Seat No.:	

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ME-130

March-2019

B.Sc., Sem.-V

304 : Mathematics (Mathematical Programming)

Time: 2.30 Hours [Max. Marks: 70

Instruction:

- (i) All the 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 M₁ and M₂. Each M₁ model requires 4 hours of grinding and 5 hours of polishing. Each M₂ 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 M₁ model is ₹ 7 & on M₂ 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 S_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 $S = \phi$.
 - (iii) Determine the convexity of the sets $S_1 = \phi$ and $S_2 = [0, 1]$ in Euclidean space $E_1 = R$.

ME-130 P.T.O.

2. (a) (i) Solve the following LPP by Simplex Method:

Maximize
$$Z = x_1 + x_2 + 3x_3$$

Subject to
$$3x_1 + 2x_2 + x_3 \le 3$$

$$2x_1 + x_2 + 2x_3 \le 2$$
 and $x_1, x_2, x_3 \ge 0$.

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

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

Subject to
$$2x_1 + x_2 + x_3 \le 2$$

$$3x_1 + 4x_2 + 2x_3 \ge 8$$
 and $x_1, x_2, x_3 \ge 0$.

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OR

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

Maximize
$$Z = 3x_1 + 2x_2$$

Subject to
$$2x_1 + x_2 \le 2$$

$$3x_1 + 4x_2 \ge 12$$
 and $x_1, x_2 \ge 0$.

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

$$Maximize Z = 2x_1 + 3x_2$$

Subject to
$$x_1 + 2x_2 \le 6$$

$$2x_1 + x_2 \le 8$$
; $x_1, x_2 \ge 0$ and are integers.

- (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:

Minimize
$$Z = 2x_1 + x_2 + x_3$$

Subject to
$$4x_1 + 6x_2 + 3x_3 \le 8$$

$$x_1 - 9x_2 + x_3 \le -3$$

- $2x_1 - 3x_2 + 5x_3 \le -4$ and $x_1, x_2, x_3 \ge 0$.

OR

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(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:

Maximize
$$Z = 2x_1 + 3x_2 + 4x_3$$

Subject to $x_1 + 5x_2 - 2x_3 \le 0$
 $3x_1 + 4x_2 - 6x_3 \le 10$
 $5x_1 + 7x_2 - 8x_3 \le 20$ and $x_1, x_2, x_3 \ge 0$.

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

Minimize
$$Z = 4x_1 + 3x_2 + 6x_3$$

Subject to $x_1 + x_3 \ge 2$
 $x_2 + x_3 \ge 5$ and $x_1, x_2, x_3 \ge 0$.

- (b) Attempt any **TWO** of the followings in Short:
 - (i) When a Dual Simplex method is applicable to solve an LP Problem?

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- (ii) Describe any two advantages of Duality.
- (iii) Find the Dual of following LP Problem:

Minimize
$$Z = 2x_1 + 4x_2$$

Subject to $x_1 + x_2 \ge 4$
 $x_1 - x_3 \ge 5$ and $x_1, x_2 \ge 0$.

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:

	A	В	C	D	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
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
	D ₁	D ₂	$\mathbf{D_3}$	D ₄	
01	10	10	11	14	35
O ₂	12	11	10	16	35
03	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:

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	D ₁	D ₂	D ₃	a _i
01	16	20	12	20
O ₂	14	8	18	20
O_3	26	24	16	60
b _i	30	40	30	100

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

	D ₁	D ₂	D ₃	a _i
01	16	20	12	20
O ₂	14	8	18	20
O_3	26	24	16	60
b _i	30	40	30	100

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

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