

Determine the constraint inequalities and objective function for Exercise 9(a)

Let  $x$  be # of units of Policy A.  
 "  $y$  " " " " B.

$$10,000x + 15,000y \geq 300,000$$

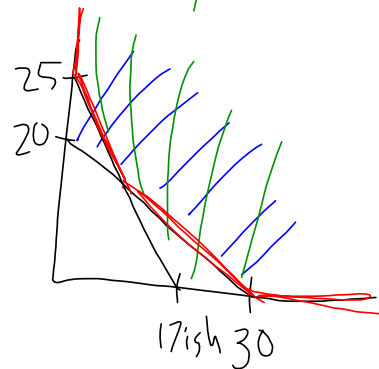
$$18,000x + 12,000y \geq 3,000,000$$

~~$$10x + 15y \geq 300$$~~

$$2x + 3y \geq 60$$

$$3x + 2y \geq 50$$

$$C = 50x + 40y$$



Constraints

$$2x + 3y \geq 60$$

$$3x + 2y \geq 50$$

Objective function

$$z = 50x + 40y$$

$$A = \begin{bmatrix} 2 & 3 & 60 \\ 3 & 2 & 50 \\ 50 & 40 & 0 \end{bmatrix} \quad \#1 \text{ from instructions}$$

$$A^T = \begin{bmatrix} 2 & 3 & 50 \\ 3 & 2 & 40 \\ 60 & 50 & 0 \end{bmatrix}$$

Dual problem: #2 from instructions

$$2x + 3y \leq 50$$

$$3x + 2y \leq 40$$

$$z = 60x + 50y$$

Solve this by  
the simplex method.

$$\begin{array}{c}
 \begin{array}{cccccc}
 x & y & s_1 & s_2 & z & \text{RHS} \\
 \hline
 2 & 3 & 1 & 0 & 0 & 50 \\
 \textcircled{3} & 2 & 0 & 1 & 0 & 40 \\
 -60 & -50 & 0 & 0 & 1 & 0
 \end{array}
 \begin{array}{l}
 \xrightarrow{-2R_2+3R_1 \rightarrow R_1} \\
 \xrightarrow{20R_2+R_3 \rightarrow R_3}
 \end{array}
 \end{array}$$
  

$$\begin{array}{c}
 \begin{array}{cccccc}
 0 & \textcircled{5} & 3 & -2 & 0 & 70 \\
 3 & 2 & 0 & 1 & 0 & 40 \\
 0 & -10 & 0 & 20 & 1 & 800
 \end{array}
 \begin{array}{l}
 \xrightarrow{-2R_1+5R_2 \rightarrow R_2} \\
 \xrightarrow{2R_1+R_3 \rightarrow R_3}
 \end{array}
 \end{array}
 \begin{array}{l}
 \text{next} \\
 \text{page}
 \end{array}$$

$$\begin{array}{cccccc}
 x & y & s_1 & s_2 & z & \\
 \left[ \begin{array}{cccccc}
 0 & 5 & 3 & -2 & 0 & 70 \\
 15 & 0 & -6 & 9 & 0 & 60 \\
 0 & 0 & 6 & 16 & 1 & 940
 \end{array} \right]
 \end{array}$$

Once this is 1, these are the values of the variables that minimize, this is the minimum

Solution  
 $x=6$   $y=16$   
 gives  $z=940$

| x  | y  | $s_1$ | $s_2$ | $s_3$ | z | RHS |
|----|----|-------|-------|-------|---|-----|
| 0  | 3  | 7     | -3    | *     | * | *   |
| 15 | -5 | 1     | 0     | *     | * | *   |
| 0  | 10 | 15    | 0     | 25    | 5 | 80  |
| 0  | z  | 3     | 0     | 5     | 1 | 16  |

What would values of variables  
and minimum be?  $x_1=3, x_2=0, x_3=5$   
Minimum is  $z=16$

$$6x + 5y \geq 25$$

$$2x + 6y \geq 15$$

$$z = 3x + 2y$$

Minimize  $z$

Due Fri:  
2/5 start  
of class.

$$3x + 5y \leq 12 \longrightarrow 3x + 5y + 1s_1 = 12$$

$$2x + y \leq 15 \longrightarrow 2x + 1y + 1s_2 = 15$$

$$z = 20x + 50y$$

Not part of  
lecture.

| x   | y   | s <sub>1</sub> | s <sub>2</sub> | z | RHS |
|-----|-----|----------------|----------------|---|-----|
| 3   | 5   | 1              | 0              | 0 | 12  |
| 2   | 1   | 0              | 1              | 0 | 15  |
| -20 | -50 | 0              | 0              | 1 | 0   |