

**Instruction :** (i) All the questions are compulsory and carry equal marks.

(ii) Notations are usual everywhere.

(iii) The right hand side figures indicate marks of the question/sub-question.

- Q 1** (a) Prove that  $K \subset \mathbb{R}^n$  is a convex set if and only if every convex linear combination of elements in  $K$  belongs to  $K$ . 7
- (b) If  $S_1 = \{(x, y) \in \mathbb{R}^2 / x^2 + y^2 \leq 9\}$  and  $S_2 = \{(x, y) \in \mathbb{R}^2 / x^2 + y^2 \geq 9\}$ . Then determine the convexity of the sets  $S_1$  and  $S_2$ . Also obtain  $S_1 \cup S_2$ . Is  $S_1 \cup S_2$  convex? Justify your answer. 7

**OR**

- Q 1** (a) Prove that the nonempty set  $S_F$  of all feasible solutions of a LP Problem is a convex set. 7
- (b) A Firm manufactures 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 3 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 any working day. Profit gained by the firm per a chair is Rs 40 and that per a table is Rs 60. 7

What should be the daily production of each of the two products to maximize total profit of the firm?

Formulate the linear programming problem.

- Q 2** (a) Explain Simplex algorithm for solving linear programming problem. 7
- (b) Solve the following LPP by Two Phase Method: 7

$$\text{Maximize } Z = 3x_1 + 2x_2$$

$$\text{Subject to } 2x_1 + x_2 \leq 2$$

$$3x_1 + 4x_2 \geq 12 \quad \text{and } x_1, x_2 \geq 0.$$

**OR**

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**Q 2 (a)** Apply the Simplex Method to Maximize  $Z = 10x_1 + x_2 + 2x_3$  7

Subject to  $x_1 + x_2 - 2x_3 \leq 10$

$4x_1 + x_2 + x_3 \leq 20$  and  $x_1, x_2, x_3 \geq 0$ .

**(b)** Solve the following LPP by big-M Method : 7

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

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

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

**Q 3 (a)** Prove that a Dual of a Dual is the primal LP Problem. 7

**(b)** Use the Dual Simplex Method to solve the following LP Problem: 7

Minimize  $Z = 2x_1 + x_2 + x_3$

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

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

$-2x_1 - 3x_2 + 5x_3 \leq -4$  and  $x_1, x_2, x_3 \geq 0$ .

**OR**

**Q 3 (a)** Explain Duality and advantages of duality. 7

**(b)** Solve the following integer linear programming problem by cutting plane method : 7

Maximize  $Z = x_1 + x_2$

Subject to  $3x_1 + 2x_2 \leq 5$

$x_1 \leq 2$

$x_1, x_2 \geq 0$  and are integers.

**Q 4 (a)** What is a transportation problem.? 7

Explain how is it a special case of the Linear Programming problem.

**(b)** Solve the following Transportation Problem by MODI Method : 7

Factory	Warehouses				Capacity
	W <sub>1</sub>	W <sub>2</sub>	W <sub>3</sub>	W <sub>4</sub>	
F <sub>1</sub>	15	26	46	6	7
F <sub>2</sub>	66	26	36	56	9
F <sub>3</sub>	36	4	66	16	18
Requirements	5	8	7	14	34

**OR**

**Q 4 (a)** Prove that the necessary and sufficient condition for the existence of feasible solution to the TP is  $\sum_{i=1}^m a_i = \sum_{j=1}^n b_j$ . 7

(b) Solve the following Assignment Problem:

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	A	B	C	D
I	38	33	36	39
II	40	33	32	38
III	36	32	32	35
IV	30	28	26	32

**Q5** Answer any **SEVEN** of the followings in Short :

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- (a) Define: Vertex of a convex set
- (b) Define: A Convex Polyhedron.
- (c) Define: An Artificial Variable.
- (d) Define: Standard form of a LP Problem.
- (e) When a LP Problem is said to have an unbounded solution?
- (f) When the Dual Simplex Method is applicable to solve a LP Problem ?
- (g) Find the Standard primal form of the following LPP:  

$$\text{Maximize } Z = 4x_1 + 3x_2 + 2x_3$$

$$\text{Subject to constraints: } 2x_1 - x_2 + x_3 \leq 3$$

$$x_1 + x_2 - x_3 \geq 4$$

$$x_1 + x_2 + x_3 = 5 \text{ and } x_1, x_2, x_3 \geq 0$$

**Determine True or False for the following statements :**

- (h) Every integer linear programming problem is a linear Programming Problem.
- (i) If Dual LPP has an unbounded solution then primal has no feasible solution.
- (j) Every Linear Programming Problem has a solution.
- (k) Every transportation problem is an assignment Problem.
- (l) An assignment Problem is solved by the Hungarian Method.

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