## XU-132

April-2013

## Five Years M.Sc. (CA \& IT) Integrated (K.S.)

## $4^{\text {th }}$ M.Sc. <br> Operations Research

Time : 3 Hours]
[Max. Marks : 100

1. (a) A farmer owns 60 acres of land. He is going to plant each acre with paddy or cash crop. Profit per acre planted with paddy will be ₹ 8,000 , whereas profit per acre planted with cash crop will yield ₹ 14,000 . The labour and fertilizer used for each acre are given below :

| Paddy | Cash Crop |
| :---: | :---: |
| 3 | 2 |
| 2 | 4 |

One hundred workers and 120 tons of fertilizer available. Farmer tries to maximize the profit. Formulate it as an LP problem and solve it graphically.
(b) Write down the dual of the following LP problem :

Maximize

$$
7 x_{1}+6 x_{2}-2 x_{3}
$$

Subject to

$$
4 x_{1}-2 x_{2}+3 x_{3} \leq 10
$$

$$
x_{2}+x_{3}=8
$$

$$
5 x_{1}+4 x_{2}+7 x_{3} \leq 16
$$

$$
x_{1}, x_{2} \geq 0, x_{3} \text { unrestricted }
$$

(c) Write a short paragraph on sensitivity analysis.
(a) A company produces two products $A$ and $B$ from three raw materials $R_{1}, R_{2}$ and $R_{3}$. Currently 40 kg of $\mathrm{R}_{1}, 24 \mathrm{~kg}$ of $\mathrm{R}_{2}$ and 40 kg of $\mathrm{R}_{3}$ are available. One unit of product A sells for ₹ 200 and requires 1 kg of $\mathrm{R}_{1}, 1 \mathrm{~kg}$ of $\mathrm{R}_{2}$ and 2 kg of $\mathrm{R}_{3}$. One unit of product $B$ sells for $₹ 250$ and requires 2 kg of $R_{1}, 1 \mathrm{~kg}$ of $R_{2}$ and 1 kg of $R_{3}$. Company is able to sell whatever the quantity of products $A$ and $B$ is produced. Company is interested to maximize its total revenue. Obtain the optimal solution and find the following :
(i) Find the range of values for the price of product A for which the current basis remain optimal.
(ii) Find the range of values for the amount available for $\mathrm{R}_{1}$ for which the current basis remain optimal.
(b) Explain :
(i) Infeasibility
(ii) Unboundedness
(iii) Degeneracy in LPP.
2. (a) A company has four factories situated in different locations in the country and four sales agencies located in four other regions. The cost of production ( $₹$ per unit), the shipping cost ( $₹$ per unit), the selling price at the sales agencies ( $₹$ per unit) and the monthly factory capacities and requirements are given below :

Sales Agency $\rightarrow$

| Factory | 1 | 2 | 3 | 4 | Supply | Production cost |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 7 | 5 | 6 | 4 | 10 | 10 |
| B | 3 | 5 | 4 | 2 | 15 | 15 |
| C | 4 | 6 | 4 | 5 | 20 | 16 |
| D | 8 | 7 | 6 | 5 | 15 | 15 |
| Requirement | 8 | 12 | 18 | 22 |  |  |
| Selling price | 23 | 22 | 25 | 21 |  |  |

Find the optimal solution and allocation.
(b) Define the following :
(i) Integer Programming Problem
(ii) Unbalanced Transportation Problem

## OR

(a) A service organisation has to finish six tasks in a particular period and only five persons are available. The cost matrix is shown below :

|  | Person |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | 1 | 2 | 3 | 4 | 5 |
|  | 1 | 23 | 29 | 27 | 20 | 28 |
|  | 2 | 34 | 31 | 23 | 26 | 29 |
|  | 3 | 29 | 26 | 27 | 25 | 29 |
|  | 4 | 31 | 32 | 28 | 31 | 28 |
|  | 5 | 29 | 31 | 22 | 32 | 27 |
|  | 6 | 24 | 27 | 25 | 28 | 27 |

If one task can be given to only one person and one person can take only one task. How to assign the task to person to minimize the overall cost.
(b) Describe briefly :
(i) Constrained Assignment Problem
(ii) Cutting Plane Technique.

## 3. Attempt any two :

 $10 \times 2=20$(a) Workers come to the tool storeroom to receive special tools required by them for accomplishing a particular project assigned to them. The average time between two arrivals is 60 seconds. The average service time of the tool room attendant is 40 seconds. If arrivals follow Poisson and service is exponentially distributed. Determine the following :
(i) Average queue length
(ii) Average length of non-empty queues
(iii) Average number of workers in the system.
(iv) Average waiting time of an arrival in the system.
(v) Determine whether to go for an additional storeroom attendant, which will minimize the combined total cost of the attendant's idle time and the worker sidle time if the charges of a worker is ₹ 4 per hour and that of the storeroom attendant is ₹ 0.75 per hour. [Assuming that both can give service together to a customer in 20 seconds.]
(b) A company has a demand of 15000 units per year for an item and it can produce 2000 items per month. The cost of one setup is ₹ 400 and the holding cost per unit per month is $₹ 0.15$. Find the optimum lot size and the total cost per year if the cost of each unit is ₹ 4 . Also find the maximum inventory, manufacturing time and total cycle time.
(c) Observations of past data show the following pattern in respect to inter arrival duration and service duration in a single channel queuing system. Simulate the queuing behaviour for a period of 60 minutes and estimate the probability of the service being idle and the mean time spent by a customer waiting for service :

Inter Arrival Time
Minutes Probability 2 . 15 4 . 23 6 . 35 8 . 17 10
. 10

| Service Time |  |
| :---: | :---: |
| Minutes | Probability |
| 1 | .10 |
| 3 | .22 |
| 5 | .35 |
| 7 | .23 |
| 9 | .10 |

Random Number for arrival : 93, 14, 72, 10, 21, 81, 87, 90, 38, 10, 29
Random Number for service : 71, 63, 14, 53, 64, 42, 07, 54, 66, 21, 49
4. Attempt any two :
$10 \times 2=20$
(a) Consider the following game problem, where pay off matrix of player A is given; solve the problem optimally :

|  | Player B's strategy |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | 1 | 2 | 3 | 4 |
| Player A's strategy | 1 | 2 | -2 | 4 | 1 |
|  | 2 | 6 | 1 | 12 | 3 |
|  | 3 | -3 | 2 | 0 | 6 |
|  | 4 | 2 | -3 | 7 | 7 |

(b) The research department of a beauty care product has recommended marketing department to launch a shampoo of three different types. The marketing manager has to decide one of the types of shampoo to be launched under the following estimated payoff (in million ₹) for various level of sales :

Estimated level of sale (units)
Types of shampoo
15000100005000
$\begin{array}{llll}\text { Egg shampoo } & 30 & 10 & 10\end{array}$
Daily shine $40 \quad 15$ 5
Damage Repair $55 \quad 20$

What will be marketing manager's decision if
(i) Maximin
(ii) Laplace
(iii) Savage Regret
(iv) Hurwicz
criteria is used.
(c) On January 1 (this year) Bakery A had $40 \%$ of its local market share while the other two bakeries B and C had $40 \%$ and $20 \%$ respectively of the market share. Based upon a study by a marketing research firm, the following facts were compiled. Bakery A retains $90 \%$ of its customers while gaining $5 \%$ of competitor. B's customer and $10 \%$ of competitor C's customer. Bakery B retains $85 \%$ of its customers while gaining $5 \%$ of A's customer and $7 \%$ of C's customer. Bakery C retains $83 \%$ of its customers and gain $5 \%$ of A's and $10 \%$ of B's customer. What will each firm's share be on January 1, next year and what will each firm's market share be at equilibrium.
5. Attempt any two :
(a) Given the following information :
(i) Draw the Network
(ii) Calculate total float and free float
(iii) Find the critical path

| Activity: | A | B | C | D | E | F | G | H | I | J |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Predecessor activities : | - | - | A, B | B | A | C | E, F | D, F | G, H | I |
| Duration : | 2 | 3 | 4 | 1 | 5 | 3 | 2 | 7 | 6 | 3 |

(b) Find the sequence that minimizes the total elapsed time required in completing the jobs given below, the order of processing the jobs remains the same i.e. $A \rightarrow B \rightarrow C$. Find machine idle time and job waiting time besides the total elapsed time :

| Job $\rightarrow$ |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Machine $\downarrow$ | $\mathrm{J}_{1}$ | $\mathrm{~J}_{2}$ | $\mathrm{~J}_{3}$ | $\mathrm{~J}_{4}$ | $\mathrm{~J}_{5}$ | $\mathrm{~J}_{6}$ | $\mathrm{~J}_{7}$ |
| A | 10 | 8 | 12 | 6 | 9 | 11 | 9 |
| B | 6 | 4 | 6 | 5 | 3 | 4 | 2 |
| C | 8 | 7 | 5 | 9 | 10 | 6 | 5 |

(c) The following failure rate has been observed for a certain type of transistors in a digital computer. The cost of replacement of the transistors individually on failure is ₹ 15 per unit. If the group replacement cost is ₹ 8 per unit and initially there are 2000 transistors. Justify which replacement policy is better.

| End of Week : | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Probability of failure : | 0.07 | 0.11 | 0.25 | 0.41 | 0.79 | 0.88 | 0.96 | 1.0 |

