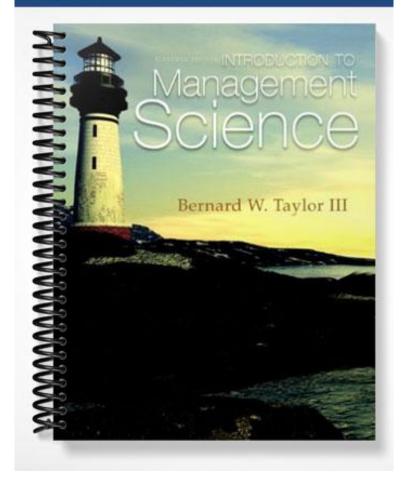
SOLUTIONS MANUAL



Chapter Two: Linear Programming: Model Formulation and Graphical Solution

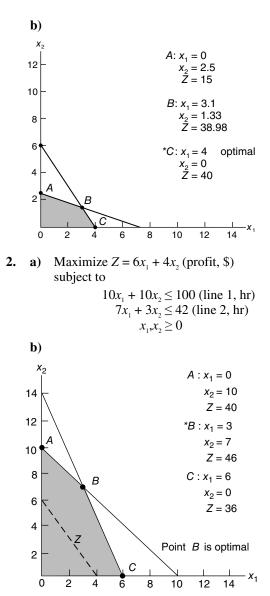
PROBLEM SUMMARY

- **1.** Maximization (1–28 continuation), graphical solution
- 2. Maximization, graphical solution
- 3. Minimization, graphical solution
- 4. Sensitivity analysis (2–3)
- 5. Minimization, graphical solution
- 6. Maximization, graphical solution
- 7. Slack analysis (2–6)
- **8.** Sensitivity analysis (2–6)
- 9. Maximization, graphical solution
- **10.** Slack analysis (2–9)
- 11. Maximization, graphical solution
- 12. Minimization, graphical solution
- 13. Maximization, graphical solution
- **14.** Sensitivity analysis (2–13)
- **15.** Sensitivity analysis (2–13)
- 16. Maximization, graphical solution
- **17.** Sensitivity analysis (2–16)
- 18. Maximization, graphical solution
- **19.** Sensitivity analysis (2–18)
- 20. Maximization, graphical solution
- **21.** Standard form (2–20)
- 22. Maximization, graphical solution
- **23.** Standard form (2–22)
- 24. Maximization, graphical solution
- **25.** Constraint analysis (2–24)
- 26. Minimization, graphical solution
- **27.** Sensitivity analysis (2–26)
- **28.** Sensitivity analysis (2–26)
- **29.** Sensitivity analysis (2–22)
- 30. Minimization, graphical solution
- 31. Minimization, graphical solution
- **32.** Sensitivity analysis (2–31)
- **33.** Minimization, graphical solution
- **34.** Maximization, graphical solution
- 35. Minimization, graphical solution

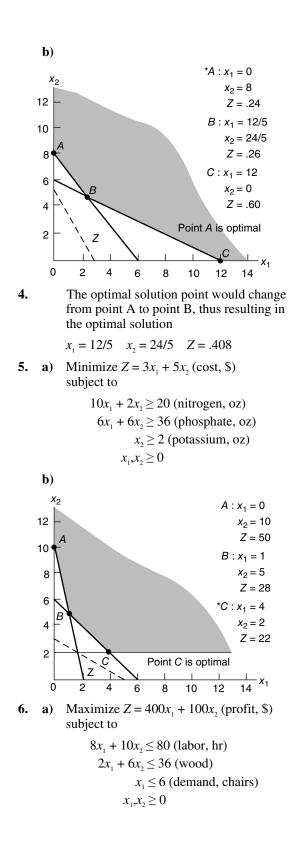
- 36. Maximization, graphical solution
- **37.** Sensitivity analysis (2–34)
- 38. Minimization, graphical solution
- 39. Maximization, graphical solution
- **40.** Maximization, graphical solution
- 41. Sensitivity analysis (2–38)
- 42. Maximization, graphical solution
- **43.** Sensitivity analysis (2–40)
- 44. Maximization, graphical solution
- **45.** Sensitivity analysis (2–42)
- 46. Minimization, graphical solution
- 47. Sensitivity analysis (2–44)
- 48. Maximization, graphical solution
- **49.** Sensitivity analysis (2–46)
- 50. Maximization, graphical solution
- 51. Sensitivity analysis (2–48)
- 52. Maximization, graphical solution
- 53. Minimization, graphical solution
- **54.** Sensitivity analysis (2–53)
- **55.** Minimization, graphical solution
- **56.** Sensitivity analysis (2–55)
- **57.** Maximization, graphical solution
- **58.** Minimization, graphical solution
- **59.** Sensitivity analysis (2–52)
- 60. Maximization, graphical solution
- **61.** Sensitivity analysis (2–54)
- 62. Multiple optimal solutions
- 63. Infeasible problem
- 64. Unbounded problem

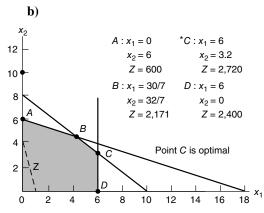
PROBLEM SOLUTIONS

- 1. a) $x_1 = \#$ cakes $x_2 = \#$ loaves of bread maximize $Z = \$10x_1 + 6x_2$ subject to $3x_1 + 8x_2 \le 20$ cups of flour
 - $45x_1 + 30x_2 \le 180 \text{ minutes}$ $x_1, x_2 \ge 0$



- **3. a)** Minimize $Z = .05x_1 + .03x_2 (\text{cost}, \$)$ subject to
 - $8x_1 + 6x_2 \ge 48 \text{ (vitamin A, mg)}$ $x_1 + 2x_2 \ge 12 \text{ (vitamin B, mg)}$ $x_1, x_2 \ge 0$





7. In order to solve this problem, you must substitute the optimal solution into the resource constraint for wood and the resource constraint for labor and determine how much of each resource is left over.

Labor

$$8x_1 + 10x_2 \le 80 \text{ hr}$$

$$8(6) + 10(3.2) \le 80$$

$$48 + 32 \le 80$$

$$80 \le 80$$

There is no labor left unused.

Wood

$$2x_1 + 6x_2 \le 36$$

$$2(6) + 6(3.2) \le 36$$

$$12 + 19.2 \le 36$$

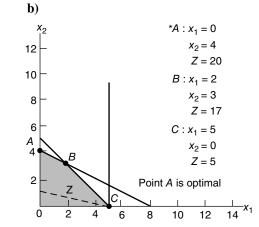
$$31.2 \le 36$$

$$36 - 31.2 = 4.8$$

There is 4.8 lb of wood left unused.

- 8. The new objective function, $Z = 400x_1 + 500x_2$, is parallel to the constraint for labor, which results in multiple optimal solutions. Points *B* ($x_1 = 30/7, x_2 = 32/7$) and *C* ($x_1 = 6, x_2 = 3.2$) are the alternate optimal solutions, each with a profit of \$4,000.
- **9. a)** Maximize $Z = x_1 + 5x_2$ (profit, \$) subject to

 $5x_1 + 5x_2 \le 25 \text{ (flour, lb)}$ $2x_1 + 4x_2 \le 16 \text{ (sugar, lb)}$ $x_1 \le 5 \text{ (demand for cakes)}$ $x_1, x_2 \ge 0$



10. In order to solve this problem, you must substitute the optimal solution into the resource constraints for flour and sugar and determine how much of each resource is left over.

Flour

$$5x_1 + 5x_2 \le 25 \text{ lb}$$

$$5(0) + 5(4) \le 25$$

$$20 \le 25$$

$$25 - 20 = 5$$

There are 5 lb of flour left unused.

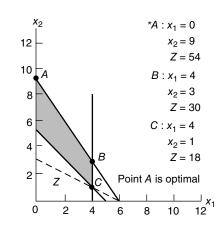
Sugar

11.

$$2x_1 + 4x_2 \le 16$$

2(0) + 4(4) \le 16
16 < 16

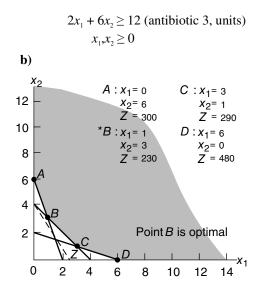
There is no sugar left unused.



12. a) Minimize $Z = 80x_1 + 50x_2 (\text{cost}, \$)$ subject to

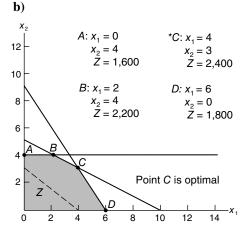
> $3x_1 + x_2 \ge 6$ (antibiotic 1, units) $x_1 + x_2 \ge 4$ (antibiotic 2, units)

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13. a) Maximize $Z = 300x_1 + 400x_2$ (profit, \$) subject to

$$\begin{aligned} 3x_1 + 2x_2 &\leq 18 \text{ (gold, oz)} \\ 2x_1 + 4x_2 &\leq 20 \text{ (platinum, oz)} \\ x_2 &\leq 4 \text{ (demand, bracelets)} \\ x_1, x_2 &\geq 0 \end{aligned}$$



14. The new objective function, $Z = 300x_1 + 600x_2$, is parallel to the constraint line for platinum, which results in multiple optimal solutions. Points $B(x_1 = 2, x_2 = 4)$ and $C(x_1 = 4, x_2 = 3)$ are the alternate optimal solutions, each with a profit of \$3,000.

The feasible solution space will change. The new constraint line, $3x_1 + 4x_2 = 20$, is parallel to the existing objective function. Thus, multiple optimal solutions will also be present in this scenario. The alternate optimal solutions are at $x_1 = 1.33$, $x_2 = 4$ and $x_1 = 2.4$, $x_2 = 3.2$, each with a profit of \$2,000.

- **15.** a) Optimal solution: $x_1 = 4$ necklaces, $x_2 = 3$ bracelets. The maximum demand is not achieved by the amount of one bracelet.
 - **b)** The solution point on the graph which corresponds to no bracelets being produced must be on the x_1 axis where $x_2 = 0$. This is point *D* on the graph. In order for point *D* to be optimal, the objective function "slope" must change such that it is equal to or greater than the slope of the constraint line, $3x_1 + 2x_2 = 18$. Transforming this constraint into the form y = a + bx enables us to compute the slope:

$$2x_2 = 18 - 3x_1$$
$$x_2 = 9 - 3/2x_1$$

From this equation the slope is -3/2. Thus, the slope of the objective function must be at least -3/2. Presently, the slope of the objective function is -3/4:

$$400x_2 = Z - 300x_1$$
$$x_2 = Z/400 - 3/4x_1$$

The profit for a necklace would have to increase to \$600 to result in a slope of -3/2:

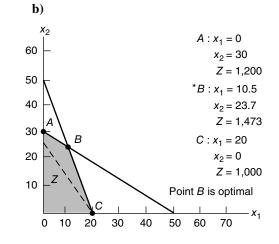
$$400x_2 = Z - 600x_1$$
$$x_2 = Z/400 - 3/2x_1$$

However, this creates a situation where both points C and D are optimal, ie., multiple optimal solutions, as are all points on the line segment between C and D.

16. a) Maximize $Z = 50x_1 + 40x_2$ (profit, \$) subject to

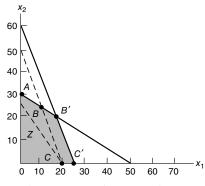
$$3x_1 + 5x_2 \le 150 \pmod{\text{yd}^2}$$

 $10x_1 + 4x_2 \le 200 \pmod{\text{hr}}$
 $x_1, x_2 \ge 0$



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17. The feasible solution space changes from the area *0ABC* to *0AB'C'*, as shown on the following graph.



The extreme points to evaluate are now A, B', and C'.

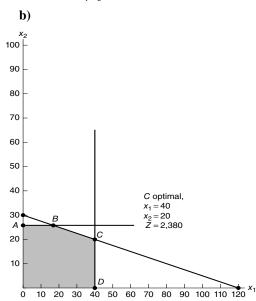
A:
$$x_1 = 0$$

 $x_2 = 30$
 $Z = 1,200$
*B': $x_1 = 15.8$
 $x_2 = 20.5$
 $Z = 1,610$
C': $x_1 = 24$
 $x_2 = 0$
 $Z = 1,200$

Point B' is optimal

18. a) Maximize $Z = 23x_1 + 73x_2$ subject to

$$x_1 \le 40$$
$$x_2 \le 25$$
$$x_1 + 4x_2 \le 120$$
$$x_1, x_2 \ge 0$$



- 19. a) No, not this winter, but they might after they recover equipment costs, which should be after the 2nd winter.
 - **b**) $x_1 = 55$ $x_2 = 16.25$ Z = 1,851

No, profit will go down

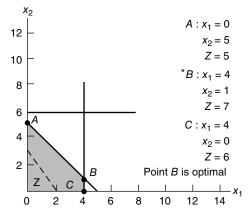
c) $x_1 = 40$ $x_2 = 25$ Z = 2,435

Profit will increase slightly

d) $x_1 = 55$ $x_2 = 27.72$ Z = \$2,073

Profit will go down from (c)

20.



21. Maximize $Z = 1.5x_1 + x_2 + 0s_1 + 0s_2 + 0s_3$ subject to

$$x_1 + s_1 = 4$$

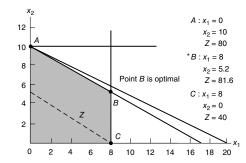
$$x_2 + s_2 = 6$$

$$x_1 + x_2 + s_3 = 5$$

$$x_1, x_2 \ge 0$$

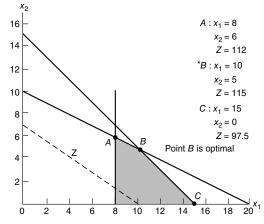
A: $s_1 = 4, s_2 = 1, s_3 = 0$
B: $s_1 = 0, s_2 = 5, s_3 = 0$
C: $s_1 = 0, s_2 = 6, s_3 = 1$

22.



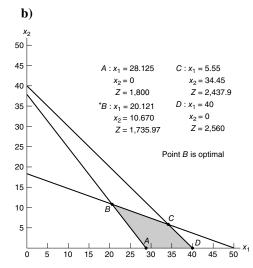
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23. Maximize $Z = 5x_1 + 8x_2 + 0s_1 + 0s_3 + 0s_4$ subject to $3x_1 + 5x_2 + s_1 = 50$ $2x_1 + 4x_2 + s_2 = 40$ $x_1 + s_3 = 8$ $x_2 + s_4 = 10$ $x_1, x_2 \ge 0$ A: $s_1 = 0, s_2 = 0, s_3 = 8, s_4 = 0$ B: $s_1 = 0, s_2 = 3.2, s_3 = 0, s_4 = 4.8$ C: $s_1 = 26, s_2 = 24, s_3 = 0, s_4 = 10$



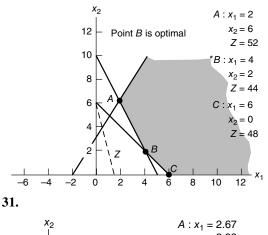
- 25. It changes the optimal solution to point *A* $(x_1 = 8, x_2 = 6, Z = 112)$, and the constraint, $x_1 + x_2 \le 15$, is no longer part of the solution space boundary.
- **26.** a) Minimize $Z = 64x_1 + 42x_2$ (labor cost, \$) subject to

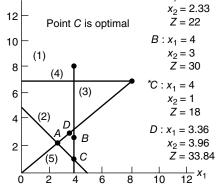
 $16x_1 + 12x_2 \ge 450 \text{ (claims)}$ $x_1 + x_2 \le 40 \text{ (workstations)}$ $0.5x_1 + 1.4x_2 \le 25 \text{ (defective claims)}$ $x_1, x_2 \ge 0$

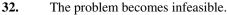


- 27. Changing the pay for a full-time claims processor from \$64 to \$54 will change the solution to point *A* in the graphical solution where $x_1 = 28.125$ and $x_2 = 0$, i.e., there will be no part-time operators. Changing the pay for a part-time operator from \$42 to \$36 has no effect on the number of full-time and part-time operators hired, although the total cost will be reduced to \$1,671.95.
- **28.** Eliminating the constraint for defective claims would result in a new solution, $x_1 = 0$ and $x_2 = 37.5$, where only part-time operators would be hired.
- **29.** The solution becomes infeasible; there are not enough workstations to handle the increase in the volume of claims.

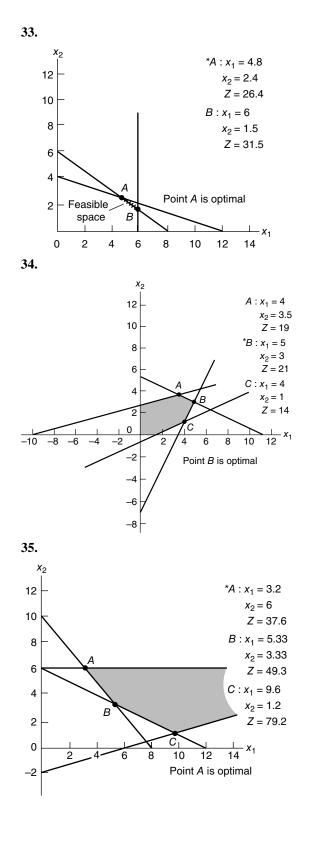
30.

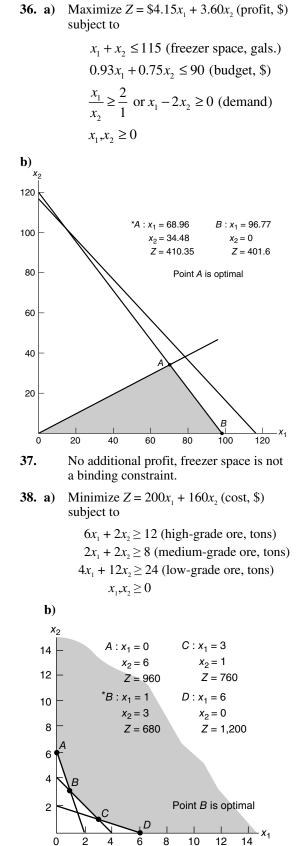




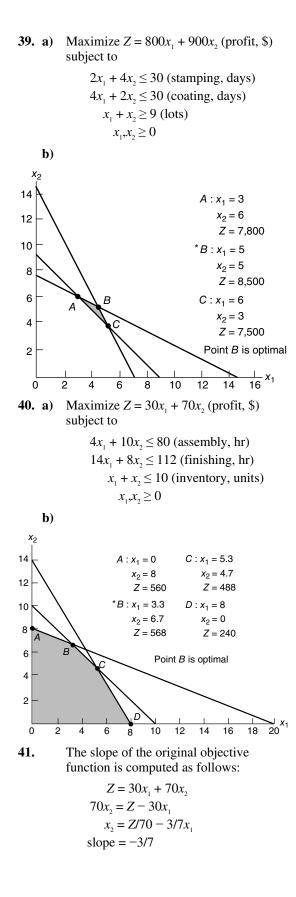


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The slope of the new objective function is computed as follows:

$$Z = 90x_1 + 70x_2$$

$$70x_2 = Z - 90x_1$$

$$x_2 = Z/70 - 9/7x_1$$

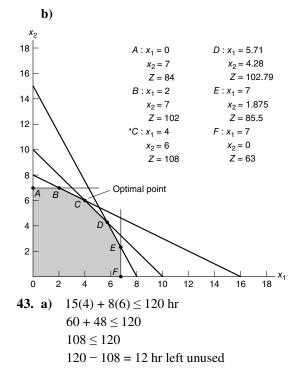
slope = -9/7

The change in the objective function not only changes the Z values but also results in a new solution point, C. The slope of the new objective function is steeper and thus changes the solution point.

A:	$x_{1} = 0$	C: $x_1 = 5.3$
	$x_2 = 8$	$x_2 = 4.7$
	Z = 560	Z = 806
<i>B</i> :	$x_1 = 3.3$	<i>D</i> : $x_1 = 8$
	$x_2 = 6.7$	$x_2 = 0$
	Z = 766	Z = 720

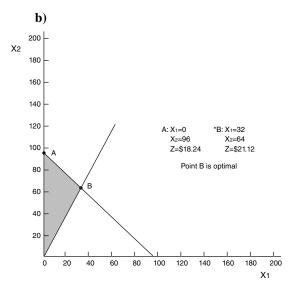
42. a) Maximize $Z = 9x_1 + 12x_2$ (profit, \$1,000s) subject to

 $4x_1 + 8x_2 \le 64 \text{ (grapes, tons)}$ $5x_1 + 5x_2 \le 50 \text{ (storage space, yd^3)}$ $15x_1 + 8x_2 \le 120 \text{ (processing time, hr)}$ $x_1 \le 7 \text{ (demand, Nectar)}$ $x_2 \le 7 \text{ (demand, Red)}$ $x_1, x_2 \ge 0$



- **b)** Points *C* and *D* would be eliminated and a new optimal solution point at $x_1 = 5.09$, $x_2 = 5.45$, and Z = 111.27 would result.
- **44.** a) Maximize $Z = .28x_1 + .19x_2$

$$x_1 + x_2 \le 96 \text{ cans}$$
$$\frac{x_2}{x_1} \ge 2$$
$$x_1, x_2 \ge 0$$



45. The model formulation would become, maximize $Z = \$0.23x_1 + 0.19x_2$ subject to

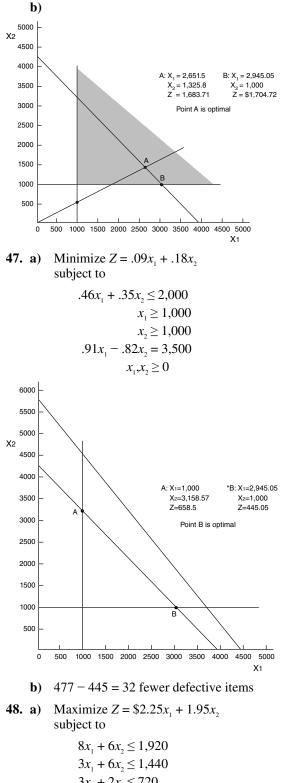
$$x_1 + x_2 \le 96 -1.5x_1 + x_2 \ge 0 x_1, x_2 \ge 0$$

The solution is $x_1 = 38.4$, $x_2 = 57.6$, and Z = \$19.78

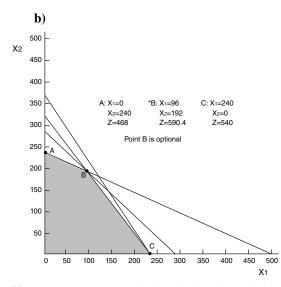
The discount would reduce profit.

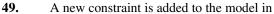
46. a) Minimize $Z = \$0.46x_1 + 0.35x_2$ subject to

$$.91x_1 + .82x_2 = 3,500$$
$$x_1 \ge 1,000$$
$$x_2 \ge 1,000$$
$$.03x_1 - .06x_2 \ge 0$$
$$x_1x_2 \ge 0$$



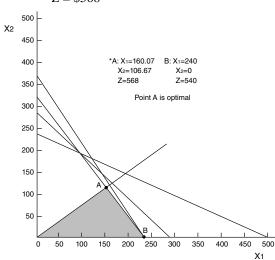
$$3x_{1} + 2x_{2} \le 720$$
$$x_{1} + x_{2} \le 288$$
$$x_{1}, x_{2} \ge 0$$





The solution is $x_1 = 160$, $x_2 = 106.67$, Z = \$568

 $\frac{x_1}{x_2} \ge 1.5$



50. a) Maximize $Z = 400x_1 + 300x_2$ (profit, \$) subject to

 $x_1 + x_2 \le 50$ (available land, acres)

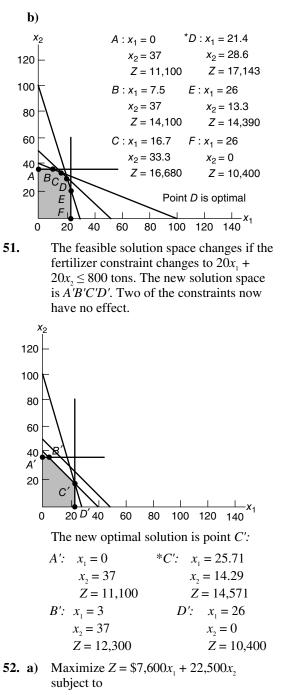
$$10x_1 + 3x_2 \le 300$$
 (labor, hr)

 $8x_1 + 20x_2 \le 800$ (fertilizer, tons)

 $x_1 \le 26$ (shipping space, acres)

 $x_2 \leq 37$ (shipping space, acres)

$$x_1, x_2 \ge 0$$

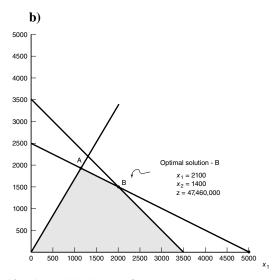


$$x_1 + x_2 \le 3,500$$

$$x_2/(x_1 + x_2) \le .40$$

$$12x_1 + .24x_2 \le 600$$

$$x_1, x_2 \ge 0$$



53. a) Minimize $Z = (.05)(8)x_1 + (.10)(.75)x_2$ subject to

$$5x_{1} + x_{2} \ge 800$$

$$\frac{5x_{1}}{x_{2}} = 1.5$$

$$8x_{1} + .75x_{2} \le 1,200$$

$$x_{1}, x_{2} \ge 0$$

$$x_{1} = 96$$

$$x_{2} = 320$$

$$Z = \$62.44$$

 $\bar{Z} = 62.40$

100 200 300 400 500 600 700 800 900 1000^x1

200

100

0

- **54.** The new solution is
 - $x_1 = 106.67$ $x_2 = 266.67$ Z = \$62.67

If twice as many guests prefer wine to beer, then the Robinsons would be approximately 10 bottles of wine short and they would have approximately 53 more bottles of beer than they need. The waste is more difficult to compute. The model in problem 53 assumes that the Robinsons are ordering more wine and beer than they need, i.e., a buffer, and thus there logically would be some waste, i.e., 5% of the wine and 10% of the beer. However, if twice as many guests prefer wine, then there would logically be no waste for wine but only for beer. This amount "logically" would be the waste from 266.67 bottles, or \$20, and the amount from the additional 53 bottles, \$3.98, for a total of \$23.98.

55. a) Minimize $Z = 3700x_1 + 5100x_2$ subject to

b)

$$x_{1} + x_{2} = 45$$

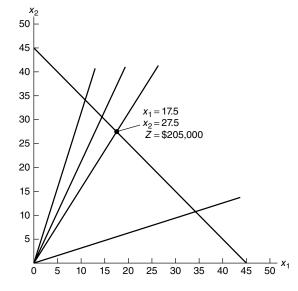
$$(32x_{1} + 14x_{2}) / (x_{1} + x_{2}) \le 21$$

$$.10x_{1} + .04x_{2} \le 6$$

$$\frac{x_{1}}{(x_{1} + x_{2})} \ge .25$$

$$\frac{x_{2}}{(x_{1} + x_{2})} \ge .25$$

$$x_{1}, x_{2} \ge 0$$

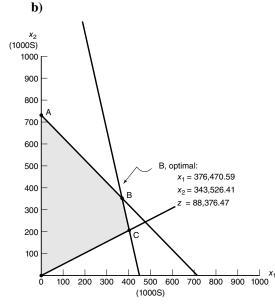


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- **56.** a) No, the solution would not change
 - **b**) No, the solution would not change
 - c) Yes, the solution would change to China $(x_1) = 22.5$, Brazil $(x_2) = 22.5$, and Z = \$198,000.
- 57. a) $x_1 = \$$ invested in stocks $x_2 = \$$ invested in bonds maximize $Z = \$0.18x_1 + 0.06x_2$ (average annual return) subject to

 $x_1 + x_2 \le \$720,000$ (available funds) $x_1/(x_1 + x_2) \le .65$ (% of stocks) $.22x_1 + .05x_2 \le 100,000$ (total possible loss)

$$x_1, x_2 \ge 0$$



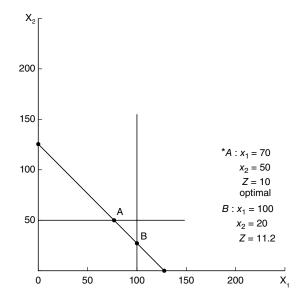
58. x_1 = exams assigned to Brad x_2 = exams assigned to Sarah minimize $Z = .10x_1 + .06x_2$ subject to

$$x_1 + x_2 = 120$$

$$x_1 \le (720/7.2) \text{ or } 100$$

$$x_2 \le 50(600/12)$$

$$x_1, x_2 \ge 0$$



59. If the constraint for Sarah's time became $x_2 \le 55$ with an additional hour then the solution point at A would move to $x_1 = 65, x_2 = 55$ and Z = 9.8. If the constraint for Brad's time became $x_1 \le 108.33$ with an additional hour then the solution point (A) would not change. All of Brad's time is not being used anyway so assigning him more time would not have an effect.

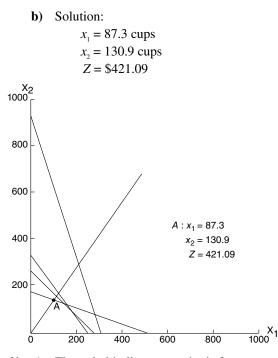
One more hour of Sarah's time would reduce the number of regraded exams from 10 to 9.8, whereas increasing Brad by one hour would have no effect on the solution. This is actually the marginal (or dual) value of one additional hour of labor, for Sarah, which is 0.20 fewer regraded exams, whereas the marginal value of Brad's is zero.

60. a) $x_1 = \#$ cups of Pomona

 $x_{2} = \# \text{ cups of Coastal}$ Maximize $Z = \$2.05x_{1} + 1.85x_{2}$ subject to $16x_{1} + 16x_{2} \le 3,840 \text{ oz or } (30 \text{ gal.} \times 128 \text{ oz})$ (.20)(.0625) $x_{1} + (.60)(.0625)x_{2} \le 6 \text{ lbs.}$ Colombian (.35)(.0625) $x_{1} + (.10)(.0625)x_{2} \le 6 \text{ lbs.}$ Kenyan (.45)(.0625) $x_{1} + (.30)(.0625)x_{2} \le 6 \text{ lbs.}$ Indonesian x/x = 3/2

$$x_2/x_1 = 5/2$$

 $x_1, x_2 \ge 0$

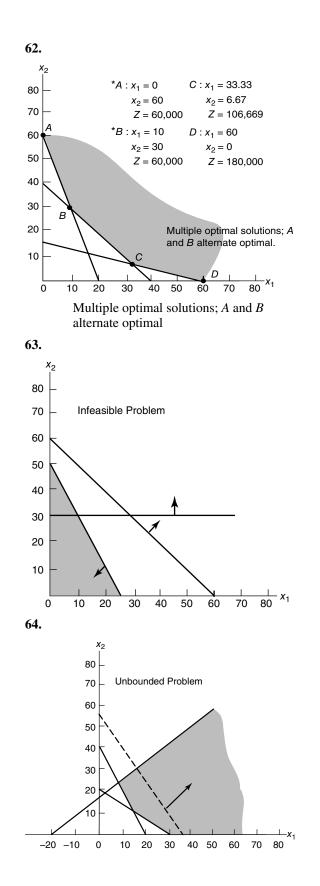


61. a) The only binding constraint is for Colombian; the constraints for Kenyan and Indonesian are nonbinding and there are already extra, or slack, pounds of these coffees available. Thus, only getting more Colombian would affect the solution.

One more pound of Colombian would increase sales from \$421.09 to \$463.20.

Increasing the brewing capacity to 40 gallons would have no effect since there is already unused brewing capacity with the optimal solution.

b) If the shop increased the demand ratio of Pomona to Coastal from 1.5 to 1 to 2 to 1 it would increase daily sales to \$460.00, so the shop should spend extra on advertising to achieve this result.



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CASE SOLUTION: METROPOLITAN POLICE PATROL

The linear programming model for this case problem is

Minimize Z = x/60 + y/45subject to

$$2x + 2y \ge 5$$

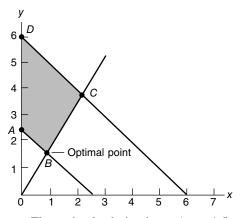
$$2x + 2y \le 12$$

$$y \ge 1.5x$$

$$x, y \ge 0$$

The objective function coefficients are determined by dividing the distance traveled, i.e., x/3, by the travel speed, i.e., 20 mph. Thus, the *x* coefficient is $x/3 \div 20$, or x/60. In the first two constraints, 2x + 2y represents the formula for the perimeter of a rectangle.

The graphical solution is displayed as follows.



The optimal solution is x = 1, y = 1.5, and Z = 0.05. This means that a patrol sector is 1.5 miles by 1 mile and the response time is 0.05 hr, or 3 min.

CASE SOLUTION: "THE POSSIBILITY" RESTAURANT

The linear programming model formulation is

Maximize = $Z = \$12x_1 + 16x_2$ subject to

$$x_{1} + x_{2} \le 60$$

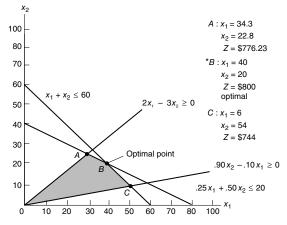
.25x₁ + .50x₂ \le 20

$$x_{1}/x_{2} \ge 3/2 \text{ or } 2x_{1} - 3x_{2} \ge 0$$

$$x_{2}/(x_{1} + x_{2}) \ge .10 \text{ or } .90x_{2} - .10x_{1} \ge 0$$

$$x_{1}x_{2} \ge 0$$

The graphical solution is shown as follows.



Changing the objective function to $Z = \$16x_1 + 16x_2$ would result in multiple optimal solutions, the end points being *B* and *C*. The profit in each case would be \$960.

Changing the constraint from $.90x_2 - .10x_1 \ge 0$ to $.80x_2 - .20x_1 \ge 0$ has no effect on the solution.

CASE SOLUTION: ANNABELLE INVESTS IN THE MARKET

 $x_1 = no.$ of shares of index fund $x_2 = no.$ of shares of internet stock fund

Maximize $Z = (.17)(175)x_1 + (.28)(208)x_2$ = 29.75 x_1 + 58.24 x_2 subject to 175 x_1 + 208 x_2 = \$120,000

$$\frac{x_1}{x_2} \ge .33$$
$$\frac{x_2}{x_1} \le 2$$

$$x_1, x_2 > 0$$

$$x_1 = 203$$

 $x_2 = 406$
 $Z = $29\ 691\ 37$

Eliminating the constraint $\frac{x_2}{x_1} \ge .33$ will have no effect on the solution.

Eliminating the constraint $\frac{x_1}{x_2} \le 2$ will change the solution to $x_1 = 149$, $x_2 = 451.55$, Z = \$30,731.52. Increasing the amount available to invest (i.e., \$120,000 to \$120,001) will increase profit from Z = \$29,691.37 to Z = \$29,691.62 or approximately \$0.25. Increasing by another dollar will increase profit by another \$0.25, and increasing the amount available by one more dollar will again increase profit by \$0.25. This

indicates that for each extra dollar invested a return of \$0.25 might be expected with this investment strategy. Thus, the *marginal value* of an extra dollar to invest is \$0.25, which is also referred to as the "shadow" or "dual" price as described in Chapter 3.