and $x_1, x_3 \geq 0, x_2$ is unrestricted.

Sol:

As x_2 is unrestricted $x_2 = x_2' - x_2''$

where $x_2', x_2'' \geq 0$

the given lpp becomes

maximize $Z = 2x_1 + 3(x_2' - x_2'') + x_3$

subject to $4x_1 - 3x_2' + 3x_2'' + x_3 \leq 6$

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

convert the second constraint type by multiplying both sides by -1 . Now the LPP become

maximize $Z = 2x_1 + 3x_2 - 3x_3 + x_4$
 subject to $4x_1 - 3x_2 + 3x_3 + x_4 \leq 6$
 $-x_1 - 5x_2 + 5x_3 + 7x_4 \leq 4$
 and $x_1, x_2, x_3, x_4 \geq 0$
 which is in the canonical form.

Example 2: Express the following LPP in standard form

Minimize $Z = 5x_1 + 7x_2$
 subject to the constraints

$$x_1 + x_2 \leq 8$$

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

$$6x_1 + 7x_2 \geq 5 \text{ and } x_1, x_2 \geq 0.$$

Sol:

Since $\min Z = -\max(-Z) = -\max Z^*$

The given LPP becomes Minimize $Z^* = -5x_1 - 7x_2$
 subject to

$$x_1 + x_2 \leq 8$$

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

$$6x_1 + 7x_2 \geq 5 \text{ and } x_1, x_2 \geq 0.$$

By introducing slack variable s_1 and surplus variables s_2, s_3 the standard form of the LPP is given by

Maximize $Z^* = -5x_1 - 7x_2 + 0s_1 + 0s_2 + 0s_3$
 subject to

$$x_1 + x_2 + s_1 = 8$$

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

$$6x_1 + 7x_2 - s_3 = 5$$

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

Example: 03

Express the following LPP in standard (Matrix)

form Minimize $Z = 4x_1 + 2x_2 + 6x_3$

subject to $2x_1 + 3x_2 + 2x_3 \geq 6$

$$3x_1 + 4x_2 \geq 8$$

$6x_1 - 4x_2 + x_3 \leq 10$ and $x_1, x_2, x_3 \geq 0$.

Sol:

By introducing the surplus variable s_1 and slack variable s_2 , the standard form of the LPP becomes,

Minimize $Z = 4x_1 + 2x_2 + 6x_3 + 0s_1 + 0s_2$

Subject to $2x_1 + 3x_2 + 2x_3 - s_1 + 0s_2 = 6$

$$3x_1 + 4x_2 + 0x_3 + 0s_1 + 0s_2 = 8$$

$$6x_1 - 4x_2 + x_3 + 0s_1 + s_2 = 10 \text{ and}$$

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

thus the given problem in matrix form is

minimize $Z = Cx$.

subject to $Ax = b$

$$x \geq 0$$

where $C = (4, 2, 6, 0, 0)$

$$A = \begin{pmatrix} 2 & 3 & 2 & -1 & 0 \\ 3 & 4 & 0 & 0 & 0 \\ 6 & -4 & 1 & 0 & 1 \end{pmatrix}, b = \begin{bmatrix} 6 \\ 8 \\ 10 \end{bmatrix}, x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ s_1 \\ s_2 \end{pmatrix}$$

Unit - II

Transportation problem:

Method 1 : North west corner rule

Method 2 : Least cost method (or) Matrix

Minima method (or) lowest cost entry method.

Method 3 : Vogel's Approximation method
(or) VAM method.

* The two set of constraints will be constant if

$$\sum_{i=1}^m a_i = \sum_{j=1}^n b_j$$

(Total Supply) (Total demand)

∴ problem satisfying condition are called Balanced transportation

problem \Rightarrow feasible solution.

* $\sum a_i \neq \sum b_j$ the transportation problem is unbalanced.

* A Basic feasible solution to a $(m \times n)$ transportation problem is said to be non-degenerate Basic feasible solution, if it contains exactly $m+n-1$

non-negative allocations.

* A basic feasible solution that contains less than $m+n-1$ non-negative allocations is said to be degenerate basic feasible solution.

problems:-

1. Determine basic feasible solutions to the following transportation problem

using North-West corner rule.

	A	B	C	D	E	Supply
P	2	11	10	3	7	4
Q	1	4	7	2	1	8
R	3	9	4	8	12	9

Demand 3 3 4 5 6

sol:-

Since $\sum a_i = \sum b_j$

$$4 + 8 + 9 = 3 + 3 + 4 + 5 + 6$$

$$21 = 21$$

∴ the given problem is balanced.

∴ there exists a feasible solution to the transportation problem.

	3	3	4	5	6
1	2	11	10	3	7
2	1	4	7	2	1
3	3	9	4	8	12

4 (1)

8 (6) (2)

3 3 4 5 6

to minimize basic feasible solutions of

The initial

Transportation cost $\int = (3 \times 2) + (1 \times 11) + (2 \times 4) + (4 \times 7) + (2 \times 2) + (3 \times 8) + (6 \times 12)$
 $= 153$

\therefore From this variable allocations is equal to $m+n-1=7$.

\therefore The solution is non-degenerate solution.

Find the initial basic feasible solution for the following transportation problem by least cost method.

	20	40	30	10	Supply
1	2	11	10	3	7
2	1	4	7	2	1
3	3	9	4	8	12
Demand	20	40	30	10	

Sol:

since $\sum a_i^s = \sum b_j^s$

$$30 + 50 + 20 = 20 + 40 + 30 + 10$$

$$100 = 100$$

∴ The given T.P.P is Balanced.

∴ There exists a feasible solution to the transportation problem.

$(5 \times 0.5) + (1 \times 20) + (1 \times 0.1) + (1 \times 0.8) = 30 (10)$

	1	2	1	4	30 (10)
	3	3	2	1	50
	4	2	5	9	20
	20	40	30	10	

	2	1	4	10
	3	2	1	50
	2	5	9	20
	40	30	10	

F	3	2	1	50 (40)
P	2	5	9	20
	40	30	10	

	20	
3	2	
2	5	

40 (20) 8
20

$30 + 20 + 40 + 20 + 20 + 30 + 10$

20	
3	20
20	20

the number of allocations

is equal to $m+n-1 = 6$

∴ The transportation total cost

$$= (20 \times 1) + (10 \times 1) + (10 \times 1) + (20 \times 2) + (20 \times 2) + (20 \times 3)$$

$= 180$

∴ From this table allocations

is equal to $m+n-1 = 6$

∴ The solution is non-degenerate solution.

3. To find LCM

	A	B	C	supply
1	2	7	4	5
2	3	3	1	8
3	5	4	7	7
4	4	6	2	14

Demand 7 19 18

80);

since $\sum a_i = \sum b_j$

$$7 + 9 + 18 = 5 + 8 + 7 + 14$$

$$34 = 34$$

\therefore the given T.P.P is balanced.

\therefore there exists a feasible solution

to the transportation problem.

cost

2	7	4	5
5	4	7	14
1	6	2	14

$(1 \times 5) + (2 \times 7) + (3 \times 4) + (1 \times 8) =$
 $5 + 14 + 12 + 8 = 39$

cost

2	7	4	5
5	4	7	7
1	6	2	14

$(1 \times 5) + (2 \times 7) + (3 \times 4) + (1 \times 8) =$
 $5 + 14 + 12 + 8 = 39$

7 9 10

7	4	5
4	7	7
6	2	7

7	3	4
4	1	7

5(2) = 10
 = 303 units

$7 + 7 + 9 + 8 + 3 = 81 + P + 7$

$PE = PE$

2	
7	
4	

the given unit...
 the number of possible solution...
 to the transportation problem...

∴ The transportation total cost

$= (8 \times 1) + (7 \times 1) + (7 \times 2) + (3 \times 4) + (7 \times 4)$
 $+ (2 \times 7)$
 $= 83$

∴ From this table allocations

is equal to $m+n-1 = 6$.

∴ The solution is non-degenerate solution.

4. To find LCM

	P1	P	P	
50	30	220	1	
90	45	170	3	
250	200	50	4	
4	02	P2		

801

Since $\sum a_i = \sum b_j$

$$(5 \times 8) + (2 \times 8) + (2 \times 8) + (2 \times 8) =$$

$$4 + 2 + 2 = 1 + 3 + 4$$

$$8 = 8$$

∴ The given T.P.P is balanced.

∴ The exists a feasible solution to the transportation problem.

50	30	220
90	45	170
250	200	50

4 2 2

(1)

90	45	170
250	200	50

4 2 2

90	170
250	50

4 2 = 1 2

90
250

4 (2)

∴ The transportation total cost

$$= (1 \times 30) + (1 \times 45) + (2 \times 50) + (90 \times 2) +$$

$$(250 \times 2)$$

$$= 855$$

∴ From this table allocations

is equal to $m+n-1 = 5$

∴ The solution is non-degenerate

solution.

5. Find the initial basic feasible solution for the following transportation problem by VAM

	D ₁	D ₂	D ₃	D ₄	Availability
S ₁	11	13	17	14	250
S ₂	16	18	14	10	300
S ₃	21	24	13	10	400

Requirement } 200 225 275 250

Sol ∴

$$\sum a_i = \sum b_j$$

$$200 + 225 + 275 + 250 = 250 + 300 + 400$$

$$950 = 950$$

200 Job of the given problem is balanced.

The exists a feasible solution to the transportation problem.

Mathematical

200					250 (5)	27
	11	13	17	14		
	16	18	14	10	300	(4)
	21	24	13	10	400	(3)
200	225	275	250			
(5)	(5)	1	0			

Step - non

50					50 (1)
	13	17	14		
	18	14	10	300	(4)
	24	13	10	400	(3)
225	275	250			
5	1	0			

Step MAX (ii)

175					300 (1)	MAX (ii)
	18	14	10		125 (4)	
	24	13	10	400	(3)	
175	275	250				
0	1	0				

125					125 (4)
	14		10		
	13		10	400	(3)
275	250				
(1)	0	(125)			

275	125				400 (3)
	13		10		

11 + 21 + 275 = 125 + 10 + 400

08 (13) 05 10

The distribution total cost

$$= (1200 \times 11) + (50 \times 13) + (175 \times 18) + (125 \times 10) + (215 \times 13) + (125 \times 10)$$

$$(1) (2) \Rightarrow 1200 \times 11 \quad \text{etc}$$

From this total allocations

is equal to $m+n-1 = 6$

∴ the solution is non-degenerate

solution.

5m b.

To find i) NWCR ii) LCH iii) VAM method.

ii) VAM method

1	2	6	7
0	4	2	12
3	1	5	11
10	10	10	

Sol!

since $\sum a_{ij} = \sum b_i$

$$10 + 10 + 10 = 7 + 12 + 11$$

$$30 = 30$$

Let (a_{ij}) be the given T.P.P. is balanced.

$(\sum_{j=1}^n a_{ij}) = (\sum_{i=1}^m a_{ij})$ then exists a feasible solution to the transportation problem.

1	2	6
0	14	2
3	1	5
10	10	10

7 1
12 (2) 2
11 2

(1) (1) 3

1	2	7
0	4	2
3	1	1
10	10	10

1
4
2

1	2
3	1

7 1
11 2

8 10

(1)

2 1

$P = 8 - 21$

1	19
3	1

8
11 2

1 10

be asked in that transportation total cost

$$\text{total cost} = (10 \times 2) + (2 \times 0) + (7 \times 1) + (1 \times 3) + (10 \times 1)$$

$$= 40$$

∴ From this total allocations is equal to $m+n-1 = 5$.

The solution is non-degenerate solution.

i) NWCR !:

$$\text{since } \sum a_i = \sum b_i$$

$$10 + 10 + 10 = 7 + 12 + 11$$

$$30 = 30$$

7			
1	2	6	7
0	4	2	12
3	1	5	11

$$10 \quad 10 \quad 10$$

$$10 - 7 = 3$$

3			
0	4	2	12
3	1	5	11
3	10	10	

$$12 - 3 = 9$$

9	4	2	9
	1	5	11
	10	10	

1	10	11 (10)
1	5	
1	10	

∴ The transportation total cost

$$= (7 \times 1) + (3 \times 0) + (9 \times 4) + (10 \times 5)$$

$$= 94$$

∴ From this table allocation is equal
to $m+n-1=5$

∴ The solution is non-degenerate

solution.

ii) LCM:

	1	2	6	7
10	0	4	2	12 (2)
	3	1	5	11
	10	10	10	

	2	6	7
	4	2	9
10	1	5	11 (1)
	10	10	

6	7
2	2
5	1
10	0

7	6	7
1	5	1
8		

total cost = ...

The transportation total cost

$$= (10 \times 0) + (10 \times 1) + (2 \times 2) + (1 \times 5) + (7 \times 6)$$

From this table allocation is

equal to $m+n-1 = 6-1=5$

MDPI METHOD:

Solve the transportation problem

21	16	25	13	11
17	18	14	23	13
32	21	18	4	19

Demand 6 10 12 15

Sol:

$$\sum a_i = \sum b_j$$

$$11 + 13 + 19 = 6 + 10 + 12 + 15$$

$$43 = 43$$

∴ The given problem is balanced.

∴ There exists a feasible to the transportation problem.

problem:

	11	12	13	14	
21	16	25	13		11 (3)
17	18	14	23		13 (3)
32	27	18	41		19 (9)
	6	10	12	15	

(4) (2) (4) (10)

	11	12	13	14	
17	18	14	23		13 (3) 13-4=9
32	27	18	41		19 (9)
	6	10	12	4	
	15	9	4	18	

$s = pV + sW$

	11	12	13	14	
17	18	14	9		9 (3) (3)
32	27	18			19 (9)
	6	10	12	4	
	15	9	4	18	

$s = pV$

$r = sV + sW$

$r = (15) 9 (4) = sV + sW$

	11	12	13	14	
18	14				3 (4)
27	18				19 (9)

10 12

(7) (20) Total

(9) (4)

	11	12	13	14	
7	12				19 (12) (9)
27	18				
	7	12			

The transportation total cost

$$= (11 \times 13) + (23 \times 4) + (17 \times 6) + (18 \times 3) \\ + (27 \times 7) + (18 \times 12) \\ = 796.$$

To find the optimal solution.

Since $m+n-1 = 3+4-1$

$= 6$

We apply Modi method.

21	7	16	8	25	1	13	u_1
	14		8		26	(11)	
17		18		14	9	23	u_2
	(6)		(2)		5	(4)	
32	26	27		18		41	u_3
	6		(7)		(12)	9	
							v_1, v_2, v_3, v_4

$$\therefore u_2 + v_1 = 17 \quad u_2 + v_2 = 18 \quad u_2 + v_4 = 23$$

$$0 + v_1 = 17 \quad v_2 = 18 \quad v_4 = 23$$

$$u_1 + v_4 = 13 \quad u_3 + v_2 = 27 \quad u_3 + v_3 = 18$$

$$u_1 + 23 = 13 \quad u_3 + 18 = 27 \quad 9 + v_3 = 18$$

$$u_1 = 10 \quad u_3 = 9 \quad v_3 = 9$$

$$d_{ij} \geq 0$$

Total cost = 796.

To find modif method :-

7	3	2	25
2	1	3	34
3	4	6	5
4	1	5	

Sol :-

Since $\sum a_i = \sum b_j$

$$5 + 3 + 2 = 4 + 1 + 5$$

$$10 = 10$$

The given problem is balanced

∴ There exists a feasible to the transportation.

7	3	2	25
2	1	3	34
3	4	6	5

$$\sum = 14$$

(1) (2) (1)

$$\sum = 2$$

7	2	25
2	3	34
3	6	5

$$\sum = 21$$

4 5
(1) (3)
(1) (1)

2	2
3	6

2 (1)

5 (3) (3)

4 3

(i)

(ii) (3)

4	1
3	6

5 (4) (3)

4

1

(3) (6)

the transportation total cost

$$= (1 \times 1) + (2 \times 2) + (2 \times 3) + (1 \times 6) + (4 \times 3)$$

$$= 29$$

To find the optimal solution,

$$\text{since } m+n-1 = 6-1 = 5$$

We apply modi method,

7	-1	3	0	2
8		3		2
2	0	1		3
2			1	2
3	4	4	4	
	4			1

$$u_1 = 2$$

$$u_2 = 3$$

$$u_3 = 6$$

$$v_1 = 3 \quad v_2 = -2 \quad v_3 = 0$$

$$u_3 + v_3 = 6 \quad u_3 + v_1 = 3 \quad u_2 + v_3 = 3$$

$$u_3 + 0 = 6 \quad 6 + v_1 = 3 \quad u_2 + 0 = 3$$

$$u_3 = 6 \quad v_1 = -3 \quad u_2 = 3$$

$$u_1 + v_3 = 2 \quad u_2 + v_2 = 1$$

$$u_1 + 0 = 2 \quad 3 + v_2 = 1$$

$$u_1 = 2 \quad v_2 = -2$$

$$u_i v_j \geq 0$$

∴ the optimum solution is = 29.

Find the optimal transportation cost of the following matrix using least cost method for binding critical solutions.

	A	B	C	D	E	
P	4	1	2	6	9	100
Q	6	4	3	5	7	120
R	5	2	6	4	8	120
	40	50	70	90	90	

Sol:

since $a_{11} = b_1$

$$40 + 50 + 70 + 90 + 90 = 100 + 120 + 120$$

$$340 = 340$$

$Z = 2V + 5U$ The given problem is Balanced.

$Z = 0 + 2V + 5U$ There exists a feasible to the

transportation.

$1 = 2V + 5U$ $5 = 8V + 11U$

1	4	2	6	9	100 (50)	
5	6	3	5	7	120	
	5	2	6	4	8	120

$40 \quad 50 \quad 70 \quad 90 \quad 90$

Find the optimal solution

4	2	6	9	50
6	3	5	7	120
5	6	4	8	120

40 70 90 90

6	3	5	7	120
5	6	4	8	120

40 20 90 90

6	5	7	100
5	4	8	120 (30)

40 90 90

$10 + 20 + 10 + 10 + 10 + 150 = 210$

$210 = 210$

6	7
5	8

100
30

$V_3 + u_2 = 3$
 $V_3 + 0 = 3$
 $V_3 = 3$

of cost = 1100
(a)

0	9
6	7

100
90
100
100

The transportation total cost

$Z = (150 \times 1) + (50 \times 2) + (20 \times 3) + (90 \times 4)$
 $+ (30 \times 5) + (10 \times 6) + (90 \times 7)$

$Z = 1410$

To find the optimal solution.

since $m+n-1 = 4-1 = 6$

we apply MOD method

4	5	1	2	6	4	9	6
	-1	50	50	2	2		
6	4	2	3	5	5	7	
8	10	2	20	0	90		
5	2	1	6	2	4	8	6
30		1	4	90	2		

$u_1 = -1$
 $u_2 = 0$
 $u_3 = -1$

$V_1 = 6$ $V_2 = 2$ $V_3 = 3$ $V_4 = 5$ $V_5 = 7$

$V_5 + u_2 = 57$ $V_1 + u_2 = 6$
 $V_5 + 0 = 57$ $V_1 + 0 = 6$
 $V_5 = 57$ $V_1 = 6$

$$V_3 + u_2 = 3$$

$$V_1 + u_3 = 5$$

$$V_3 + 0 = 3$$

$$6 + u_3 = 5$$

$$V_3 = 3$$

$$u_3 = 5 - 6 = -1$$

$$V_4 + u_3 = 4$$

$$V_1 + u_3 = 5$$

$$V_4 - 1 = 4$$

$$V_1 + (-1) = 5$$

$$V_4 = 4 + 1$$

$$V_1 = 5 + 1$$

$$V_4 = 5$$

$$V_1 = 6$$

(1x0) + (8x0) + (2x0) + (1x0) =

$$V_3 + u_1 = 2 \quad V_2 + u_1 = 1$$

$$3 + u_1 = 2$$

$$V_2 + (-1) = 1$$

$$u_1 = 2 - 3$$

$$V_2 = 1 + 1$$

$$u_1 = -1$$

$$V_2 = 2$$

$$J = 10 + 10 = 20$$

4	5	1	2	3	9	6
10	50	40	3	3		
6	4	2	3	5	4	7
1	2	2	30	1	90	
5	2	2	6	3	4	8
20	1	3	90	1		

$$u_1 = 0$$

$$u_2 = 1$$

$$u_3 = 1$$

$$V_1 = 4 \quad V_2 = 1 \quad V_3 = 2 \quad V_4 = 3 \quad V_5 = 6$$

$$J = 10 + 10 = 20$$

$$J = 10 + 10 = 20$$

$$J = 10$$

$$v_1 + u_1 = 4 \quad v_2 + u_1 = 1 \quad v_3 + u_1 = 2$$

$$v_1 + 0 = 4 \quad v_2 + 0 = 1 \quad v_3 + 0 = 2$$

$$v_3 = 2 \quad v_2 = 1 \quad v_3 = 2$$

$$v_3 + u_2 = 3 \quad v_5 + u_2 = 7$$

$$v_3 + u_2 = 3 \quad v_5 + 1 = 7$$

$$u_2 = 3 - 2 = 1 \quad v_5 = 7 - 1 = 6$$

$$v_1 + u_3 = 5 \quad v_4 + u_3 = 4$$

$$4 + u_3 = 5 \quad v_4 + 1 = 4$$

$$u_3 = 5 - 4 = 1 \quad v_4 = 4 - 1 = 3$$

$$v_5 + u_2 = 7$$

$$v_5 + 1 = 7$$

$$v_5 = 7 - 1 = 6$$

the total cost = $(4 \times 10) + (1 \times 50) + (2 \times 40) + (3 \times 30) + (7 \times 90) + (5 \times 30) + (4 \times 90) = 1400$

Assignment problem:

The assignment problem is a particular case of the transportation problem to equal no. of columns & rows.

An assignment problem is always a degenerate form of a transportation problem.

Difference b/w the transportation problem and the assignment problem.

Transportation problem	Assignment problem
<p>a) supply at any source may be any positive quantity a_i</p> <p>b) demand at any destination may be any +ve quantity b_j</p> <p>c) one or more source to any no. of destinations.</p>	<p>a) supply at any source (machine) will be 1. $[a_i = 1]$</p> <p>b) demand at any destination (job) will be 1.</p> <p>c) one source to only one destination.</p>

problem:-

1. Consider the problem of assigning five

15 jobs to five persons. The assignment

costs are given as follows.

	Job 1	Job 2	Job 3	Job 4	Job 5
Person A	8	4	2	6	1
Person B	0	9	5	5	4
Person C	3	8	9	2	6
Person D	4	3	1	0	3
Person E	9	5	8	9	5

80

The cost of the given problem is

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

Row and column are equal.

Step : 1

7	3	1	5	0
0	9	5	5	4
1	6	7	0	4
4	3	1	0	3
4	0	3	4	0

Step 2: \rightarrow and number from was

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

\therefore The optimum solution is

$$= (1 + 0 + 0 + 0 + 0 + 0 + 0 + 0 + 0 + 0)$$

$$= (1 + 0 + 0 + 0 + 0 + 0 + 0 + 0 + 0 + 0)$$

The Assignment cost of assigning any one operator to any one mechanics is given by

is given by

10	5	13	15
3	9	18	3
10	7	3	2
5	11	9	7

Sol: the cost of the given problem is

10	5	13	15
3	9	18	3
10	7	3	2
5	11	9	7

Row and column are equal.

Step 1:

	H	P	A	P	O
H	5	0	8	7	10
P	0	6	15	0	11
A	8	5	6	1	0
P	0	6	4	2	

Step 2:

	H	P	A	P	O
H	5	0	7	10	
P	0	6	14	0	
A	8	5	0	0	
P	0	6	3	2	

The optimum solution is

$$= [0 + 0 + 0 + 0 + 1 + 0]$$

$$= [5 + 0 + 0 + 3 + 1 + 0 + 5 + 0]$$

$$= 16.$$

10m

3. The processing time in hours for the jobs when allocated to the different machines are indicated below. Assign the machines for the jobs so that the total processing time is minimum.

	M ₁	M ₂	M ₃	M ₄	M ₅
J ₁	9	22	58	11	19
J ₂	43	78	72	50	63
J ₃	41	28	91	37	45
J ₄	74	42	27	49	39
J ₅	36	11	57	22	25

Sol:
 The cost of the given problem is

0	9	22	58	11	19
0	43	78	72	50	63
0	41	28	91	37	45
0	74	42	27	49	39
0	36	11	57	22	25

(28 + 74 + 27 + 57 + 11) =

row and column are equal.
 P.S.I =

step 1:

0	13	49	2	10
35	0	29	7	20
13	0	63	9	17
47	15	0	22	12
25	0	46	11	14

cost of the given

Step 2:-

$$\begin{pmatrix}
 \times & 13 & 49 & 0 & \times \\
 0 & 35 & 29 & 5 & 10 \\
 13 & 0 & 63 & 7 & 7 \\
 47 & 15 & 0 & 20 & 2 \\
 25 & \times & 46 & 9 & 4
 \end{pmatrix}$$

$$\begin{pmatrix}
 \times & 17 & 49 & 0 & \times \\
 0 & 39 & 29 & 5 & 10 \\
 9 & 0 & 59 & 3 & 3 \\
 47 & 12 & 0 & 20 & 2 \\
 21 & \times & 42 & 5 & 0
 \end{pmatrix}$$

The optimum solution is
 $= (11 + 43 + 28 + 27 + 25)$

Since all columns have cost
 $= 134$

18
 A.

$$\begin{pmatrix}
 5 & 10 & 7 & 11 & 6 \\
 8 & 5 & 9 & 6 \\
 4 & 7 & 10 & 7 \\
 10 & 4 & 8 & 3 \\
 0 & 0 & 0 & 0
 \end{pmatrix}$$

Soln:
 The cost of the given
 problem is,

The optimum minimum cost is

$$\begin{bmatrix} 5 & 8 & 4 & 7 & 10 & 7 \\ 10 & 4 & 8 & 3 \end{bmatrix}$$

Row and column are equal!

Step 1: If the no. of rows is equal to the no. of columns, then the problem is a balanced problem.

Step 1: If the no. of rows is equal to the no. of columns, then the problem is a balanced problem.

$$\begin{bmatrix} 0 & 2 & 2 & 1 \\ 3 & 0 & 2 & 3 \\ 7 & 3 & 6 & 3 \end{bmatrix}$$

Step : 2

The row with the minimum cost is row 1.

The row with the minimum cost is row 1.

$$\begin{bmatrix} 0 & 2 & 2 & 1 \\ 3 & 0 & 2 & 3 \\ 7 & 3 & 6 & 3 \end{bmatrix}$$

A row with a zero cost is found. A zero cost element is circled.

$$\begin{bmatrix} 0 & 1 & 2 & 0 \\ 4 & 0 & 2 & 2 \\ 8 & 2 & 1 & 0 \end{bmatrix}$$

Following steps are followed:

$$\begin{bmatrix} 0 & \infty & \infty & \infty \\ 5 & 0 & \infty & 2 \\ \infty & 1 & \infty & 2 \\ 8 & \infty & \infty & 0 \end{bmatrix}$$

The optimum resolution is

$$= 35 + 52 + 10 + 3$$

$$= 23$$

Unbalanced Assignment Models

If the no. of rows is not equal to the no. of columns in the cost matrix of the given assignment problem, then the given assignment problem is said to be unbalanced.

The convert the unbalanced assignment problem is to a balanced one by dummy rows (or) columns with zero cost elements.

Problem:-

19. A company has four machines to do three jobs. Each job is assigned to one and only one machine. The cost of each job on each is given in the following.

1	180	24	28	3	2
2	80	13	17	19	
3	100	15	19	22	

Q101 :-

∴ The given problem is unbalanced because the rows and columns are not equal.

To convert Balanced

18	24	28	32
8	13	17	19
10	15	19	22
0	0	0	0

Step 1: Row and column minima

0	6	10	14
0	5	9	11
0	5	9	12
0	0	0	0

Step 2:

0	6	10	14
0	5	9	11
0	5	9	12
0	0	0	0

$$\begin{bmatrix} 0 & 5 & 9 \\ 0 & 4 & 6 \\ 0 & 4 & 7 \\ 5 & 0 & 0 \end{bmatrix}$$
 ✓
 ✓
 ✓
 ✓

$$\begin{bmatrix} 0 & 1 & 1 & 5 \\ 0 & 0 & 2 & 8 \\ 0 & 0 & 3 & 10 \\ 9 & 4 & 0 & 0 \end{bmatrix}$$

The optimum solution is

$$Z = 0 \times 18 + 1 \times 13 + 1 \times 9 + 0 = 22$$

2. Assign your trucks 1, 2, 3 and 4 to vacant spans, A, B, C, D, E and F so that the distance travelled is minimized. The matrix below show the distance.

	P	Q	R	S
1	4	2	3	7
2	8	2	5	5
3	4	9	6	9
4	7	5	4	8
5	6	3	5	4
6	6	8	7	3

Sol:

The optimum solution is

$$\begin{bmatrix} 4 & 7 & 3 & 7 & 0 & 0 \\ 8 & 2 & 5 & 5 & 0 & 0 \\ 4 & 9 & 6 & 9 & 0 & 0 \\ 7 & 5 & 4 & 8 & 0 & 0 \\ 6 & 3 & 5 & 4 & 0 & 0 \\ 6 & 8 & 7 & 3 & 0 & 0 \end{bmatrix}$$

of modulus ≤ 1 obtain the initial solution by following procedure.

Step 1:

$$\begin{bmatrix} 4 & 7 & 3 & 7 & 0 & 0 \\ 8 & 2 & 5 & 5 & 0 & 0 \\ 4 & 9 & 6 & 9 & 0 & 0 \\ 7 & 5 & 4 & 8 & 0 & 0 \\ 6 & 3 & 5 & 4 & 0 & 0 \\ 6 & 8 & 7 & 3 & 0 & 0 \end{bmatrix}$$

$$1+1+1+1+1+1 = 2+8+1+1+1+1$$

Step 2:

$$48 = 48$$

Row 1 is balanced
Row 2 is balanced

$$\begin{bmatrix} 0 & 5 & 0 & 4 & \times & \times \\ 4 & 0 & 2 & 2 & 0 & 0 \\ 0 & 7 & 3 & 6 & \times & \times \\ 3 & 3 & 1 & 5 & 0 & 0 \\ 2 & 1 & 2 & 1 & 0 & 0 \\ 2 & 6 & 4 & 0 & \times & \times \end{bmatrix}$$

Unit IV & Unit - V

PERT AND CPM

Introduction: A project is defined as a

combination of interrelated activities all of

which must be executed on a certain order

to achieve a set goal.

Programme evaluation review

technique (PERT) and critical path method

(CPM) are two of the many network

techniques which are widely used for

planning, scheduling and the controlling

of large & complex projects.

Managerial

functions for any project are

(i) planning

(ii) scheduling

(iii) controlling

of work to be done for a project. An

planning: in this phase lot of work

The phase involves a visiting of tasks on jobs that must be performed complete a project under considerable scheduling.

scheduling:

This phase involving the laying out of the actual activities of the project in a magical sequence of time in which they have to be performed.

Method and material requirements as well as the expected completion time of each activity at each stage of the projects are determined.

Control:-

This phase consists of remaining the progress of the project whether the actual performance is according to planned schedule and finding the reason for difference if any b/w the schedule and performance.

Basic terminology (i)

Activity or task or an item

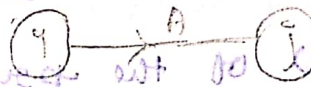
work to be done for a project. An

activity continuous resources like time, labour, etc.

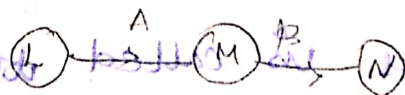
An activity is represented by all arrow with node (event) at the beginning & a node at the end, indicating the start and termination (finish) of the

activity. Activity nodes are denoted by circles. Since this is a logical diagram length or shape of the arrow has no meaning the direction indicates the progress of the activity.

For example if A is the activity where initial node is i and the terminal node is j , then it is denoted diagrammatically by



If an activity B can start immediately after an activity A, then it is denoted by



Activity m is called the immediate predecessor of n and B is called the immediate successor of A .

Notation: $A < B$ denotes A is a predecessor of B is

A is a predecessor of B is

denoted as $A < B$, B is a successor of A is

denoted by $B > A$. Let p and q be the only predecessor

If the project contains

two (or more) activities which

have same of their immediate

predecessor is common then is a used

box introducing that called dummy activity.

Activities which have no predecessor

are called start activities can be made

to have the same initial node Activities

which have no successors are called

terminal activities of the project, these

can be made to have the same terminal

node (end node) of the project.

The diagram denoting all the activities

of a project by arrows taking into

account the technological sequence of

the activities is called the project network

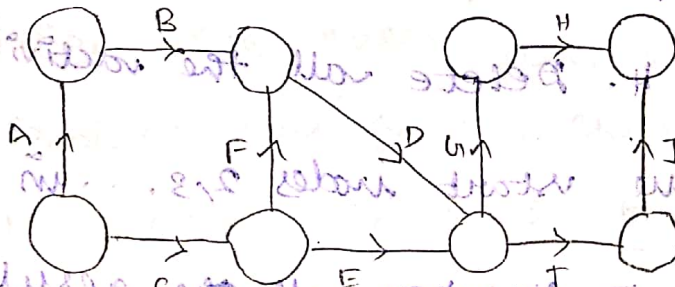
represented by activity on arrow

diagram is simply arrow diagram,

Rules for constructing a project network:-

1. There must be no loops. For

example, the activities F, D, E obviously form a loop which is obviously not possible in any real project network.



only one activity should cannot start from any two nodes.

no dangling should appear in a project network. ie) no node of any activity except the terminal node of the project should be left without any activity emanating from it. such a node can be joined to the terminal node of the project to avoid.

Nodes may be numbered using the rule given below:
(Ford and Fulkerson's Rule)

1. Number the start node which has no predecessor activity, as 1.

2. Delete all the activities emanating from this mode 1.

3. Number all the resulting start nodes without any predecessor as 2, 3, ...

4. Delete all the activities originating from the start nodes 2, 3, ... in step 3.

5. Number all the resulting new start nodes without any predecessor next to the last number used in step 3.

6. Repeat the process until the terminal mode without any successor activity is reached and number this terminal mode suitably.

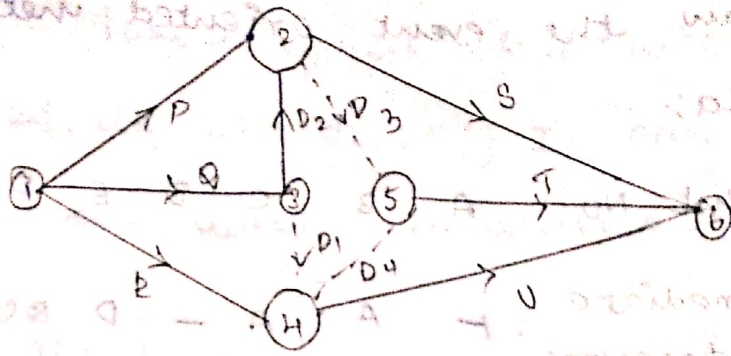
1. Draw the network for the project whose activities and their precedence relationships are given below.

Activity: P Q R S T U

predecessor: — — — P, Q P, R Q, R

P, Q, R simultaneously can start

$S > P, Q, T > P, R & U > Q, R$



Draw the network for the project whose activities with their predecessors.

relationships are given below A, C, D can start ; E > B, C ; F, G > D ; H, I > E, F ;

J > I, G ; K > H ; B > A.

Earliest occurrence of an activity

It can be denoted as ES (or) ES_i

It can also be called the

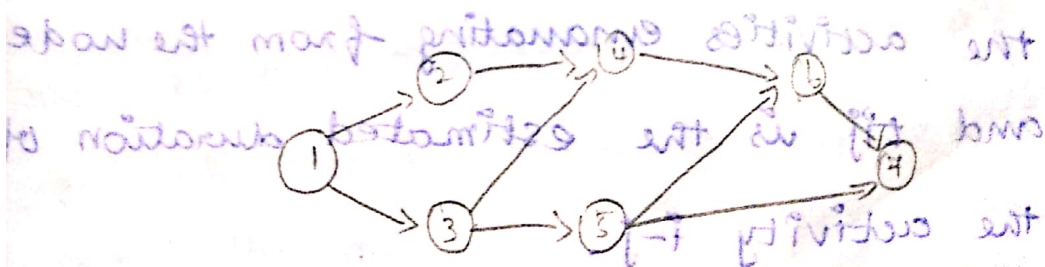
earliest occurrence of the event.

Draw the event oriented network for the following data:

Event NO : 1 2 3 4 5 6 7

Immediate predecessors : - 1 1 2, 3 3 4, 5 5, 6

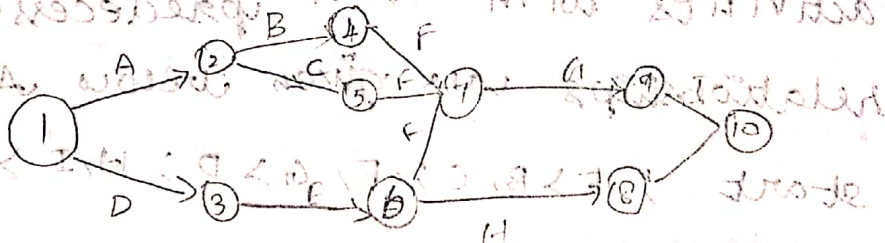
predecessors



4. Draw the event oriented network following data:

Event No : A B C D E F G H I

Immediate Predecessors : F A A - D B, C, E F E G, H



Critical path Method (CPM):-

Earliest start of an activity $i-j$ can be denoted as ES_{ij} ; (or) ES_{ij}

It can also be called the earliest occurrence of the event.

Earliest start of an activity $(i-j)$ in a project network is given by,

$ES_{ij} = \max \{ ES_{ik} + t_{kj} \}$ where ES_{ik} denoted the earliest start time of all the activities emanating from the node i and t_{kj} is the estimated duration of the activity $k-j$.

Latest finish of an activity can be denoted by LF: or LF_j. It can also be called the latest occurrence of the event j.

The latest start time of all the activities emanating from the event i of the activity i-j. $LS = \min [LS_j - t_{ij}]$ for all defined i-j activities where t_{ij} is the estimated duration of the activity i-j.

Critical path:

path connecting the first initial node to the very last terminal node of largest duration in any project network is called the critical path.

Critical path plays a very important role in project scheduling problems.

Floats:

Total float of an activity (T.F) is as the difference b/w the latest finish and the finish of the activity (or) the difference b/w the latest start and the earliest start of the activity.

Total float of an activity $i-j = (L-F)_{ij} -$

$(E-E)_{ij}$

$= (L-S)_{ij} - (E-S)_{ij}$

Note:

$(L-E)$ of an event of $i-j$ is called the slack of the event j .

Free float of an activity $(F.F)$ is that portion of the total float which can be used for rescheduling that

activity without affecting the succeeding activity.

Free float of an activity $i-j =$ Total float

of $i-j - (L-E)$ of the event j

$=$ total float of $i-j -$ slack of node

event j

$=$ Total float $i-j -$ slack of node

event j

where $L =$ latest occurrence

$E =$ Earliest occurrence,

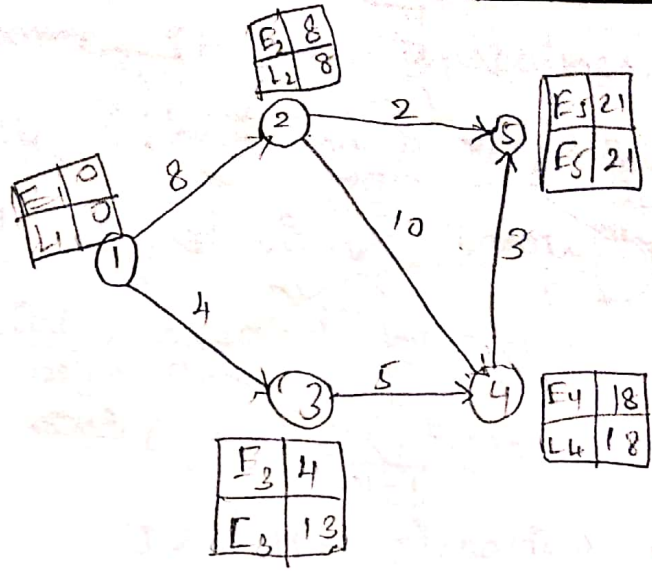
1) compute the earliest start, earliest finish,

latest start and latest finish of each

activities of the project given below;

Activity: 1-2, 1-3, 2-4, 2-5, 3-4, 4-5

Duration: 8, 4, 10, 2, 5, 3



Activity	Duration	Earliest		Latest	
		Start ES	Finish EF $EF = ES + \text{Duration}$	Start LS	Finish LF
1-2	8	0	8	0	8
1-3	4	0	4	0	4
2-4	10	8	18	8	18
2-5	12	8	20	19	21
3-4	5	4	9	13	18
4-5	3	18	21	18	21

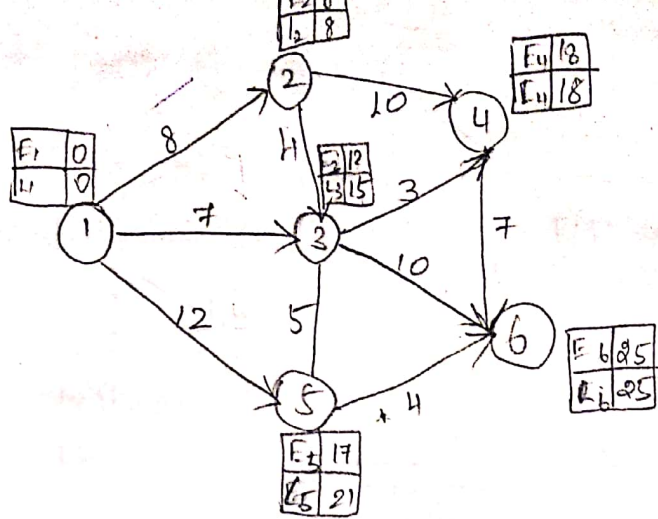
2) Calculate the ES, EF, LS, LF of each activity of the project given below and determine the critical path of the project.

Activity : 1-2 1-3 1-5 2-3 2-4 3-4

Duration : 8 7 12 4 10 3

Activity : 3-5 3-6 4-6 5-6

Duration : 5 10 7 4



$EF_3 = 18 - 3 = 15$
 $8 - 4 = 4$
 $25 - 10 = 15$
 $17 - 5 = 12$
 $0 - 7 = -7$

Activity	Duration	Earliest		Latest	
		Start ES	Finish EF $EF = ES + t_{ij}$	Start $LS = LF - t_{ij}$	Finish LF
1-2	8	0	8	0	8
1-3	7	0	7	0	15
1-5	12	0	12	9	10
2-3	4	8	12	11	15
2-4	10	8	18	8	18
3-4	3	12	15	15	21
3-5	5	12	17	16	21
3-6	10	12	22	15	25
4-6	7	18	25	18	25
5-6	4	17	21	21	25

3. Calculate the total float, free float, Independent float for the project whose activities are given below:

Activity	1-2	1-3	1-5	2-3	2-4	3-4	3-5
	8	7	12	4	10	3	5
		3-6	4-6	5-6			
		10	7	4			

and become with time machines are working
property money is a variable when ever
headed there is no scarcity of raw
material headed etc....

pessimistic (greatest) time (T_p or b)

It is the duration of any activity
when almost every thing goes against
our will and a lot of difficulties is
faced while doing a project.

Most likely time estimate (T_m or m)

It is the duration of any activity
when sometimes things go on very bad
while doing the project.

To main assumptions made in
PERT calculation are

i) The activity duration are

independent i.e) the time required to

complete an activity will have no bearing

on the completion times of any other

activity of the project.

ii) The activity follow β -

distribution. β distribution is a probability

distribution with density function

$K(t-a)^{\alpha} (b-t)^{\beta}$ with mean $t_3 = \frac{1}{3}$

$[2tm + \frac{1}{2}(t_0 - t_p)]$ and the standard

derivation $\sigma_t = \frac{t_p - t_0}{6}$

PERT procedure:

1) Draw the project network.

2) Compute the expected duration

each activity $t_e = \frac{t_0 + 4t_m + t_p}{6}$

3) compute the expected

variance $\sigma^2 = \left(\frac{t_p - t_0}{6} \right)^2$ of each activity

4) compute the earliest start,

earliest finish, latest start, latest finish

and float for each activity.

5) Determine the critical

path and identify critical activities

6) compute the expected variance

of the project length, also called the

variance of the critical path, σ_c^2

which is the sum of the variance of all

the critical activities.

7) compute the expected standard deviation of the project length σ_c and calculate the deviate $\frac{T_s - T_E}{\sigma_c}$ where

$T_s =$ specified or scheduled time to complete the project.

T_E = Normal expected project duration

$\sigma_c =$ Expected standard deviation of the project length.

8) using (7) one can estimate the probability of completing the project within a specified time, using the normal curve (Area) table.

Note :-

(a) (b) are valid because of assumption (ii). (c) is valid because of assumption (i).

PERT	CPM
1) PERT was developed in a brand R and D project had to consider and deal with the uncertainties associated	CPM was developed for conventional projects which consists of well known routine tasks whose sequence and requirements are

with such projects,

Thus the project

duration is regarded as a random variable

and therefore probabilities are calculate so as to characterise it.

2) Emphasis is given to important of task rather than the activities required to be performed to reach a particular event or task in the

analysis of network. 10) PERT network is essentially an event-oriented network.

3) PERT is usually used for projects in which time estimate are uncertain. E, R and D activities which are usually non-repetitive.

4) PERT helps in

identifying critical

areas in project so

that variations necessary

adjustments may be

made to meet the

schedule completion data

of the project.

duration were known

with certainty.

2) CPM is suited to establish a trade off for optimum balancing b/w schedule time and cost of the project.

3) CPM is used for projects involving well known activities of repetitive in nature.

Construct the network for the project whose activities and the three time estimate of these activities (in weeks) are given below.

- Expected duration of each activity.
- " Variance of each activity.
- " Variance of the project length.

Activity	t_o	t_m	t_p	σ	Predecessors
1-2	3	4	5	1	1-2
2-3	15	28	43	14	1-3
2-4	2	3	4	1	2-4
3-5	3	4	5	1	3-5
4-5	1	3	5	1	4-5
4-6	3	5	7	2	4-6
5-7	4	5	6	1	5-7
6-7	6	7	8	1	6-7
7-8	4	5	6	1	7-8
7-9	1	2	3	1	7-9
8-10	4	6	8	2	8-10
9-10	3	5	7	2	9-10

