

THE FACULTY OF ARTS AND SCIENCE University of Toronto

FINAL EXAMINATIONS, APRIL/MAY 2003

APM236H1S Applications of Linear Programming

Examiner: Professor M. Pugh Duration: 2 hours

AIDS ALLOWED.	Total: 100 marks
Family Name:	· · · · · · · · · · · · · · · · · · ·
	(Please Print)
Given Name(s):	· · · · · · · · · · · · · · · · · · ·
	(Please Print)
Please sign here:	
Student ID Number:	

You may not use calculators, cell phones, or PDAs during the exam. Partial credit will be given for partially correct work. Please read through the entire test before starting, and take note of how many points each question is worth. Please put a box around your solutions so that the grader may find them easily.

FOR MARKER'S USE ONLY						
Problem 1:	/10					
Problem 2:	/10					
Problem 3:	/10					
Problem 4:	/30					
Problem 5:	/15					
Problem 6:	/25					
TOTAL:	/100					

1. (10 points) Solve the assignment problem where you are trying to **minimize** the objective function

$$\sum_{i=1}^{9} \sum_{j=1}^{9} C_{ij} x_{ij}$$

where the cost matrix C is given below. Show your work. Give the optimal solution and its cost.

Do not solve the problem by inspection! At each step, say what you're doing and make it clear that you're using the Hungarian algorithm of §5.2. To help you, I've provided some copies of the cost matrix so you don't have to recopy it any more than you need to.

Need to fix now 6 for a complete assignment.

Oin (6,3) to 0* in (5,3) = cd 3 is necessary.

Oin (6,6) to 0* in (3,6) to 0 in (3,7)

to 0* in (8,7) to 0 in (8,8)

odd length chain = 1 can flip

(0*0 1 1 1 1 0 0 1)

$$x_{1} \stackrel{!}{\underline{!}} = 1$$

$$x_{2} \stackrel{!}{\underline{!}} = 1$$

$$x_{3} \stackrel{!}{\underline{!}} = 1$$

$$x_{4} \stackrel{!}{\underline{!}} = 1$$

$$x_{5} \stackrel{!}{\underline{!}} = 1$$

$$x_{5} \stackrel{!}{\underline{!}} = 1$$

$$x_{6} \stackrel{!}{\underline{!}} = 1$$

$$x_{7} \stackrel{!}{\underline{!}} = 1$$

$$x_{8} \stackrel{!}{\underline{!}} = 1$$

$$x_{9} \stackrel{!}{\underline{!}} = 1$$
all other $x_{ij} = 0$

$$\cot = \bigcirc$$

2. (10 points) Solve the assignment problem where you are trying to **maximize** the objective function

$$\sum_{i=1}^4 \sum_{j=1}^4 C_{ij} x_{ij}$$

where the cost matrix C is given below. Show your work. Give the optimal solution and its cost.

Do not solve the problem by inspection! At each step, say what you're doing and make it clear that you're using the Hungarian algorithm of §5.2.

$$C = \left(\begin{array}{cccc} 10 & 6 & 6 & 9 \\ 9 & 7 & 8 & 11 \\ 7 & 7 & 9 & 5 \\ 10 & 9 & 8 & 10 \end{array}\right)$$

since it's a maximization problem, I want to solve the minimization problem with

$$C = \begin{pmatrix} -10 & -6 & -6 & -9 \\ -9 & -7 & -8 & -11 \\ -7 & -7 & -9 & -5 \\ -10 & -9 & -8 & -10 \end{pmatrix}$$

$$) C' = \begin{pmatrix} 0^{*} & 34 & 1 \\ 2 & 33 & 0^{*} \\ 2 & 10^{*} & 4 \\ 0 & 0^{*} & 2 & 0 \end{pmatrix} \times \begin{array}{c} \times_{11} = 1, \ X_{24} = 1, \\ \times_{33} = 1, \ X_{42} = 1 \\ \times_{33} = 1, \ X_{42} = 1, \ X_{42} = 1 \\ \times_{33} = 1, \ X_{42} = 1,$$

3. Consider the transportation problem with cost matrix

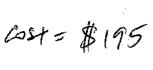
$$C = \left(\begin{array}{cccc} 3 & 4 & 5 & 4 \\ 6 & 5 & 5 & 6 \\ 6 & 7 & 8 & 4 \end{array}\right)$$

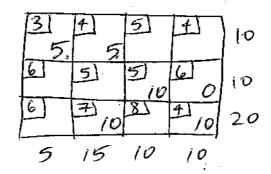
with supply and demand

$$s_1 = 10$$
, $s_2 = 10$, $s_3 = 20$, $d_1 = 5$, $d_2 = 15$, $d_3 = 10$, $d_4 = 10$.

Your goal is to ship the widgets from the three factories to the four warehouses in the cheapest manner possible.

a. (2 points) Find a basic feasible solution which has the basic variables: x_{11} , x_{12} , x_{23} , x_{24} , x_{32} , and x_{34} .





b. (8 points) Using this as your initial basic feasible solution, solve the transport problem using transport tableaux.

$$V_{1} + W_{1} = 3$$
 $V_{1} + W_{2} = 4$
 $V_{2} + W_{3} = 5$
 $V_{2} + W_{4} = 6$
 $V_{3} + W_{2} = 7$
 $V_{3} + W_{4} = 4$
 $V_{3} + W_{4} = 4$
 $V_{4} = 1$
 $V_{1} + W_{2} = 3$
 $V_{1} = 0$
 $V_{2} = 0$
 $V_{3} = 0$
 $V_{4} = 1$

$$(0bj)_{13} = 0+0-5<0$$

$$(0bj)_{14} = 0+1-4=-3<0$$

$$(0bj)_{21} = 5+3-6=2$$

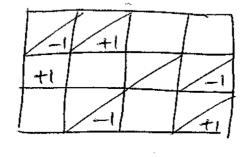
$$(0bj)_{22} = 5+4-5=4$$

$$(0bj)_{31} = 3+3-6=0$$

$$(0bj)_{33} = 3+0-8<0$$

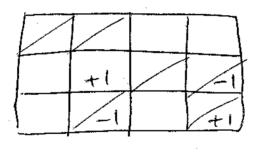
Consider X21 and X22 as Possible entering bank variables.

X21 Mrers?



since X24=0 there are no items we can transfer to X21!

X22 enters?



Since X24 =0

there are no irems

We can transfer

to X22!

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our solution is optimal

4. This problem runs from page 8 to page 14, in case you would like to read all of it before starting. You're the manager of a bike shop and you have three employees: Bob, Rob, and

Robert. The store is open five days a week and each day there are two shifts: the morning shift and the evening shift.

Bob hates getting up early. He demands \$160 to work the morning shift and \$80 to work the evening shift. Rob is a flexible fellow and will work either shift for \$120. Robert likes to prowl the bars at night and wants his evenings free. He demands \$100 to work the morning shift and \$200 to work the evening shift. That is, the cost matrix for these workers is:

$$C = \left(\begin{array}{cc} 160 & 80 \\ 120 & 120 \\ 100 & 200 \end{array}\right)$$

As manager, your job is to assign the shifts to the workers in the cheapest manner possible.

By inspection, you can make a good guess at what the optimal solution is. What is your guess? What is its cost?

(20 points) Since there are more workers than shifts, one option is to let them work part-time. This means you require that each shift is fully covered, but you don't require that each worker is fully employed. Write down the linear programming problem that the manager has to solve and use the simplex method to solve it. (Make sure to say what the optimal solution is and what its cost is!)

Hint 1: Use your expectations from part a) to guide you in your choice of entering variables. This will reduce the number of simplex tableaux you have to work through.

Hint 2: When you finish phase 1 and start phase 2, don't forget that you're solving a minimization problem!

1 chose option 1

Extra page if needed.

subject to

XijZO

Introduce 3 slack variables y, y2, y3 and two artificial variables

$$X_{11} + X_{12} + y_1 = 1$$

 $X_{21} + X_{22} + y_2 = 1$
 $X_{31} + X_{32} + y_3 = 1$
 $X_{11} + X_{21} + X_{31} + Z_{1} = 1$
 $X_{12} + X_{22} + X_{32} + Z_{2} = 1$

phan 1: maximire - Z-Z2.

Vse equations 435 to write this in terms of nonbasic variables

-Z1-Z2 = X11+ X21+ X31-1 + X12+ X22+ X32-1

1 expect X12 and X31 to be basic variables for the optimal solution (from part a) so I'll take them as entering variables, If I can.

X12 enters, 22 departs.

	Extra page if needed.											
	XII	X12	X 21	X22	χ_{31}	X32	y,	yz	93	2,	Zz	
 41	1	0	0	-1	O	-/	1	0	0	0	-/	10
yz	0	0	1	1.	0	0	0	1	0	0	0	1
y 33	0	0	0	0	/	/	0	0	1	0	0	1
 21		0	1	0	/	0	0	0	0	1		,
X12	0		0					0		(Y)	,	<u></u>
	-1	0	-1	0	-1	0	0	U	U	O	'	. 1

X31 enres, 2, departs.

	Χtı	X12	X21	X22	X31	X3-	2 y:	yz	73	; Z	, Z	
4		0	0	-1	0	-1	1	0	0	0	-/	0
42	0	0	/	/	0	0	0	1	0	0	0	
		6.0	- 1	0	0	/	0	0	1	/	0	1
× 21	,			n	£	0	0	0	0	1	0	
}	0	1	0	/	U	,					·	-
X ₁₂	<u> </u>	(2)	0	0	0	0	O	0	0	ĺ	/	0

phan 1 terminates!

X12=1 X31=1

Y1=0 (Bob fully employed)

Y2=1 (Rob fred)

Y3=0 (Robert fully employed)

Y3=0 (Robert fully employed)

We hope this is our optimal solution since itis what we predicted from pre as.

to start phase 2, we need the objective function in terms of the usubacic variables.

 $egn + 3 \times 31 = - \times_{11} - \times_{21} + 1$ $egn + 5 = \times_{12} = - \times_{22} - \times_{32} + 1$

objective function = $160 \times 11 + 80 (-\times 21 - \times 32 + 1)$ $+120 \times 21 + 120 \times 22$ $+100 (-\times 11 - \times 21 + 1) + 200 \times 32$ = $60 \times 11 + 20 \times 21 + 40 \times 22 + 120 \times 32$ +180

this is what we've trying to minimize. => we're maximizing -60x11-20x21-40x22-120x32-180

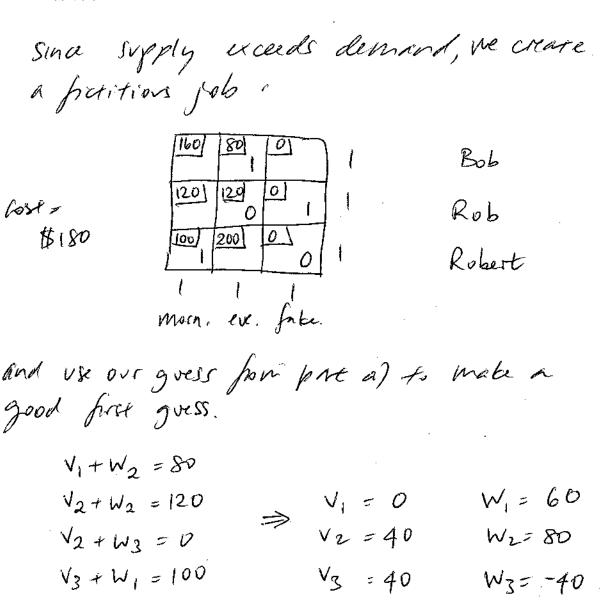
=> the New objective now will be

60 0 20 40 0 120 0 0 0 180

all 70 > our solution is optimal.

c. (10 points) Since there are more workers than shifts, another option is to fire one of the workers. This means you require that each shift is fully covered and you require that each worker is fully employed. Write down the linear programming problem that the manager has to solve and solve it either by transportation problem methods or by assignment problem methods. (Make sure to say what the optimal solution is and what its cost is!)

Hint: If you're using a transport problem approach, use your expectation from part a) of this question to guide you in your choice of the initial basic feasible solution.



V3+W3 = 0

$$(06j)_{11} = 0 + 60 - 160 = -100 < 0$$

 $(06j)_{13} = 0 - 40 - 0 = -40 < 0$
 $(06j)_{21} = 40 + 60 - 120 = -20 < 0$
 $(06j)_{32} = 40 + 80 - 200 = -80 < 0$

> ax solution is optimal!

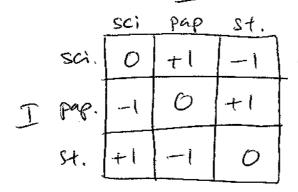
Bob -> evenings Rob -> fired Rober -> marning

Gest = \$ 180

5. This problem runs from page 15 to page 16, in case you would like to read all of it before starting.

Scissors-Paper-Stone This is a traditional game. Two players simultaneously name one of three objects: scissors, paper, and stone. If both name the same object, the game is a draw. Otherwise, Scissors cuts Paper, Paper wraps Stone, and Stone breaks Scissors. The player with the superior choice (Scissors better than Paper, Paper better than Stone, Stone better than Scissors) wins one dollar from the other player.

a. (5 points) Find the payoff matrix for this game (payoff given in terms of the row player). $\widehat{\mathbb{I}}$



b. (2 points) An optimal mixed strategy for the column player is

$$\vec{Q}_* = (1/3, 1/3, 1/3),$$

and an optimal mixed strategy for the row player is

$$\vec{P}_* = (1/3, 1/3, 1/3),$$

This yields the von Neumann value of 0. Use this information to show that your payoff matrix isn't wrong. (Note: this doesn't prove it's right, but you'll notice if it's wrong!)

$$0 \stackrel{?}{=} \stackrel{?}{P_{*}} \stackrel{?}{A} \stackrel{?}{Q}_{*}$$

$$0 \stackrel{?}{=} (\frac{1}{3} \frac{1}{3}) \begin{pmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{3} \\ \frac{1}{3} \\ \frac{1}{3} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{3} \\ \frac{1}{3} \\ \frac{1}{3} \end{pmatrix}$$
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$$= 0 \quad \checkmark$$

c. (8 points) Prove that there are infinitely many optimal strategies for the column player.

I Det Qo vanother optimal solution, then we know it has to satisfy 3 things:

1) Qx+Qo u a mixed strategy:

1.e. Q*+Q. ZO => (Q0), Z-1/3

(Q0)22-1/3 (Q0)32-1/3

and $\frac{3}{2}(Q_{*}+Q_{o})_{i}=1 \Rightarrow (Q_{o})_{i}+(Q_{o})_{2}+(Q_{o})_{3}=0.$

2) \$\overline{Q}_{\pi} + \overline{Q}_{\oven

1.0. PXTA(Q*+Q0) =0

1.e. P* AQ* + P* TAQ0 =0

Since P+A=0, we see this is true no matter what Qo is.

a new aptimal solution,

eg- (43) + (3/10) vill be optimal

+-0!

6. This problem runs from page 17 to page 24, in case you would like to read all of it before starting.

Consider the zero-sum matrix game with pay-off matrix

$$C = \left(\begin{array}{rrrr} 2 & 3 & -1 & 2 \\ 0 & 1 & 1 & -1 \\ -1 & 0 & 1 & -2 \end{array}\right)$$

a. (2 points) Use domination methods to find a reduced payoff matrix C'.

POW 2 dominates DOW 3
$$\Rightarrow$$
 remove row 3

 $P_1 \left(23 - 12 \right)$
 $P_2 \left(0 \mid 1 - 1 \right)$

that 2 dominates that 1 \Rightarrow remove that 2

but 1 dominates that 4 \Rightarrow remove that 1

 $P_3 P_4$
 $P_1 \left(-12 \right)$
 $P_2 \left(1 - 1 \right)$

b. (2 points) What is the linear programming problem that the row player must solve in order to find an optimal mixed strategy?

MAX U

$$U \le 2p_1 - p_2$$

$$P_1 + P_2 = 1$$

$$P_1, P_2 \ge 0$$
c. (1 point) What is the linear programming problem that the column player must solve in order to find an optimal mixed strategy?

Subj. to $u \leq -p_1 + p_2$

solve in order to find an optimal mixed strategy?

Win V

Subj. to

$$-93 + 294 \le 5$$
 $93 - 94 \le 5$
 $93 + 94 = 1$
 $93.94 = 20$

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d. (15 points) Use the simplex method to find an optimal strategy for the row player. What is the von Neumann value of this game?

$$max u$$

 $subj \cdot to$
 $p_1 - p_2 + u \le 0$
 $-2p_1 + p_2 + u \le 0$
 $p_1 + p_2 = 1$
 $p_1 + p_2 = 1$
 $p_1, p_2 > 0$
 $p_1, p_2 > 0$
 $p_1, p_2 > 0$
 $p_1, p_2 > 0$
 $p_1, p_2 > 0$

introduce 2 stack variables & one.

Phase 1:
$$max - Z$$

Subject to $P_1 - P_2 + u - v + Y_1 = 0$
 $-2p_1 + p_2 + u - v + Y_2 = 0$
 $p_1 + p_2 + Z = 1$
 $p_1, p_2, u, v, Y_1, Y_2, Z = 20$

He of	byed:	ve vo	w v	vill	Low	po	n	
W	xxim	mnj	P	+P2	- 1	<u>-</u>	Z	
	/ P.	PZ	И	5	yi	y2	Z	
yı	1	-1	1	-1	U	0	0	0
42/	-2	1	1	-1	0	1	0	
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	-1	-1.	O	0	0	0	O	-1
j								
i		р, е	nter	s, y,	dej	parts	•	·
ı	[p,	12 2	и	T	4,	42	Z	
	$\int_{1}^{p_{i}}$	12 2	и	T	4,	42	Z	0
P1 42	$\begin{cases} P_i \\ 1 \\ 0 \end{cases}$	12 2	и	T	4,	42	Z	000
P1 42 Z	P,	P2 -1	1 3	√ -1 -3	4,	y2 0	200	0
	1 0	P2 -1 -1 2	1 3 -1	-1 -3	y, 1 2	y2 0 1	2001	0 0
	0	P2 -1 -1 2 -2	1 3 -1	-1 -3 1	y, 1 2	y2 0 1 0	2001	0 0

	ρ	P2	и	U	y,	92	Z	
D,	 	U	1/2	-1/2	1/2	0	1/2 1/2 1/2	1/2
1 ' 12-	0	0	5/2	-5%	3/2	1	1/2	1/2
p2	0	ℓ	-1/2	1/2	- 1/2	0	1/2	1/2
	0	0	0	O	0	0		0

and place I terminates!

now to phase 2.

We want to maximize u-V.

we're in bul! our objective fraction is already in terms of norbasic variables!

	Pi	P2	· u	5	71	72	
 Ю.	1	0	1/2	-1/2	1/2 3/2 -1/2	0	1/2
P1 42	0	O	5/2	-5/2	3/2	1	1/2
pr pr	0	1	-1/2	1/2	-1/2	0	1/2
"	0	0	-1	1	Ø	0	0

u enters, you departs

		Pi					42	
•	P,	1	0	0	0	1/5	-1/5	2/5
	u	0	0	1	-1	3/5	2/5	15
	P2	0					-1/5 2/5 1/5	
		O	0	0	0	3/5	2/5	1/5

and phase 2 terminates!

optimal solution:

von Neumann Value = 1/5

e. (5 points) Use complementary slackness to find an optimal strategy for the column player.

Max u

Subj. to

$$f_1 - f_2 + u \leq 0$$
 $-2 f_1 + f_2 + u \leq 0$
 $f_1 + f_2 = 1$

Min G

Subj. to

 $g_3 - 2g_4 + G \geq 0$
 $-g_3 + g_4 + G \geq 0$
 $g_3 + g_4 = 1$
 $g_3, g_4 \geq 0$

Pito > no slack in egat first ineq.

pato > no slack in 2nd einequality

Solve
$$V = \frac{1}{6}$$

 $93 - 294 + V = 0$
 $-93 + 94 + V = 0$
 $93 = \frac{3}{6}$
 $94 = \frac{2}{6}$
 $93 + 94 = 1$
 $0 = \frac{1}{6}$