Seat No. : $\qquad$

## ME-130

March-2019
B.Sc., Sem.-V

304 : Mathematics (Mathematical Programming)

## Time : 2.30 Hours]

[Max. Marks : 70
Instruction : (i) All the $\mathbf{4}$ questions are compulsory.
(ii) Notations are usual everywhere.
(iii) The right hand side figures indicate marks of the question/sub question.

1. (a) (i) Define a convex Polyhedron and prove that a convex polyhedron is a convex set.
(ii) A manufacturer produces two types of models $M_{1}$ and $M_{2}$. Each $M_{1}$ model requires 4 hours of grinding and 5 hours of polishing. Each $\mathrm{M}_{2}$ model requires 5 hours of grinding and 3 hours of polishing. The manufacturer has two grinders and 3 polishers .Each grinder works 40 hours a week and each polisher works for 60 hours a week. Profit on $\mathrm{M}_{1}$ model is ₹ 7 \& on $\mathrm{M}_{2}$ model is ₹ 9 . Whatever is produced in a week is sold in the market.
How should the manufacturer allocate his production capacity to the two types of models so that he may make a maximum profit in a week ?
Formulate the LP problem .
OR
(i) If $\mathrm{S}_{\mathrm{F}}$ is a non-empty set of all feasible solutions of an LP Problem then prove that $S_{F}$ is a convex set.
(ii) A manufacturer of furniture makes two products : chairs and tables. These products are processed on two machines A and B . A chair requires 2 hours of processing time on machine A and hours on machine B . A table requires 5 hours of processing time on machine A and no time on machine B . There are 16 hours of time available for machine A and 20 hours on machine B during a working day. Profit gained by the manufacturer from a chair is $₹ 50$ and that of a table is ₹ 90 . What should be the daily production of each of the two products? Formulate the linear programming problem.
(b) Attempt any TWO of the followings in short:
(i) Define a convex set and a vertex of a convex set
(ii) Define a Convex hull of a set and find [S] if $\mathrm{S}=\phi$.
(iii) Determine the convexity of the sets $S_{1}=\phi$ and $S_{2}=[0,1]$ in Euclidean space $E_{1}=R$.
2. (a) (i) Solve the following LPP by Simplex Method :

$$
\begin{align*}
& \text { Maximize } \mathrm{Z}=x_{1}+x_{2}+3 x_{3} \\
& \text { Subject to } 3 x_{1}+2 x_{2}+x_{3} \leq 3 \\
& \qquad 2 x_{1}+x_{2}+2 x_{3} \leq 2 \text { and } x_{1}, x_{2}, x_{3} \geq 0 \tag{7}
\end{align*}
$$

(ii) Solve the following LPP by big-M Method :

$$
\begin{align*}
& \text { Maximize } \mathrm{Z}=3 x_{1}+2 x_{2}+3 x_{3} \\
& \text { Subject to } 2 x_{1}+x_{2}+x_{3} \leq 2 \\
& \qquad 3 x_{1}+4 x_{2}+2 x_{3} \geq 8 \text { and } x_{1}, x_{2}, x_{3} \geq 0 . \tag{7}
\end{align*}
$$

## OR

(i) Solve the following LPP by Two Phase Method :

$$
\begin{array}{ll}
\text { Maximize } & \mathrm{Z}=3 x_{1}+2 x_{2} \\
\text { Subject to } & 2 x_{1}+x_{2} \leq 2 \\
& 3 x_{1}+4 x_{2} \geq 12 \quad \text { and } x_{1}, x_{2} \geq 0
\end{array}
$$

(ii) Solve the following Integer Programming Problem by the Gomory's Cutting plane Method :

$$
\begin{aligned}
& \text { Maximize } \mathrm{Z}=2 x_{1}+3 x_{2} \\
& \text { Subject to } x_{1}+2 x_{2} \leq 6 \\
& \qquad 2 x_{1}+x_{2} \leq 8 ; \quad x_{1}, x_{2} \geq 0 \text { and are integers. }
\end{aligned}
$$

(b) Attempt any TWO of the followings in short:
(i) Define a Basic and a basic feasible solution of a Linear programming problem.
(ii) Define a Slack Variable and an Artificial Variable
(iii) Define an Integer Programming Problem.
3. (a) (i) Explain Standard primal form of a Linear Programming Problem and describe how to find Dual of such a Linear Programming Problem with an example.
(ii) Use the Dual simplex Method to solve the following LP Problem :

$$
\begin{aligned}
& \text { Minimize } \mathrm{Z}=2 x_{1}+x_{2}+x_{3} \\
& \text { Subject to } 4 x_{1}+6 x_{2}+3 x_{3} \leq 8 \\
& \qquad x_{1}-9 x_{2}+x_{3} \leq-3 \\
& \quad-2 x_{1}-3 x_{2}+5 x_{3} \leq-4 \text { and } x_{1}, x_{2}, x_{3} \geq 0 .
\end{aligned}
$$

(i) Prove that the dual of the dual is the primal of the linear programming problem. Also verify it for the following linear programming problem :

$$
\begin{aligned}
& \text { Maximize } \mathrm{Z}=2 x_{1}+3 x_{2}+4 x_{3} \\
& \text { Subject to } x_{1}+5 x_{2}-2 x_{3} \leq 0 \\
& \qquad \begin{array}{l}
3 x_{1}+4 x_{2}-6 x_{3} \leq 10 \\
5 x_{1}+7 x_{2}-8 x_{3} \leq 20 \text { and } x_{1}, x_{2}, x_{3} \geq 0 .
\end{array}
\end{aligned}
$$

(ii) Use the principle of Duality to solve the following LP Problem :

Minimize $Z=4 x_{1}+3 x_{2}+6 x_{3}$
Subject to $x_{1}+x_{3} \geq 2$

$$
x_{2}+x_{3} \geq 5 \text { and } x_{1}, x_{2}, x_{3} \geq 0
$$

(b) Attempt any TWO of the followings in Short:
(i) When a Dual Simplex method is applicable to solve an LP Problem?
(ii) Describe any two advantages of Duality.
(iii) Find the Dual of following LP Problem :

$$
\begin{aligned}
& \text { Minimize } \mathrm{Z}=2 x_{1}+4 x_{2} \\
& \text { Subject to } x_{1}+x_{2} \geq 4 \\
& \qquad x_{1}-x_{3} \geq 5 \text { and } x_{1}, x_{2} \geq 0 .
\end{aligned}
$$

4. (a) (i) What is an assignment problem ?

Explain how is it a special case of the transportation problem.
Also describe the main differences between them.
(ii) Solve the following assignment Problem by Maximization criterion :

|  | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| I | 40 | 35 | 38 | 41 | 10 |
| II | 42 | 35 | 34 | 40 | 12 |
| III | 38 | 34 | 34 | 37 | 11 |
| IV | 12 | 14 | 11 | 10 | 9 |
| $\mathbf{V}$ | 9 | 16 | 12 | 20 | 10 |

OR
(i) Describe the Hungarian Method for solving an Assignment Problem.
(ii) Solve the following Transportation Problem by MODI Method :

| ORIGINS | DESTINATIONS |  |  |  | Supply |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\mathbf{D}_{\mathbf{1}}$ | $\mathbf{D}_{\mathbf{2}}$ | $\mathbf{D}_{\mathbf{3}}$ | $\mathbf{D}_{\mathbf{4}}$ |  |
| $\mathbf{O}_{\mathbf{1}}$ | 10 | 10 | 11 | 14 | 35 |
| $\mathbf{O}_{\mathbf{2}}$ | 12 | 11 | 10 | 16 | 35 |
| $\mathbf{O}_{\mathbf{3}}$ | 18 | 16 | 14 | 12 | 30 |
| DEMAND | 25 | 30 | 20 | 25 |  |

(b) Attempt any TWO of the followings in short :
(i) Find the Initial b.s.f. of the following transportation problem by North West Corner Method :

|  | $\mathbf{D}_{\mathbf{1}}$ | $\mathbf{D}_{\mathbf{2}}$ | $\mathbf{D}_{\mathbf{3}}$ | $\mathbf{a}_{\mathbf{i}}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}_{\mathbf{1}}$ | 16 | 20 | 12 | 20 |
| $\mathbf{O}_{\mathbf{2}}$ | 14 | 8 | 18 | 20 |
| $\mathbf{O}_{\mathbf{3}}$ | 26 | 24 | 16 | 60 |
| $\mathbf{b}_{\mathbf{i}}$ | 30 | 40 | 30 | 100 |

(ii) Find the Initial b.s.f. of the following transportation problem by Least Cost Method:

|  | $\mathbf{D}_{\mathbf{1}}$ | $\mathbf{D}_{\mathbf{2}}$ | $\mathbf{D}_{\mathbf{3}}$ | $\mathbf{a}_{\mathbf{i}}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}_{\mathbf{1}}$ | 16 | 20 | 12 | 20 |
| $\mathbf{O}_{\mathbf{2}}$ | 14 | 8 | 18 | 20 |
| $\mathbf{O}_{\mathbf{3}}$ | 26 | 24 | 16 | 60 |
| $\mathbf{b}_{\mathbf{i}}$ | 30 | 40 | 30 | 100 |

(iii) What is an unbalanced Transportation Problem? How will you solve it? Answer in short.

