

Q1. Solve the game 2×3 by graphically player A,

	B_1	B_2	B_3
A_1	1	3	11
A_2	8	5	2

Solution :-

$$\begin{array}{l} A_1 \\ A_2 \end{array} \begin{bmatrix} B_1 & B_2 & B_3 \\ 1 & 3 & 11 \\ 8 & 5 & 2 \end{bmatrix} \begin{array}{l} \min \\ 1 \\ 2 \end{array} \left. \vphantom{\begin{array}{l} A_1 \\ A_2 \end{array}} \right\} \begin{array}{l} \max \\ 2 \end{array}$$

$$\begin{array}{l} \max \\ 8 \quad 5 \quad 11 \end{array}$$

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$$\min \quad 5$$

Here check saddle point,

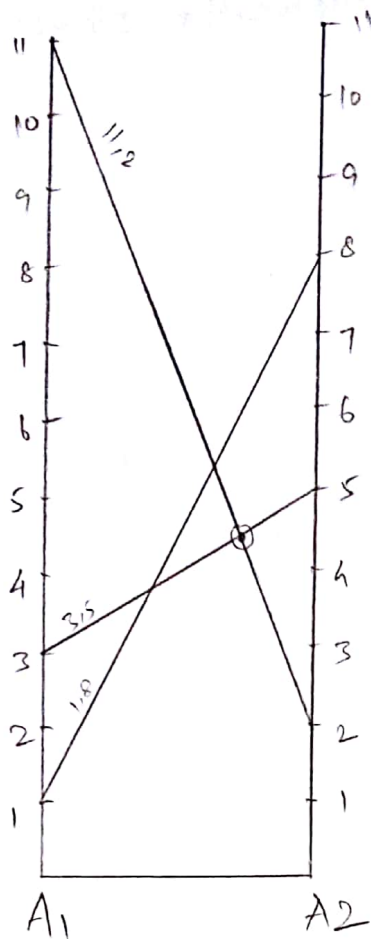
$$\begin{array}{l} \text{Maximin} \neq \text{Minimax} \\ 2 \neq 5 \end{array}$$

Graphical Method :-

$$\begin{array}{l} \text{Row} < \text{column} \\ 2 < 3 \end{array}$$

So we take  $A_1$  &  $A_2$  for graph axis.

Pick the point which is highest 1<sup>st</sup> intersection from downward side.



$(3, 5)$   $(11, 2)$  intersected

$\therefore$  Now the reduced Matrixe

$$\begin{bmatrix} 3 & 11 \\ 5 & 2 \end{bmatrix}$$

Then check saddle point,

$$\begin{array}{l} A_1 \begin{bmatrix} B_2 & B_3 \\ 3 & 11 \end{bmatrix} \begin{array}{l} 3 \\ 2 \end{array} \left. \begin{array}{l} \text{min} \\ \end{array} \right\} \text{max} \\ A_2 \begin{bmatrix} 5 & 2 \end{bmatrix} \end{array} \left. \begin{array}{l} \\ \end{array} \right\} 3$$

$$\begin{array}{l} \text{max} \quad \underbrace{5 \quad 11} \\ \text{min} \quad 5 \end{array}$$

maximin  $\neq$  minimax

$$3 \neq 5$$

(2x2) Without saddle point :-

$$S_A = \begin{bmatrix} A_1 & A_2 \\ P_1 & P_2 \end{bmatrix}$$

$$S_B = \begin{bmatrix} B_1 & B_2 & B_3 \\ Q_1 & Q_2 & Q_3 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 11 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

$$P_1 = \frac{a_{22} - a_{21}}{\Delta}$$

$$\Delta = (a_{11} + a_{22}) - (a_{12} + a_{21})$$

$$= (3 + 2) - (11 + 5)$$

$$= 5 - 16$$

$$\Delta = -11$$

$$P_1 = \frac{2 - 5}{-11} = \frac{+3}{+11} \quad \boxed{P_1 = \frac{3}{11}}$$

$$P_2 = 1 - P_1 = 1 - \frac{3}{11}$$

$$= \frac{11 - 3}{11}$$

$$\boxed{P_2 = \frac{8}{11}}$$

$$Q_1 = \frac{a_{22} - a_{12}}{\Delta} = \frac{2 - 11}{-11} \Rightarrow \frac{+9}{+11}$$

$$Q_2 = 1 - Q_1 \Rightarrow 1 - \frac{9}{11}$$

$$\boxed{Q_2 = \frac{2}{11}}$$

$$\boxed{Q_1 = \frac{9}{11}}$$

$$S_A = \left[ \frac{3}{11}, \frac{8}{11} \right]$$

$$S_B = \left[ \frac{9}{11}, \frac{2}{11} \right]$$

$$J = \frac{a_{11}a_{22} - a_{12}a_{21}}{\Delta}$$

$$J = \frac{(3 \times 2) - (11 \times 5)}{-11}$$

$$= \frac{6 - 55}{-11} = \frac{+49}{11}$$

$$\boxed{J = \frac{49}{11}}$$

Q2. Solve the game by Linear programming method (1)  
(oo) Simplex method.

$$A \begin{matrix} & B \\ \begin{bmatrix} 1 & -1 & 3 \\ 3 & 5 & -3 \\ 6 & 2 & -2 \end{bmatrix} \end{matrix}$$

Soln:

|                |   |                |                |                |     |        |     |
|----------------|---|----------------|----------------|----------------|-----|--------|-----|
|                |   | B <sub>1</sub> | B <sub>2</sub> | B <sub>3</sub> | min |        |     |
| A <sub>1</sub> | } | [              | 1              | -1             | 3   | -1     | max |
| A <sub>2</sub> |   |                | 3              | 5              | -3  | -3     |     |
| A <sub>3</sub> |   |                | 6              | 2              | -2  | -2     |     |
| max            |   |                | 6              | 5              | 3   | min -3 |     |

Maximin  $\neq$  minimax

$$-1 \neq 3$$

( $\therefore$  No saddle point.)

By using LPP:

(Without Negative we may choose same matrix.)

here, '-3' is most Negative (have to change into '1').

$\therefore$  Add 4 for Each Element.

$$\begin{bmatrix} 5 & 3 & 7 \\ 7 & 9 & 1 \\ 10 & 6 & 2 \end{bmatrix}$$

We assume (probability)

$$y_1 + y_2 + y_3 = 1, \quad x_1 + x_2 + x_3 = 1$$

$$\max z = \frac{1}{v} = \frac{y_1 + y_2 + y_3}{v}$$

$$= \frac{y_1}{v} + \frac{y_2}{v} + \frac{y_3}{v}$$

take it as,

$$\max z = \frac{1}{v} = y_1 + y_2 + y_3$$

$$\text{Where } y_1 = \frac{y_1}{v}, \quad y_2 = \frac{y_2}{v}, \quad y_3 = \frac{y_3}{v}$$

$$\text{or } x_1 = \frac{x_1}{v}, \quad x_2 = \frac{x_2}{v}, \quad x_3 = \frac{x_3}{v}$$

$$\therefore \text{Max } z = \frac{1}{V} = Y_1 + Y_2 + Y_3$$

S.t.o,

$$5Y_1 + 3Y_2 + 7Y_3 \leq 1$$

$$7Y_1 + 9Y_2 + Y_3 \leq 1$$

$$10Y_1 + 6Y_2 + 2Y_3 \leq 1$$

$$Y_1, Y_2, Y_3 \geq 0.$$

Using simplex method,

$$\text{Max } z = \frac{1}{V} = Y_1 + Y_2 + Y_3 + 0S_1 + 0S_2 + 0S_3.$$

$$5Y_1 + 3Y_2 + 7Y_3 + S_1 + 0S_2 + 0S_3 = 1$$

$$7Y_1 + 9Y_2 + Y_3 + 0S_1 + S_2 + 0S_3 = 1$$

$$10Y_1 + 6Y_2 + 2Y_3 + 0S_1 + 0S_2 + S_3 = 1$$

$$Y_1, Y_2, Y_3, S_1, S_2, S_3 \geq 0.$$

Initial iteration:

|       |             | 0     | 1     | 1     | 1     | 0     | 0     | 0     |  |
|-------|-------------|-------|-------|-------|-------|-------|-------|-------|--|
| $C_B$ | $Y_B$       | $X_B$ | $Y_1$ | $Y_2$ | $Y_3$ | $S_1$ | $S_2$ | $S_3$ |  |
| 0     | $S_1$       | 1     | 5     | 3     | 7     | 1     | 0     | 0     |  |
| 0     | $S_2$       | 1     | 7     | 9     | 1     | 0     | 1     | 0     |  |
| 0     | $S_3$       | 1     | 10    | 6     | 2     | 0     | 0     | 1     |  |
|       | $Z_i - C_j$ | 0     | -1    | -1    | -1    | 0     | 0     | 0     |  |

First iteration:-

| CB   | YB | XB             | Y1 | Y2             | Y3             | S1 | S2 | S3              | Qmin  |
|------|----|----------------|----|----------------|----------------|----|----|-----------------|-------|
| 0    | S1 | $\frac{1}{2}$  | 0  | 0              | 6              | 1  | 0  | $-\frac{1}{2}$  | 0.083 |
| 0    | S2 | $\frac{3}{10}$ | 0  | $\frac{24}{5}$ | $-\frac{2}{5}$ | 0  | 1  | $-\frac{7}{10}$ | -     |
| 1    | Y1 | $\frac{1}{10}$ | 1  | $\frac{3}{5}$  | $\frac{1}{5}$  | 0  | 0  | $\frac{1}{10}$  | 0.5   |
| 2i-g |    | $\frac{1}{10}$ | 0  | $-\frac{2}{5}$ | $-\frac{4}{5}$ | 0  | 0  | $\frac{1}{10}$  |       |



Second iteration:-

| CB   | YB | XB             | Y1 | Y2             | Y3 | S1              | S2 | S3              | Qmin  |
|------|----|----------------|----|----------------|----|-----------------|----|-----------------|-------|
| 1    | Y3 | $\frac{1}{12}$ | 0  | 0              | 1  | $\frac{1}{6}$   | 0  | $-\frac{1}{12}$ | -     |
| 0    | S2 | $\frac{1}{3}$  | 0  | $\frac{24}{5}$ | 0  | $\frac{1}{5}$   | 1  | $-\frac{11}{5}$ | 0.069 |
| 1    | Y1 | $\frac{1}{12}$ | 1  | $\frac{3}{5}$  | 0  | $-\frac{1}{30}$ | 0  | $\frac{7}{60}$  | 0.13  |
| 2i-g |    | $\frac{1}{6}$  | 0  | $-\frac{2}{5}$ | 0  | $\frac{2}{15}$  | 0  | $\frac{1}{30}$  |       |



Third iteration:-

| CB   | YB | XB             | Y1 | Y2 | Y3 | S1              | S2             | S3               | Qmin |
|------|----|----------------|----|----|----|-----------------|----------------|------------------|------|
| 1    | Y3 | $\frac{1}{12}$ | 0  | 0  | 1  | $\frac{1}{6}$   | 0              | $-\frac{1}{12}$  | -    |
| 1    | Y2 | $\frac{5}{72}$ | 0  | 1  | 0  | $\frac{1}{72}$  | $\frac{5}{24}$ | $-\frac{11}{72}$ | -    |
| 1    | Y1 | $\frac{1}{24}$ | 1  | 0  | 0  | $-\frac{1}{24}$ | $-\frac{1}{8}$ | $\frac{5}{24}$   |      |
| 2i-g |    | $\frac{7}{36}$ | 0  | 0  | 0  | $\frac{5}{36}$  | $\frac{1}{12}$ | $-\frac{1}{36}$  |      |



(7)

Fourth iteration:-

| $C_B$       | $Y_B$ | $X_B$          | $y_1$           | $y_2$ | $y_3$ | $S_1$           | $S_2$           | $S_3$ |
|-------------|-------|----------------|-----------------|-------|-------|-----------------|-----------------|-------|
| 1           | $y_3$ | $\frac{1}{10}$ | $\frac{2}{5}$   | 0     | 0     | $\frac{3}{20}$  | $-\frac{1}{20}$ | 0     |
| 1           | $y_2$ | $\frac{1}{10}$ | $\frac{11}{15}$ | 1     | 0     | $-\frac{1}{60}$ | $\frac{7}{60}$  | 0     |
| 0           | $S_3$ | $\frac{1}{5}$  | $\frac{24}{5}$  | 0     | 0     | $-\frac{1}{5}$  | $-\frac{3}{5}$  | 1     |
| $Z_i - C_j$ |       | $\frac{1}{5}$  | $\frac{2}{15}$  | 0     | 0     | $\frac{2}{15}$  | $\frac{1}{15}$  | 0     |

$$y_2 = \frac{1}{10}, y_3 = \frac{1}{10}, y_1 = 0, \text{Max } Z = \frac{1}{5}$$

Verification,

$$\text{Max } Z = 0 + \frac{1}{10} + \frac{1}{10}$$

$$\boxed{\text{Max } Z = \frac{1}{5}}$$

$$\text{Max } Z = \frac{1}{5} = \frac{y_1 + y_2 + y_3}{5}$$

$$\frac{1}{5} = \frac{1}{5}$$

$$y_1 = \frac{y_1}{5}$$

$$y_1 \cdot 5 = y_1$$

$$0 \times 5 = \boxed{y_1 = 0}$$

$$y_2 = \frac{y_2}{5}$$

$$y_2 \cdot 5 = y_2$$

$$\frac{1}{10} \times 5 = y_2$$

$$\boxed{\frac{1}{2} = y_2}$$

$$y_3 = \frac{y_3}{5}$$

$$y_3 \cdot 5 = y_3$$

$$\frac{1}{10} \times 5 = y_3$$

$$\boxed{\frac{1}{2} = y_3}$$



$$x_1 = s_1 = \frac{2}{15}$$

$$\frac{x_1 + x_2 + x_3}{v} = \frac{1}{5}$$

$$x_1 = \frac{2}{15}, \quad x_2 = \frac{1}{15}, \quad x_3 = 0.$$

$$x_1 = \frac{x_1}{v}$$

$$x_2 = \frac{x_2}{v}$$

$$x_3 = \frac{x_3}{v}$$

$$x_1 v = x_1$$

$$x_2 v = x_2$$

$$x_3 v = x_3$$

$$\frac{2}{15} x_1 v = x_1$$

$$\frac{1}{15} x_2 v = x_2$$

$$0 x_3 v = x_3$$

$$\boxed{x_1 = \frac{2}{3}}$$

$$\boxed{\frac{1}{3} = x_2}$$

$$\boxed{x_3 = 0}$$

The strategy for A,

$$S_A = \begin{bmatrix} A_1 & A_2 & A_3 \\ x_1 & x_2 & x_3 \end{bmatrix}$$

Strategy for B,

$$S_B = \begin{bmatrix} B_1 & B_2 & B_3 \\ y_1 & y_2 & y_3 \end{bmatrix}$$

$$S_A = \begin{bmatrix} A_1 & A_2 & A_3 \\ \frac{2}{3} & \frac{1}{3} & 0 \end{bmatrix}$$

$$S_B = \begin{bmatrix} B_1 & B_2 & B_3 \\ 0 & \frac{1}{2} & \frac{1}{2} \end{bmatrix}$$

The value of the game is,

$$v = 5$$

∴ The original value of the game is  $v = 5 - 4 = 1$

Q3. using the principle of Dominance Property to solve following game.

$$\text{Player A} \begin{bmatrix} 3 & -2 & 4 \\ -1 & 4 & 2 \\ 2 & 2 & 6 \end{bmatrix}$$

Solution:-

$$\text{Player A: } \begin{bmatrix} 3 & -2 & 4 \\ -1 & 4 & 2 \\ 2 & 2 & 6 \end{bmatrix} \begin{array}{l} \text{min} \\ -2 \\ -1 \\ 2 \end{array} \left. \vphantom{\begin{bmatrix} 3 & -2 & 4 \\ -1 & 4 & 2 \\ 2 & 2 & 6 \end{bmatrix}} \right\} \begin{array}{l} \text{max} \\ 2 \end{array}$$

$$\begin{array}{l} \text{max} \\ 3 \quad 4 \quad 6 \\ \text{min} \quad 3 \end{array}$$

$$\begin{array}{l} \text{maximin} \neq \text{minimax} \\ 2 \neq 3 \end{array}$$

Using Dominance Property:-

Column (1) & (3)

$$\begin{array}{l} 3 < 4 \\ -1 < 2 \\ 2 < 6 \end{array}$$

(Optimal)

Which one is Dominate another one is Eliminate.  
So the column (3) is Deleted.

Below the reduced Matrix.

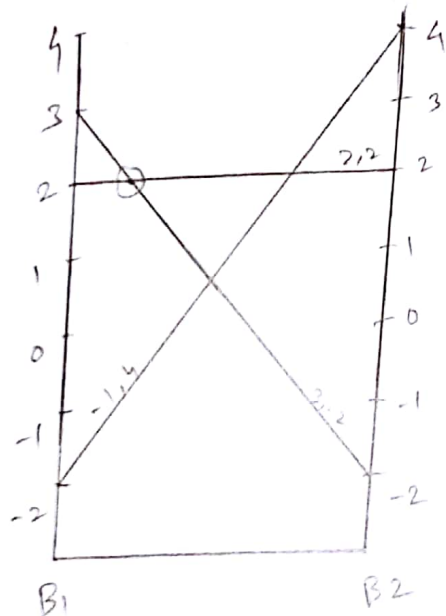
Reduced matrix:

$$\begin{matrix} & & \min \\ \begin{matrix} \max \\ \max \end{matrix} & \begin{bmatrix} 3 & -2 \\ -1 & 4 \\ 2 & 2 \end{bmatrix} & \begin{matrix} -2 \\ -1 \\ 2 \end{matrix} \\ & & \max \\ & & 2 \\ & \min & 3 \end{matrix}$$

maximin  $\neq$  minimax  
 $2 \neq 3$

So use graphical method to solve.

row  $>$  Column. (So from upward first lowest intersect line).  
 $3 > 2$



intersected,

$$\begin{matrix} & & \min \\ \begin{matrix} \max \\ \max \end{matrix} & \begin{bmatrix} 3 & -2 \\ 2 & 2 \end{bmatrix} & \begin{matrix} -2 \\ 2 \end{matrix} \\ & & \max \\ & & 2 \end{matrix}$$

max 3 2  
 min 2

maximin = minimax

$2 = 2$

So we found the saddle point 2.

Q4. Solve the problem by Arithmetic Method.

|                | B <sub>1</sub> | B <sub>2</sub> |
|----------------|----------------|----------------|
| A <sub>1</sub> | 3              | 1              |
| A <sub>2</sub> | 2              | 4              |

Solution:-

Check saddle point:

$$\begin{bmatrix} 3 & 1 \\ 2 & 4 \end{bmatrix} \left. \begin{array}{l} \text{min} \\ 1 \\ 2 \end{array} \right\} \begin{array}{l} \text{max} \\ 2 \end{array}$$

$$\begin{array}{c} \text{max} \\ 3 \quad 4 \\ \hline \text{min} \\ 3 \end{array}$$

$$\text{maximin} \neq \text{minimax}$$

$$2 \neq 3$$

By using Arithmetic Method:-

$$C = \begin{bmatrix} 2 \\ -2 \end{bmatrix} \quad R = [1 \quad -3]$$

$$\begin{array}{l|l} |C_1| = |-2| = 2 & |R_1| = |-3| = 3 \\ |C_2| = |2| = 2 & |R_2| = |1| = 1 \end{array}$$

The Augmented Matrix,

|   |   |   |
|---|---|---|
| 3 | 1 | 2 |
| 2 | 4 | 2 |
| 3 | 1 | 4 |

The strategy player 'A' & 'B' :-

$$S_A = \left[ \frac{2}{4}, \frac{2}{4} \right] = \left( \frac{1}{2}, \frac{1}{2} \right)$$

$$S_B = \left[ \frac{3}{4}, \frac{1}{4} \right] = \left( \frac{3}{4}, \frac{1}{4} \right)$$

Value of the game :-

$$V = \left( \frac{1}{2} \times 3 \right) + \left( \frac{1}{2} \times 2 \right)$$

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

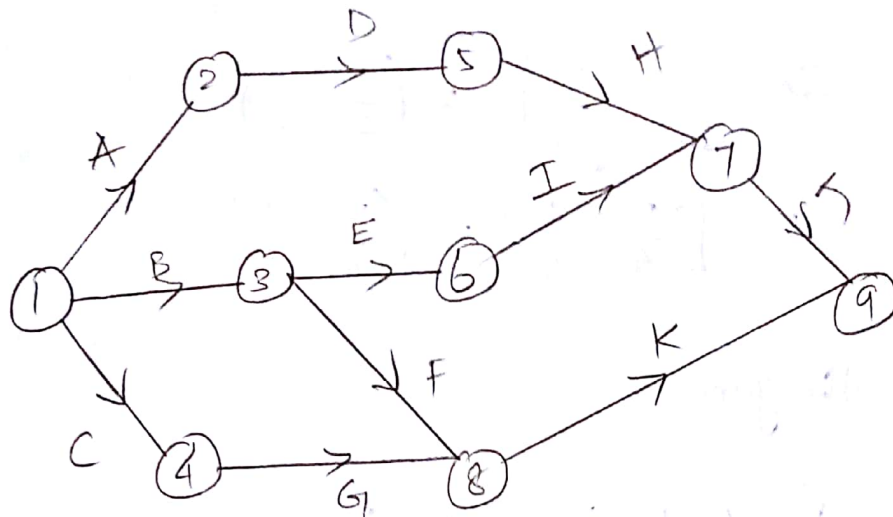
(or)

$$V = \left( \frac{3}{4} \times 3 \right) + \left( \frac{1}{4} \times 1 \right)$$

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

Q5. Draw the Network for the project use activities and the precedence relationships are given below,

| Activities            | A | B | C | D | E | F | G | H | I | J      | K      |
|-----------------------|---|---|---|---|---|---|---|---|---|--------|--------|
| Immediate Predecessor | - | - | - | A | B | B | C | D | E | (H, I) | (F, G) |

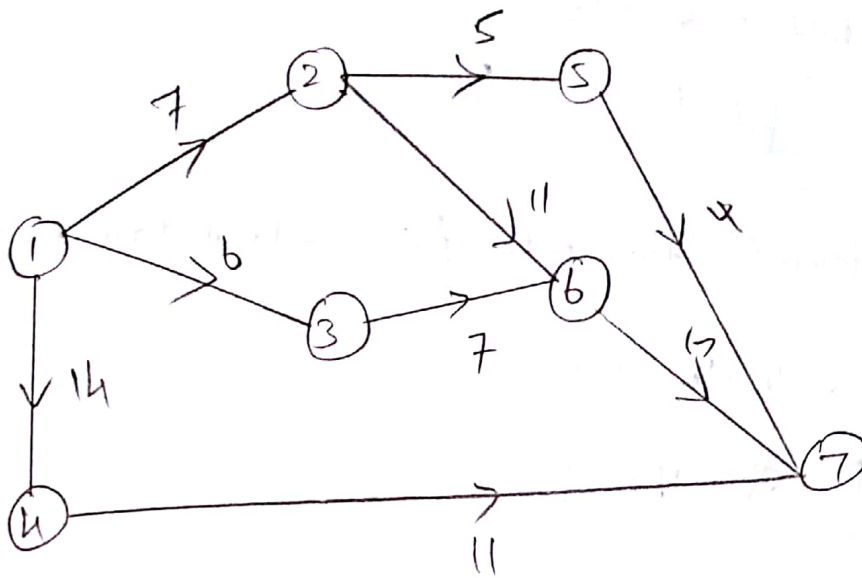


06. A Project consist of the following activities and Time estimate,

| Activity | Least time (t <sub>o</sub> ) | Greatest Time (T <sub>p</sub> ) | mostly time (t <sub>m</sub> ) |
|----------|------------------------------|---------------------------------|-------------------------------|
| 1-2      | 3                            | 15                              | 6                             |
| 1-3      | 2                            | 14                              | 5                             |
| 1-4      | 6                            | 30                              | 12                            |
| 2-5      | 2                            | 8                               | 5                             |
| 2-6      | 5                            | 17                              | 11                            |
| 3-6      | 3                            | 15                              | 6                             |
| 4-7      | 3                            | 27                              | 9                             |
| 5-7      | 1                            | 7                               | 4                             |
| 6-7      | 2                            | 8                               | 5                             |

(a) Draw the Network (b) What is the probability that project will be completed in 27 days.

Solution :-



| Activity | lead time (to) | (tp) | (Ap) | $t_e = \frac{t_o + 4t_m + t_p}{6}$ | $\sigma^2 = \left(\frac{t_p - t_o}{6}\right)^2$ |
|----------|----------------|------|------|------------------------------------|-------------------------------------------------|
| 1-2      | 3              | 15   | 6    | 7                                  | 4                                               |
| 1-3      | 2              | 14   | 5    | 6                                  | 4                                               |
| 1-4      | 6              | 30   | 12   | 14                                 | 16                                              |
| 2-5      | 2              | 8    | 5    | 5                                  | 1                                               |
| 2-6      | 5              | 17   | 11   | 11                                 | 4                                               |
| 3-6      | 3              | 15   | 6    | 7                                  | 4                                               |
| 4-7      | 3              | 27   | 9    | <del>14</del> 9                    | 16                                              |
| 5-7      | 1              | 7    | 4    | 4                                  | 1                                               |
| 6-7      | 2              | 8    | 5    | 5                                  | 1                                               |

To find critical path:-

$$1-2-5-7 = 7+5+4 = 16$$

$$1-2-6-7 = 7+11+5 = 23$$

$$1-3-6-7 = 6+7+5 = 18$$

$$\boxed{1-4-7} = 14+11 = \boxed{25}$$

Expected Variance (Critical path)  $\therefore$  (Standard deviation)

$$= 16+16 = 32.$$

$$\boxed{S.D = \sigma_c = \sqrt{32}}$$

(b) To find probability that the project will be completed in 27 days.

$$Z = \frac{T_s - T_E}{\sigma_c}$$

$$= \frac{27 - 25}{\sqrt{32}}$$

$$= \frac{2}{\sqrt{32}} = 0.35$$

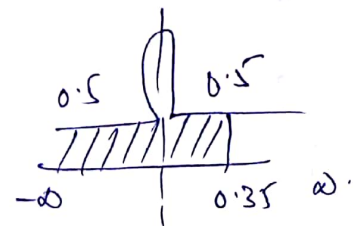
$$\begin{aligned} (\because T_s &= 27 \text{ days}) \\ (T_E &= 25 \text{ days}) \end{aligned}$$

$$P(T_s \leq 27) = P(Z \leq 0.35)$$

$$= 0.5 + 0.1368$$

$$= 0.6368$$

$$= 63.68\%$$



$$0.5 + \underline{0.1368}$$

table value for

$$0.30 \text{ \& } 0.05.$$



marks:-

7. What are the different type of inventories:-

1. Transport inventories
2. Buffer inventories
3. Anticipation inventories
4. Decoupling inventories
5. Lot size inventories.

8. Define inventory cost:-

1. Production / purchase cost
2. ordering / setup cost
3. Carrying / Holding cost
4. Shortage / stockout cost.