

Solve by graphical method maximize $z = 6x_1 + 9x_2$ subject to the constraints $x_1 + x_2 \leq 12$, $x_1 + 5x_2 \leq 45$, $3x_1 + x_2 \leq 30$ and non negative constraints $x_1, x_2 \geq 0$

Sol:- Replace all inequalities constraints into equations

\therefore we have $x_1 + x_2 = 12$ — (1)

$x_1 + 5x_2 = 45$ — (2)

$3x_1 + x_2 = 30$ — (3)

By considering eqn (1)

$x_1 + x_2 = 12$ — (1)

put $x_1 = 0$ (0, 12)

put $x_2 = 0$ (12, 0)

\therefore Co-ordinates of equation (1)
(0, 12) and (12, 0)

Similarly :

By considering eqn (2)

$x_1 + 5x_2 = 45$

put $x_1 = 0$ (0, 9)

put $x_2 = 0$ (45, 0)

coordinates of equation (2)
(0, 9) and (45, 0)

By considering eqn (3)

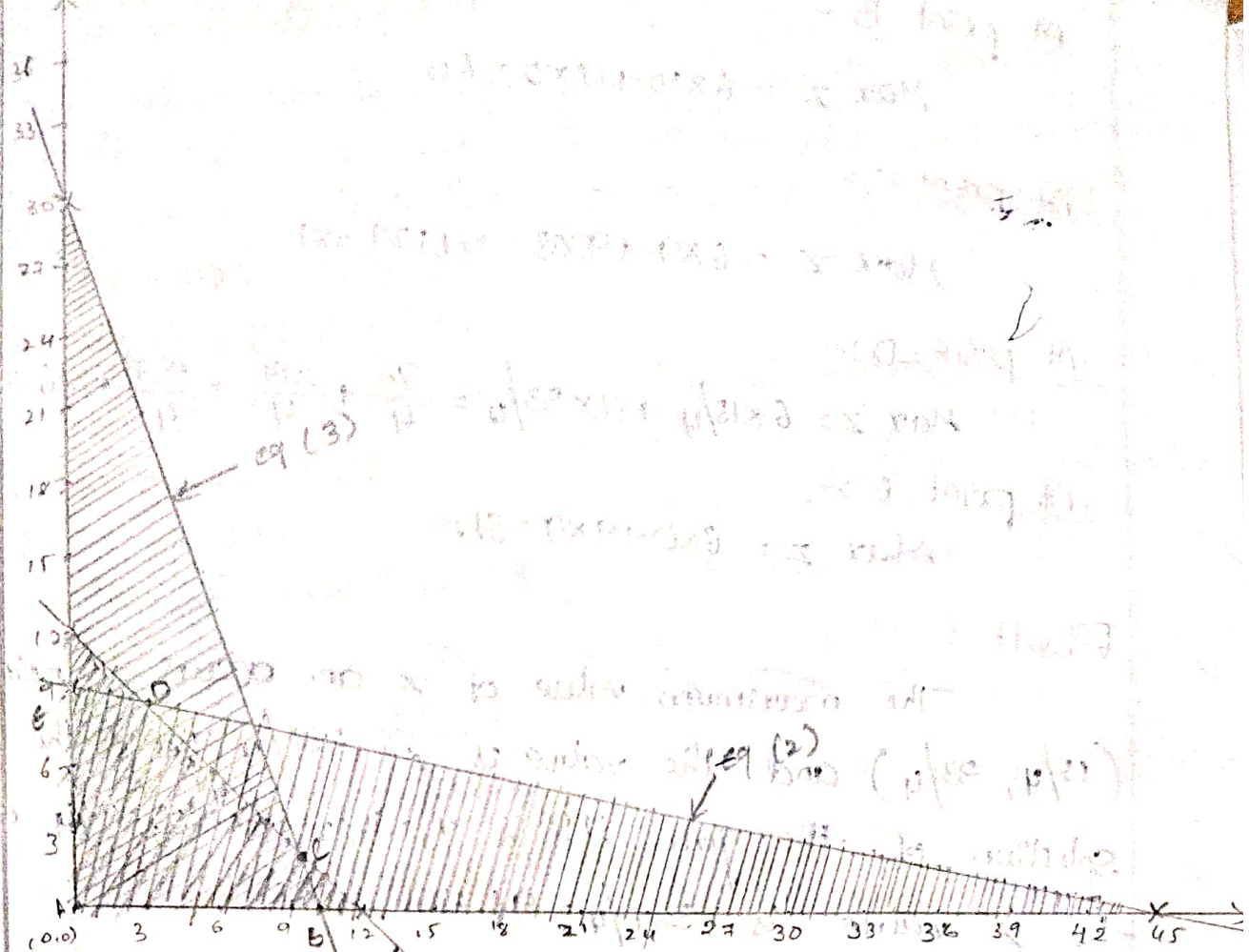
$3x_1 + x_2 = 30$

put $x_1 = 0$ (0, 30) and

$x_2 = 0$ (10, 0)

coordinates of equation (3)

(0, 30) and (10, 0)



considering — from eq (1) and eq (3)

$$x_1 + x_2 = 12 \rightarrow \textcircled{1}$$

$$3x_1 + x_2 = 30 \rightarrow \textcircled{3}$$

$$-2x_1 = -18$$

$$\therefore \boxed{x_1 = 9}$$

— from eqn (1) $\Rightarrow x_1 + x_2 = 12$

$$9 + x_2 = 12$$

$$x_2 = 12 - 9$$

$$\boxed{x_2 = 3} \Rightarrow (9, 3)$$

Considering — from eq (1) and (2)

$$x_1 + x_2 = 12 \rightarrow \textcircled{1}$$

$$\Rightarrow x_1 + 5x_2 = 45 \rightarrow \textcircled{3}$$

$$-4x_2 = -33$$

$$\boxed{x_2 = 33/4}$$

— from eq (1)

$$\Rightarrow x_1 = 12 - 33/4$$

$$= \frac{48 - 33}{4} = \frac{15}{4}$$

$$\text{max } z = 6x_1 + 9x_2$$

At point B :-

$$\text{Max } z = 6 \times 10 + 9 \times 0 = 60$$

At point C :-

$$\text{Max } z = 6 \times 9 + 9 \times 3 = 54 + 27 = 81$$

At point D :-

$$\text{Max } z = 6 \times 15/4 + 9 \times 33/4 = \frac{90}{4} + \frac{297}{4} = \frac{387}{4} = 96.75$$

At point E :-

$$\text{Max } z = 6 \times 0 + 9 \times 9 = 81.$$

Result :-

The maximum value of z occurs at point $(15/4, 33/4)$ and the value is $z = 387/4$ hence the optimal solution of the given LPP is $x_1 = 15/4$ and $x_2 = 33/4$ and the z value is $387/4 = 96.75$

* Properties of Linear Programming Solution :-

1) Feasible solution :-

If all the constraints of the given linear programming model are satisfied the solution of the model then that solution is known as feasible solution.

2) Optimal solution :-

If there is no other superior solution to the solution obtain for a given linear programming model then the solution obtain is treated as the optimal solution.

3) Alternate optimal solution :- (Multiple optimal solution)

For some linear programming model there may be more than one combination of values of the decision variables yielding the best objective function values. Such combination or the values of the decision variables are known as alternate optimal solution.

4) Unbounded solution :-

For some linear programming model the objective function value can be increased (or) decreased infinitely without any limitation such solution is known as unbounded solution.

5) Infeasible solution :-

If there is no combination of values of the decision variables satisfying all the constraints of the linear programming model then that model is said to have Infeasible solution. This means that there is no solution for the given model which can be implemented.

6) Degenerate solution :-

In LPP, intersection of two constraints will define a corner point of that feasible region. But if more than two constraints pass through any one of the corner points of the feasible region, excess constraints will not serve any purpose and therefore, act as re-bounded re-bounded constraints. Under such situation degeneracy will occur. This means that some iterations will be carried out in simplex method without any improvement in the objective function.

pbm

Solve graphically maximize $Z = 40x_1 + 100x_2$
subject to the constraints $2x_1 + x_2 \leq 500$, $2x_1 + 5x_2 \leq 1000$
and $x_1, x_2 \geq 0$

soln

Replace all inequalities constraints into equations

$$\therefore 2x_1 + x_2 = 500 \text{ --- (1)}$$

$$2x_1 + 5x_2 = 1000 \text{ --- (2)}$$

By considering eq (1)

$$2x_1 + x_2 = 500 \text{ --- (1)}$$

$$\text{put } x_1 = 0 \Rightarrow (0, 500)$$

$$\text{put } x_2 = 500$$

$$\text{put } x_2 = 0 \Rightarrow (250, 0)$$

$$x_1 = 250$$

$\therefore (0, 500), (250, 0)$ are coordinates of eq(1)

Similarly:

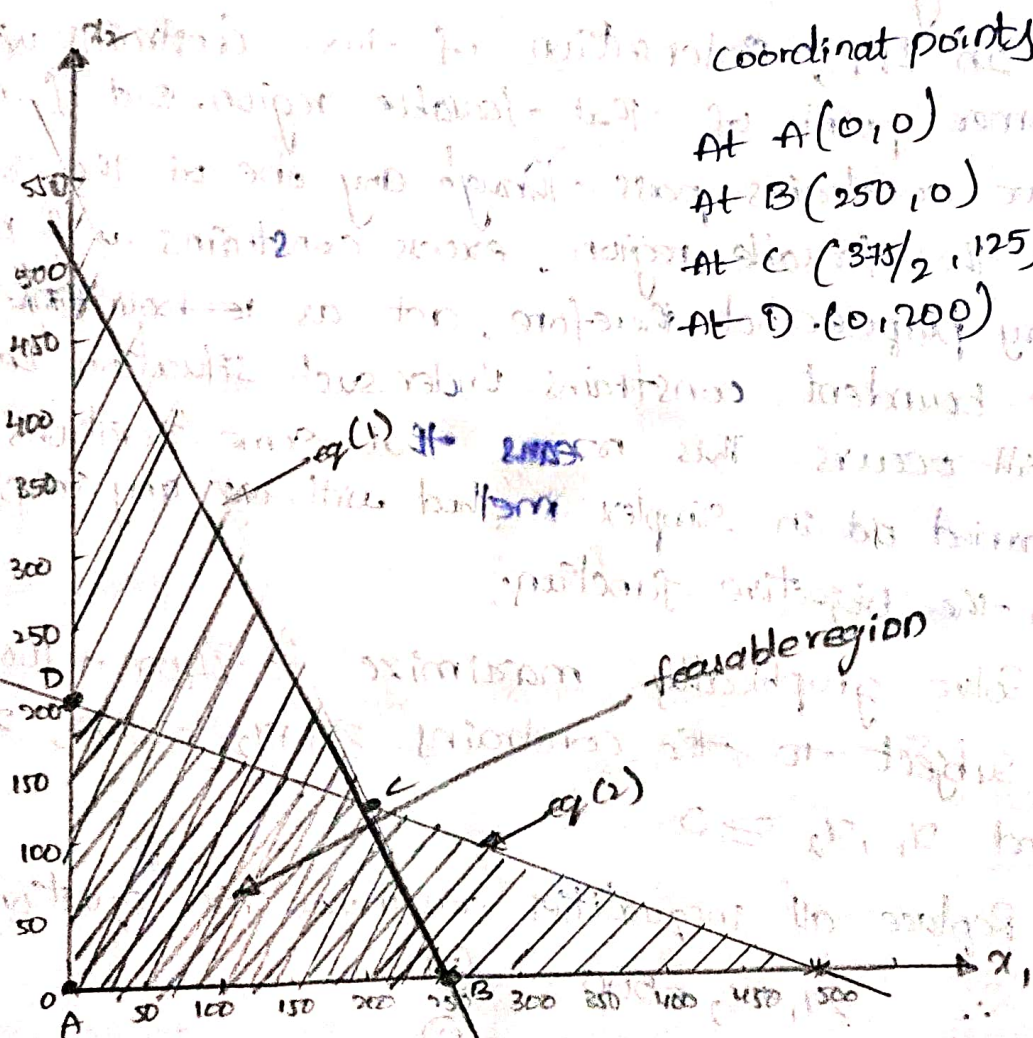
By considering eq(2)

$$2x_1 + 5x_2 = 1000$$

$$\text{put } x_1 = 0 \Rightarrow (0, 200)$$
$$x_2 = 200$$

$$\text{put } x_2 = 0$$
$$x_1 = 500$$
$$(500, 0)$$

\therefore The coordinates from eqn (2) are $(0, 200)$ & $(500, 0)$



By solving eq(1) and (2) we get coordinate point C

$$2x_1 + x_2 = 500$$

$$2x_1 + 5x_2 = 1000$$

$$\hline -4x_2 = -500$$

$$\boxed{x_2 = 125}$$

$$2x_1 + 125 = 500$$

$$x_1 = \frac{375}{2}$$

The point C coordinates $(\frac{375}{2}, 125)$

Objective function :-

$$\text{Max } z = 40x_1 + 100x_2$$

$$\text{At point B} = 40 \times 250 + 100 \times 0 \\ = 10,000$$

$$\text{At point C} = 40 \times \frac{375}{2} + 100 \times 125 \\ = 20,000$$

$$\text{At point D} = 40 \times 0 + 100 \times 200 \\ = 20,000$$

It is a multiple optimal solution.

The maximize value of z occurs at points D and C
The coordinates are $(\frac{375}{2}, 125), (200, 0)$ the z value is 20,000.

pb1m

Solve graphically maximize $z = 3x_1 + 4x_2$ subject to the
constraints $-3x_1 + 2x_2 \leq 6$, $3x_1 + x_2 \geq 6$ and $x_1 + x_2 \leq 8$ and

$$x_1, x_2 \geq 0$$

Replace all inequalities constraints into equations

$$-3x_1 + 2x_2 = 6 \quad \text{--- (1)}$$

$$3x_1 + x_2 = 6 \quad \text{--- (2)}$$

$$x_1 + x_2 = 8 \quad \text{--- (3)}$$

By considering eq (1)

$$-3x_1 + 2x_2 = 6$$

$$\text{put } x_1 = 0 \Rightarrow (0, 3) \\ x_2 = 3$$

$$\text{put } x_2 = 0 \Rightarrow (-2, 0) \\ x_1 = -2$$

$(0, 3)$ & $(-2, 0)$ are coordinates of eq (1)

similarly :

By considering eq (2)

$$3x_1 + x_2 = 6$$

put $x_1=0$
 $x_2=6 \Rightarrow (0,6)$

put $x_2=0$
 $x_1=2 \Rightarrow (2,0)$

$\therefore (0,6)$ & $(2,0)$ are the coordinates of eq ②

Similarly :

By considering eq ③

$x_1 + x_2 = 8$

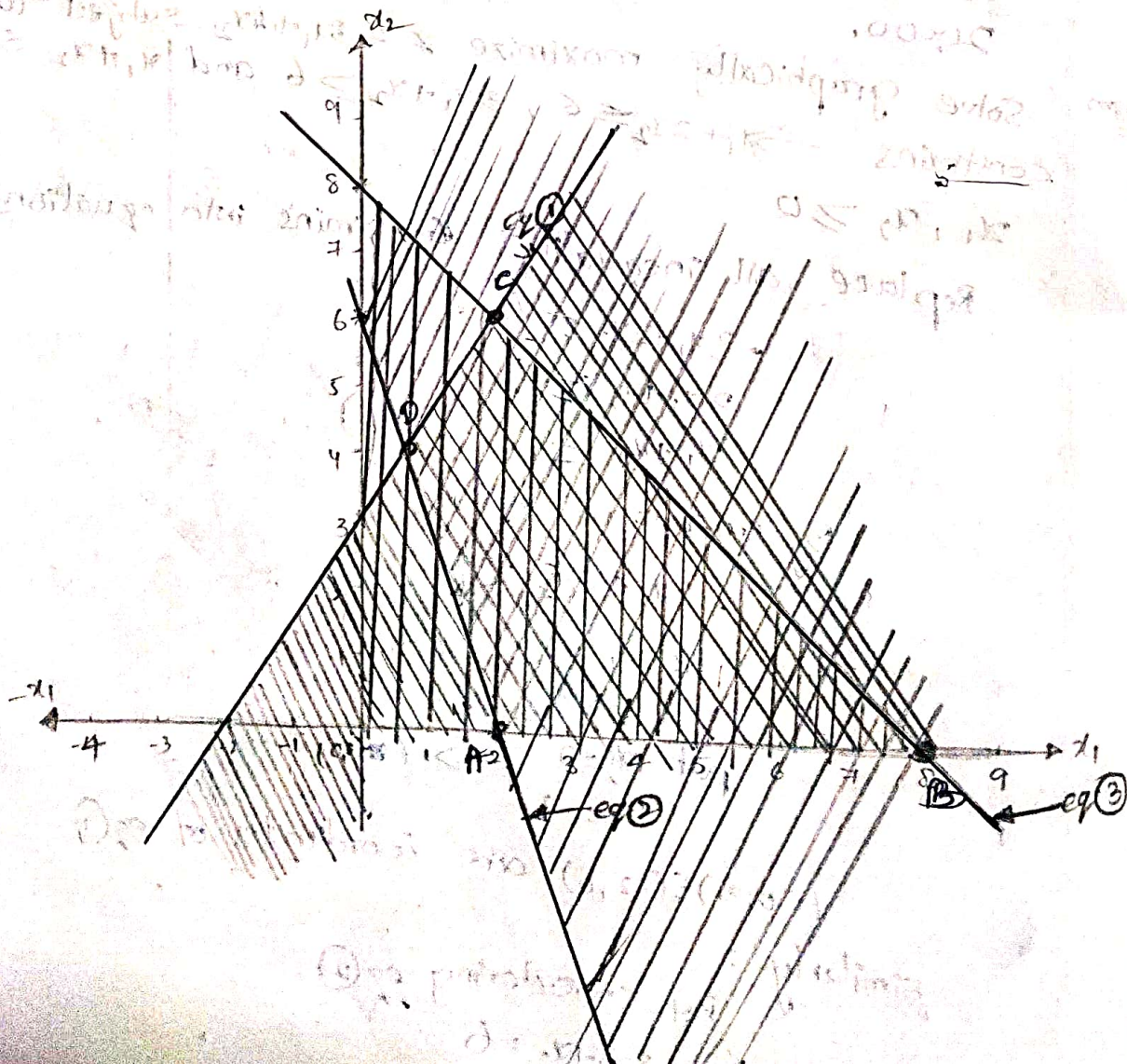
put $x_1=0 \Rightarrow (0,8)$

$x_2=8$

put $x_2=0 \Rightarrow (8,0)$

$x_1=8$

\therefore The coordinates of eq ③ are $(0,8)$ & $(8,0)$



Coordinates at point A (2,0)

B (8,0)

at point C

By solving eq (1) & (3)

$$\begin{array}{r} -3x_1 + 2x_2 = 6 \\ 2x_1 + 2x_2 = 18 \end{array}$$

$$-5x_1 = -10$$

$$\boxed{x_1 = 2}$$

$$\text{eq (3)} \Rightarrow x_1 + x_2 = 8$$

$$2 + x_2 = 8$$

$$\boxed{x_2 = 6}$$

At point C coordinates are (2,6)

at point D

By solving eq (1) & eq (2)

$$\begin{array}{r} -3x_1 + 2x_2 = 6 \\ 3x_1 + x_2 = 6 \end{array}$$

$$3x_2 = 12$$

$$\boxed{x_2 = 4}$$

$$\text{eq (2)} \Rightarrow 3x_1 + x_2 = 6$$

$$3x_1 + 4 = 6$$

$$3x_1 = 2$$

$$\boxed{x_1 = \frac{2}{3}}$$

At point D coordinates are $D(\frac{2}{3}, 4)$

Objective function :-

$$\text{Max } z = 3x_1 + 4x_2$$

$$\text{At point A} = 3(2) + 4(0)$$

$$= 6$$

$$\text{At point B} = 3(8) + 4(0)$$

$$= 24$$

$$\text{At point C} = 3(2) + 4(6)$$

$$= 30$$

$$\text{At point D} = 3(\frac{2}{3}) + 4(4) = 18$$

Result - \therefore The maximize value 'z' occurs at point C and the coordinates are (2, 6). The z value is '30'.

\therefore This is a optimal solution.

* (3) Solve the following LPP graphically maximize $z = 4x + 7y$ subject to the constraints $x + y \leq 60$, $y \leq 40$, $x \leq 40$ and $x, y \geq 0$.

Replace all inequality constraints into equations

$x + y = 60$ — (1)

$y = 40$ — (2)

$x = 40$ — (3)

By considering eqn (1)

$x + y = 60$
 put $x = 0$ (0, 60)
 put $y = 0$ (60, 0)

\therefore (0, 60) and (60, 0) are the coordinates

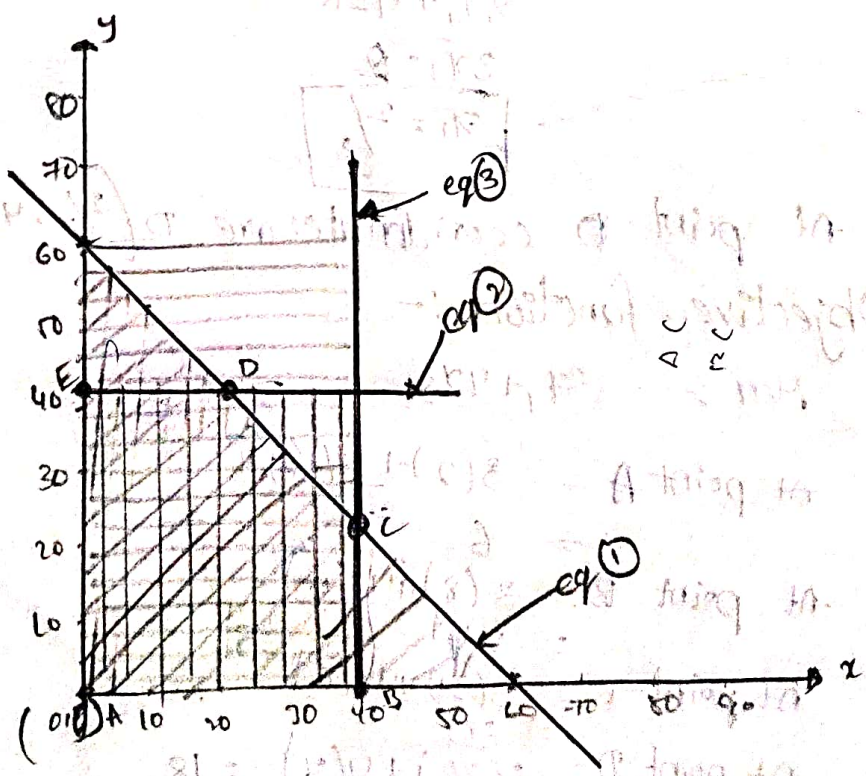
By considering eqn (2)

$y = 40$ (0, 40)

By considering eqn (3)

$x = 40$ (40, 0)

1



Coordinates at point A (0,0)

point B (4,10)

point C (40,20)

point D (20,40)

point E (0,40)

By considering eq (1) & (3)

Solve eq (1) & eq (3)

$$x + y = 60$$

$$x = 40$$

$$\boxed{y = 20}$$

$$\text{eq (1)} \Rightarrow x + y = 60$$

$$x + 20 = 60$$

$$\boxed{x = 40}$$

\therefore point C (40, 20)

By solving eq (1) & eq (2)

$$x + y = 60$$

$$y = 40$$

$$\underline{\hspace{2cm}}$$
$$x = 20$$

$$\text{from eq (1)} \quad x + y = 60$$

$$20 + y = 60$$

$$\boxed{y = 40}$$

\therefore point D = (20, 40)

Objective function :-

$$\text{Max } z = 4x + 7y$$

$$\text{At point A} = 0$$

$$\text{At point B} = 4(40) + 7(10) \\ = 160$$

$$\text{At point C} = 4(40) + 7(20) \\ = 160 + 140 \\ = 300$$

$$\text{At point D} = 4(20) + 7(40) \\ = 80 + 280$$

$$= 360$$

$$\text{At point E} = 4(0) + 7(40) \\ = 280$$

Result :-

\therefore The maximize value 'z' occurs at point D and the coordinates are (20, 40). The z value is '360'.

\therefore This is an optimal solution

* Solve graphically maximize $z = 2x_1 + 3x_2$ Subject to the constraints $2x_1 + x_2 \leq 2$, $3x_1 + 4x_2 \geq 12$ and $x_1, x_2 \geq 0$

Replace the inequalities into equations

$$2x_1 + x_2 = 2 \quad \text{--- (1)}$$

$$3x_1 + 4x_2 = 12 \quad \text{--- (2)}$$

By considering eq (1)

$$2x_1 + x_2 = 2$$

$$\text{put } x_1 = 0 \Rightarrow (0, 2)$$

$$\text{put } x_2 = 0 = (1, 0)$$

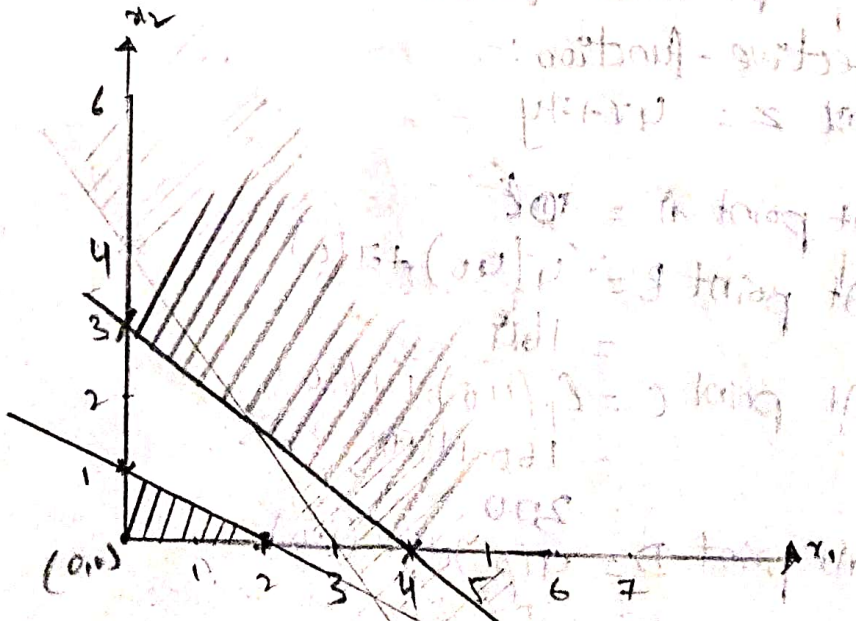
Similarly :

from eq (2)

$$3x_1 + 4x_2 = 12$$

$$\text{put } x_1 = 0 \Rightarrow (0, 3)$$

$$\text{put } x_2 = 0 = (4, 0)$$



from the graph we find that there is no common region between the two.

Hence there is no feasible solution.

Thus the given LPP has no solution.

* A company produces two products x and y . The cost of producing one unit of x is Rs 40/- and one unit of y is Rs 30/-. The production must satisfy the following constraints $x+y \geq 10$, $2x+y \geq 15$ and $x, y \geq 0$
Objective minimize $Z = 40x + 30y$

Sol:

Convert inequalities into eqns

$$x+y = 10 \quad \text{--- (1)}$$

$$2x+y = 15 \quad \text{--- (2)}$$

considering eq (1)

we have $x+y=10$

$$\text{put } x=0 \quad (0, 10)$$

$$\text{put } y=0 \quad (10, 0)$$

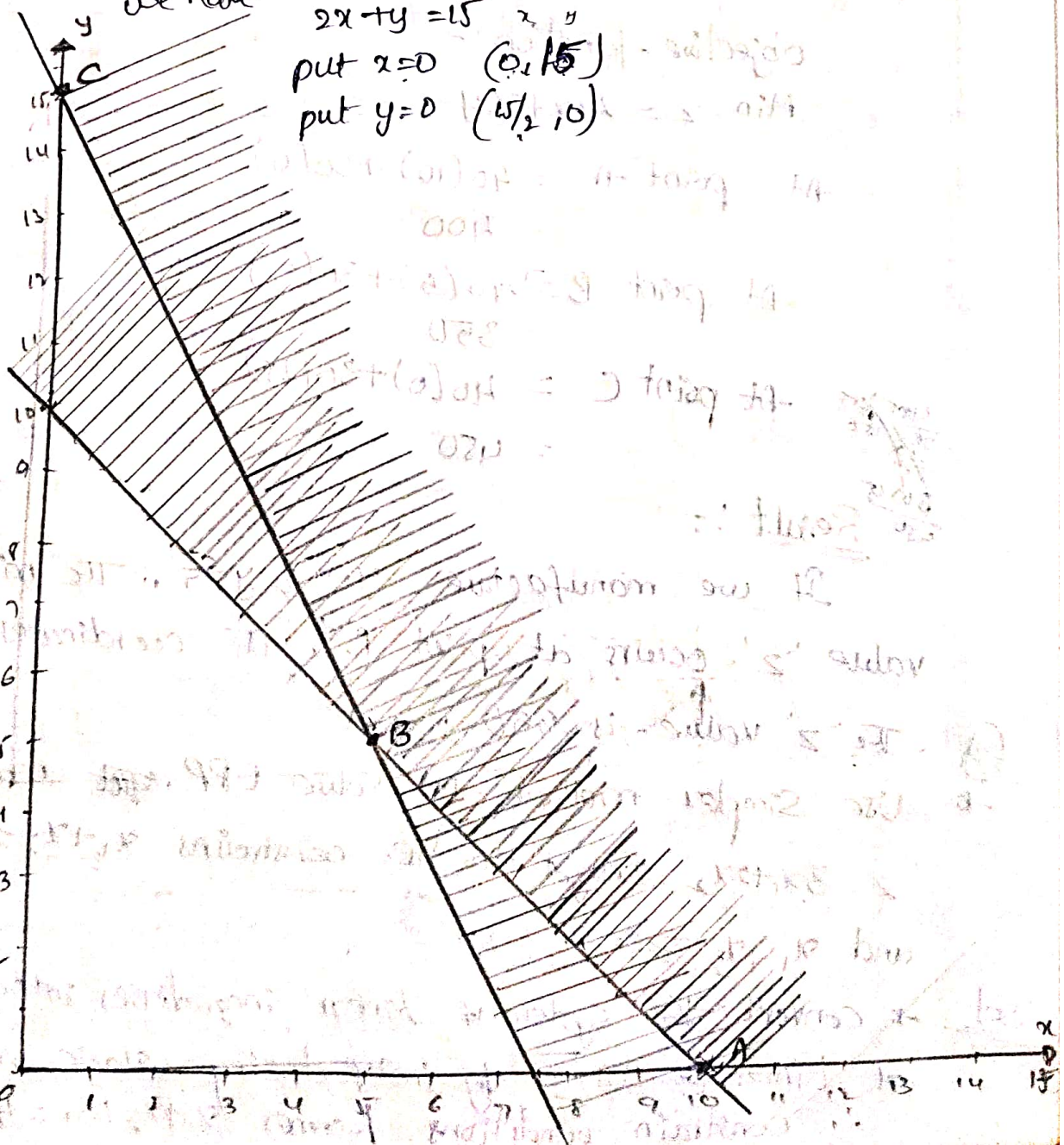
considering eq (2)

we have

$$2x+y = 15$$

$$\text{put } x=0 \quad (0, 15)$$

$$\text{put } y=0 \quad (7.5, 0)$$



Coordinates of point at A(10,0)

oppt " " " " B ()

" " " " " C (0,15)

~~considering eq (1)~~

$$x+y=10$$

Solve eq (1) & eq (2) we get B ()

$$\begin{array}{r} x+y=10 \\ 2x+y=15 \\ \hline -x=-5 \end{array}$$

$$\boxed{x=5}$$

eq (1) $x+y=10$

$$5+y=10$$

$$\boxed{y=5}$$

∴ The coordinates at point B(5,5)

Objective function :-

$$\text{Min } z = 40x + 30y$$

$$\text{At point A} = 40(10) + 30(0) = 400$$

$$\text{At point B} = 40(5) + 30(5) = 350$$

$$\text{At point C} = 40(0) + 30(15) = 450$$

40x + 30y
200 + 450
650

Result :-

If we manufacture $x=5$ & $y=5$ ∴ The minimize value 'z' occurs at point 'B'. The coordinates are (5,5).

The 'z' value is 350.

② Use Simplex method to solve LPP. ~~get~~ maximize

$Z = 3x_1 + 2x_2$ Subject to the constraints $x_1 + x_2 \leq 4$ & $x_1 - x_2 \leq 2$

and $x_1, x_2 \geq 0$

Sol

→ Convert the system of linear inequalities into a system of Linear Equations by introducing slack variables, ∴ constrain conditions become $x_1 + x_2 + s_1 = 4$ & $x_1 - x_2 + s_2 = 2$

$$x_1 + x_2 + S_1 = 4 \quad \text{--- (1)}$$

$$x_1 - x_2 + S_2 = 2 \quad \text{--- (2)}$$

$$\text{and } x_1, x_2, S_1, S_2 \geq 0$$

Note:-

(S_1, S_2 are the basic variables can be changeable and x_1, x_2 are non basic variables at initial point).

Let objective function can be written as:

$$\text{Max } Z = 3x_1 + 2x_2 + 0S_1 + 0S_2$$

we have to form a table IBFS

Initial Basic Feasible Solution (IBFS):-

Basic variable Bv	Coefficient of Basic variable C_B	Solution values Sv	x_1	x_2	S_1	S_2	Minimum Ratio (MR) $MR = \frac{Sv}{\text{key column element}}$ $MR = \frac{Sv}{FCE}$
S_1	0	4	1	1	1	0	$4/1 = 4$
S_2	0	2	1	-1	0	1	$2/1 = 2$
key row	ZJ	0	0	0	0	0	
	ZJ - CJ		-3	-2	0	0	

$$4 - \frac{1 \times 2}{1}$$

least key element

$$\text{old value} = \frac{\text{Product of } k \cdot E \times \text{corresponding Row Element}}{k \text{ Element}}$$

Iteration - 1

Bv	C_B	Sv	x_1	x_2	S_1	S_2	MR = $\frac{Sv}{FCE}$
S_1	0	2	0	2	1	-1	$2/2 = 1$
x_1	3	2	1	-1	0	1	
ZJ	6	3	-3	0	3		
ZJ - CJ		0	-5	0	3		

Iteration - 2

Bv	C_B	Sv	x_1	x_2	S_1	S_2	MR
x_2	2	1	0	1	1/2	-1/2	
x_1	3	3	1	0	1/2	1/2	
ZJ	11	3	2	5/2	1/2		
ZJ - CJ		0					

$$\text{Max } Z = 3x_1 + 2x_2 = 3 \times 3 + 2 \times 1 = 11$$

By using Graphical method :-

$$x_1 + x_2 \leq 4$$

$$x_1 - x_2 \leq 2$$

$$Z = 3x_1 + 2x_2$$

$$\text{and } x_1, x_2 \geq 0$$

Replace all inequality constraints into equations.

$$x_1 + x_2 = 4 \quad \text{--- (1)}$$

$$x_1 - x_2 = 2 \quad \text{--- (2)}$$

By considering eq (1)

$$x_1 + x_2 = 4$$

$$\text{put } x_1 = 0 \quad (0, 4)$$

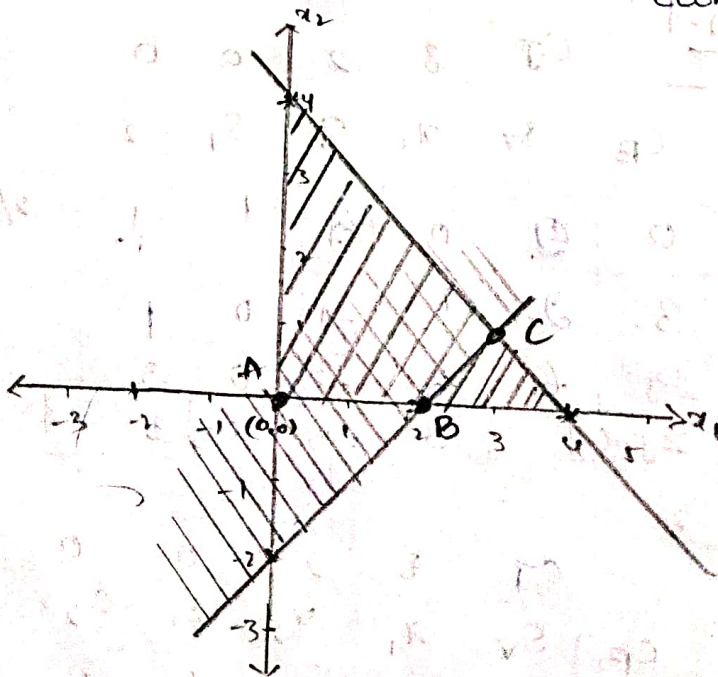
$$\text{put } x_2 = 0 \quad (4, 0)$$

By considering eq (2)

$$x_1 - x_2 = 2$$

$$\text{put } x_1 = 0 \quad (0, -2)$$

$$\text{put } x_2 = 0 \quad (2, 0)$$



Coordinates at point A: (0,0)
at point B(2,0)
at point C(3,1)

By solving eq (1) & eq (2)

$$x_1 + x_2 = 4$$

$$x_1 - x_2 = 2$$

$$\hline 2x_1 = 6$$

$$\boxed{x_1 = 3}$$

From eq (1)

we have $x_1 + x_2 = 4$

$$3 + x_2 = 4$$

$$\boxed{x_2 = 1}$$

∴ The coordinate at point C (3, 1)

Objective function :-

$$\text{Max } z = 3x_1 + 2x_2$$

At point A $\text{Max } z = 0$

At point B $\text{Max } z = 3x_1 + 2x_2$

$$z = 3(2) + 2(0)$$

$$z = 6$$

At point C $\text{Max } z = 3(3) + 2(1)$
 $= 11$

Result :-

∴ The maximum z value occurs at point C and the coordinates are (3, 1). The z value is '11'.

∴ This is an optimal solution.

* Maximize $z = x_1 - x_2 + 3x_3$ subject to the constraints
 $x_1 + x_2 + x_3 \leq 10$, $2x_1 - 3x_3 \leq 3$, $2x_1 - 2x_2 + 3x_3 \leq 0$ and $x_1, x_2, x_3 \geq 0$

Sol

Convert all inequality constraints into equations by introducing slack variables.

$$x_1 + x_2 + x_3 + s_1 = 10 \quad \text{--- (1)}$$

$$2x_1 - 3x_3 + s_2 = 3 \quad \text{--- (2)}$$

$$2x_1 - 2x_2 + 3x_3 + s_3 = 0 \quad \text{--- (3)}$$

and objective function is

$$\text{Max } z = x_1 - x_2 + 3x_3 + 0s_1 + 0s_2 + 0s_3$$

Form IBFS

			CJ = 1 -1 3 0 0 0						
B _r	C _B	S _V	x ₁	x ₂	x ₃	S ₁	S ₂	S ₃	MR = $\frac{S_V}{C_B}$
S ₁	0	10	1	1	1	1	0	0	10/1 = 10
S ₂	0	3	2	0	-1	0	1	0	-
S ₃	0	0	2	-2	3	0	0	1	0/3 = 0
ZJ =	0	0	0	0	0	0	0	0	
ZJ - CJ =	-1	1	-3	0	0	0	0	0	

Artificial variable
Method another name

↑ least

Iteration-1 :-

			CJ = 1 -1 3 0 0 0						
B _r	C _B	S _V	x ₁	x ₂	x ₃	S ₁	S ₂	S ₃	MR
S ₁	0	10	1/3	5/3	0	0	0	-1/3	6
S ₂	0	3	2/3	-2/3	0	0	0	1/3	-
x ₃	3	0	2/3	2/3	1	0	0	1/3	-
ZJ =	0	2	2	-2	3	0	0	1	
ZJ - CJ			1	-1	0	0	0	1	

key row →

↑ key column

Iteration-2 :-

			CJ = 1 -1 3 0 0 0						
B _r	C _B	S _V	x ₁	x ₂	x ₃	S ₁	S ₂	S ₃	MR
x ₂	1	6	1/5	1	0	3/5	0	-1/5	
S ₂	0	7	4/5	0	0	2/5	1	1/5	
x ₃	3	4	4/5	0	1	2/5	0	1/5	
ZJ =	6	11/5	-1	3	3/5	0	4/5		
ZJ - CJ		6/5	0	0	3/5	0	4/5		

$x_1 = 0, x_2 = 6, x_3 = 4$
 $z = x_1 - x_2 + 3x_3$
 Max $z = 0 - 6 + 3 \times 4 = 6$ //

Artificial variable technique
Method another name

Two Phase Method :- Extension of simplex method.
(or) BigM
Maximize $z = 5x_1 + 3x_2$ Subject to the constraints $2x_1 + x_2 \leq 1$,

$x_1 + 4x_2 \geq 6$ and $x_1, x_2 \geq 0$

(\leq) Slack
(\geq) Surplus

Sol:- Convert inequalities into equations. By using surplus

$2x_1 + x_2 + S_1 = 1 \rightarrow \textcircled{1}$

$x_1 + 4x_2 - S_2 + A_1 = 6 \rightarrow \textcircled{2}$

and objective function can be return as

Max $z = 5x_1 + 3x_2 + 0S_1 + 0S_2 - A_1$

~~Phase 1~~
-Auxiliary objective function :-

Max $z = 0x_1 + 0x_2 + 0S_1 + 0S_2 - A_1$

Phase-1 :-

	C_j	0	0	0	0	0	-1	
B_v	C_B	S_v	x_1	x_2	S_1	S_2	A_1	MR
S_1	0	1	2	1	1	0	0	$1/1 = 1$
A_1	-1	6	1	4	0	-1	1	$6/4 = 3/2$
ZJ		-6	-1	-4	0	1	-1	
ZJ - C_j			-1	-4	0	1	0	

↑ key column

Iteration-1 :-

	C_j	0	0	0	0	0	-1	
B_v	C_B	S_v	x_1	x_2	S_1	S_2	A_1	MR
x_2	0	1	2	1	1	0	0	
A_1	-1	2	-7	0	+4	-1	1	
ZJ		-2	-7	0	4	1	-1	
ZJ - C_j			-7	0	4	1	0	

Since all $Z_j - C_j \geq 0$, and optimum feasible solution to the Auxiliary LPP is obtain. But max $\neq 0$ and an artificial variable A_1 is in the basis at a positive level, The original LPP doesn't possess any feasible solution...so, we must proceed phase 2.

Minimize $Z = 12x_1 + 20x_2$ Subject to the constraints
 $6x_1 + 8x_2 \geq 100$, $-7x_1 + 12x_2 \geq 120$ and $x_1, x_2 \geq 0$.

Sol Phase-I Convert all inequality constraints into equations

$$6x_1 + 8x_2 - S_1 + A_1 = 100 \quad \text{--- (1)}$$

$$-7x_1 + 12x_2 - S_2 + A_2 = 120 \quad \text{--- (2)}$$

Then objective function can be written as
 to get max objective function we have to
 multiply with '-'

$$\text{Min } z = 12x_1 + 20x_2$$

$$\text{Max } z = -12x_1 - 20x_2 + 0S_1 + 0S_2 - A_1 - A_2$$

Auxiliary objective function :-

$$\text{max } z = 0x_1 + 0x_2 + 0S_1 + 0S_2 - A_1 - A_2$$

Phase-I :-

	C_j		0	0	0	0	-1	-1	
B_v	C_B	S_v	x_1	x_2	S_1	S_2	A_1	A_2	MR
A_1	-1	100	6	8	-1	0	1	0	$100/8 = 12.5$
A_2	-1	120	7	12	0	-1	0	1	$120/12 = 10$
Z_j		-220	-13	-20	1	1	-1	-1	
$Z_j - C_j$			-13	-20	1	1	0	0	

key row

key column

8

Iteration-1

	C_j		0	0	0	0	-1	-1	
B_v	C_B	S_v	x_1	x_2	S_1	S_2	A_1	A_2	MR
A_1	-1	20	$4/3$	0	-1	$2/3$	1	$-2/3$	15
x_2	0	10	$7/12$	1	0	$-1/12$	0	$1/12$	17.1
Z_j		-20	$-4/3$	0	1	$-2/3$	-1	$2/3$	
$Z_j - C_j$			$-4/3$	0	1	$-2/3$	0	$5/3$	

key column

Here A_2 will replace A_1 so we will neglect A_2 at A_1 row

Iteration-2

BV	CB	SV	x_1	x_2	S_1	S_2	$-A_1$	A_2	MR
x_1	0	15	1	0	$3/4$	$1/2$	$3/4$	$-1/2$	
x_2	0	$5/4$	0	1	$7/16$	$3/8$	$7/16$	$3/8$	
ZJ	00	0	0	0	0	0	0	0	
ZJ-CJ		0	0	0	0	0	1	1	

Since All $ZJ-CJ \geq 0$

\therefore we obtained the phase-1 solution and an optimum solution to the Auxiliary LPP has been obtained, Also maximum $ZJ=0$ with no Artificial variable in the Basis.

\therefore we can proceed phase-2.

Phase-2:-

BV	CB	SV	x_1	x_2	S_1	S_2	MR
x_1	-12	15	1	0	$3/4$	$1/2$	
x_2	-20	$5/4$	0	1	$7/16$	$3/8$	
ZJ	-205	-12	-20	0	$1/4$	$3/2$	
ZJ-CJ		0	0	0	$1/4$	$3/2$	

Since All $ZJ-CJ \geq 0$

$\therefore x_1 = 15$ & $x_2 = 5/4$
from objective function

$$\text{Max } z = -12x_1 + 20x_2$$

$$= -12 \times 15 + 20 \times \frac{5}{4}$$

$$= -180 + 25$$

$$= -205$$

we want min z. so, we should multiply with '-' form $\text{Max } z$

$$\therefore \text{Min } z = -(\text{Max } z) = -(-205)$$

$$\text{Min } z = 205 //$$

* Solve by 2-phase method maximize $Z = x_1 + 5x_2 + 3x_3$
 Subject to the constraints $x_1 + 2x_2 + x_3 = 3$, $2x_1 - x_2 = 4$
 and $x_1, x_2, x_3 \geq 0$

Phase-1
 Given

$$\text{Max } Z = x_1 + 5x_2 + 3x_3$$

Constraints are $x_1 + 2x_2 + x_3 = 3$ — (1)

$$2x_1 - x_2 = 4$$
 — (2)

Convert constraints into equations

$$x_1 + 2x_2 + x_3 + A_1 = 3$$
 — (1)

$$2x_1 - x_2 + A_2 = 4$$
 — (2)

Auxiliary objective function:

$$\text{Max } Z = 0x_1 + 0x_2 + 0x_3 - A_1 - A_2$$

BV	CB	S _V	x_1	x_2	x_3	A_1	A_2	MR
A_1	-1	3	1	2	1	1	0	$\frac{3}{1} = 3$
A_2	-1	4	2	-1	0	0	1	$\frac{4}{2} = 2$
Z_j	-7		-3	-1	-3	-1	-1	
$Z_j - C_j$			-3	-1	-3	0	0	

↑ key column

Iteration-1

BV	CB	S _V	x_1	x_2	x_3	A_1	MR
A_1	-1	1	0	$\frac{5}{2}$	1	1	$\frac{1}{5/2} = \frac{2}{5}$
x_1	0	2	1	$-\frac{1}{2}$	0	0	$\frac{2}{-1/2} = -4$
Z_j	-1		0	$-\frac{5}{2}$	-1	-1	
$Z_j - C_j$			0	$-\frac{5}{2}$	-1	0	

↑ key column

Iteration-2:-

BV	CB	SV	x_1	x_2	x_3	MR
x_2	5	$2/5$	0	1	$2/5$	
x_1	0	$11/5$	1	0	$1/5$	
	ZJ	0	0	0	0	
	ZJ-CJ	0	0	0	0	

∴ Since All $ZJ-CJ \geq 0$

∴ we obtained the phase-1 solution and an optimum solution to the Auxiliary LPP has been obtained, Also maximum $ZJ=0$ with no Artificial variable in the Basis.

∴ we can proceed phase-2,

Phase-2

BV	CB	SV	x_1	x_2	x_3	MR
x_2	5	$2/5$	0	1	$2/5$	$11/5 - 3 \rightarrow 11/5$
x_1	1	$11/5$	1	0	$1/5$	$11/5 - 5 = -4/5$
	ZJ	$21/5$	1	5	$11/5$	$11/5$
	ZJ-CJ		0	0	0	

Since all $ZJ-CJ \geq 0$

$$\therefore x_1 = 11/5 \quad \& \quad x_2 = 2/5 \quad \& \quad x_3 = 0$$

from objective function

$$Z = x_1 + 5x_2 + 3x_3$$

$$= \frac{11}{5} + 5\left(\frac{2}{5}\right) + 3(0)$$

$$= \frac{11}{5} + \frac{10}{5}$$

$$= \frac{21}{5}$$

$$\therefore \text{Max } Z = \frac{21}{5} //$$

Unit - 2 Transportation :-

1) Solve the following transportation problem

	D ₁	D ₂	D ₃	D ₄	Availability
S ₁	6	8	8	5	30
S ₂	5	11	9	7	40
S ₃	8	9	7	13	50
Demand	35	25	35	25	120

Here Demand = Availability

North west corner rule :- NWC R

I

	D ₁	D ₂	D ₃	D ₄	Availi
S ₁	6	8	8	5	30
S ₂	5	11	9	7	40
S ₃	8	9	7	13	50
D	35	25	35	25	120

II

	D ₁	D ₂	D ₃	D ₄	A
S ₂	5	11	9	7	40
S ₃	8	9	7	13	50
D	5	25	35	25	120

III

	D ₂	D ₃	D ₄	A
S ₂	11	9	7	35
S ₃	9	7	13	50
D	25	35	25	85

IV

	D ₃	D ₄	A
S ₂	10	7	10
S ₃	7	13	50
D	35	25	60

V

	D ₃	D ₄	A
S ₃	25	13	50
D	25	25	50

The final allocation table is :-

VI

	D ₄	A
S ₃	25	25
D	25	25

	D ₁	D ₂	D ₃	D ₄	A _v
S ₁	30	8	8	5	30
S ₂	5	11	10	7	40
S ₃	8	9	25	25	50
D	35	25	35	25	120

∴ The initial feasible ^{basic} solution (or) Initial transportation cost is

$$\Rightarrow 30 \times 6 + 5 \times 5 + 25 \times 11 + 10 \times 9 + 25 \times 9 + 25 \times 13$$

$$\Rightarrow 180 + 25 + 275 + 90 + 175 + 325$$

$$\Rightarrow \text{Rs } 1070$$

LCM :- Least Cost Method :-

	D ₁	D ₂	D ₃	D ₄	A _v
S ₁	6	8	8	5	30
S ₂	35	5	11	9	40
S ₃	8	9	7	13	50
D	35	25	35	25	120

	D ₂	D ₃	D ₄	A
S ₁	8	8	5	30
S ₂	11	9	7	5
S ₃	9	7	13	50
D	25	35	25	85

	D ₂	D ₃	A
S ₁	8	8	5
S ₂	11	9	5
S ₃	9	7	50
D	25	35	60

	D ₂	A
S ₁	8	5
S ₂	11	5
S ₃	9	15
D	25	25

	D ₂	A
S ₂	11	5
S ₃	9	15
D	20	20

	D ₂	A
S ₂	11	5
D	5	5

The final allocation table :-

	D ₁	D ₂	D ₃	D ₄	A
S ₁	6	8	8	5	30
S ₂	5	11	9	7	40
S ₃	8	9	7	13	50
D	35	25	35	25	100

* It is not in a loop structure
 * So, it is an independent problem

$\Rightarrow m+n-1$
 $\Rightarrow \text{no. of rows} + \text{no. of columns} - 1$
 $\Rightarrow 3 + 4 - 1 \Rightarrow 6$

\therefore The initial transportation cost is

$\Rightarrow 5 \times 8 + 25 \times 5 + 35 \times 5 + 5 \times 11 + 15 \times 9 + 35 \times 7$
 $\Rightarrow \text{Rs } 775 / -$

VAM Method (or) Penalty :-

I	D ₁	D ₂	D ₃	D ₄	A	Penalty
S ₁	6	8	8	5	30	1
S ₂	5	11	9	7	40	2
S ₃	8	9	7	13	50	1
D	35	25	35	25	120	120

Penalty 1 1 1 2

II	D ₂	D ₃	D ₄	A	P
S ₁	8	8	5	30	3
S ₂	11	9	7	40	2
S ₃	9	7	13	50	2
D	25	35	25	85	

P 1 1 2

III	D ₂	D ₃	A	P
S ₁	8	8	5	0
S ₂	11	9	5	2
S ₃	9	7	15	2
D	25	35	60	

P 1 1

IV	D ₂	A	P
S ₁	8	5	
S ₂	11	5	
S ₃	9	15	
D	20	25	

P

V	D ₂	A
S ₂	11	5
S ₃	9	15
D	20	20

P 1

VI	D ₂	A
S ₂	11	5
D	9	15

P

Final Allocation

	D ₁	D ₂	D ₃	D ₄	A
S ₁	6	8	8	5	30
S ₂	5	11	9	7	40
S ₃	8	9	7	13	50
D	35	25	35	25	120

∴ The ITC = $8 \times 5 + 5 \times 25 + 5 \times 35 + 11 \times 5 + 9 \times 7 + 7 \times 35$

$= 737.5 / -$

Find Initial Basic Feasible solution :-

	D ₁	D ₂	D ₃	D ₄	D ₅	A
S ₁	50	80	60	60	30	800
S ₂	40	70	70	60	50	600
S ₃	80	40	60	60	40	1100
D	400	400	500	400	800	2500

Here Demand = Availability.

ANSWER

I

	D ₁	D ₂	D ₃	D ₄	D ₅	A
S ₁	⁴⁰⁰ 50	80	60	60	30	⁴⁰⁰ 800
S ₂	40	70	70	60	50	600
S ₃	80	40	60	60	40	1100
D	400	400	500	400	800	2500

II

	D ₂	D ₃	D ₄	D ₅	A
S ₁	⁴⁰⁰ 80	60	60	30	400
S ₂	70	70	60	50	600
S ₃	40	60	60	40	1100
D	400	500	400	800	2100

III

	D ₃	D ₄	D ₅	A
S ₂	⁵⁰⁰ 70	60	50	¹⁰⁰ 600
S ₃	60	60	40	1100
D	500	400	800	1700

IV

	D ₄	D ₅	A
S ₂	¹⁰⁰ 60	50	100
S ₃	60	40	1100
D	300	400	1200

V

	D ₄	D ₅	A
S ₃	³⁰⁰ 60	40	⁸⁰⁰ 1100
D	300	800	1100

VI

	D ₅	A
S ₃	⁸⁰⁰ 400	800
D	800	800

Initial The final allocation table is :-

	D ₁	D ₂	D ₃	D ₄	D ₅	A
S ₁	⁴⁰⁰ 50	⁴⁰⁰ 80	60	60	30	800
S ₂	40	⁵⁰⁰ 70	¹⁰⁰ 70	60	50	600
S ₃	80	40	60	³⁰⁰ 60	²⁰⁰ 40	1100
D	400	400	500	400	800	2500 2500

The Initial-transport cost =

$$\Rightarrow 50 \times 400 + 80 \times 400 + 70 \times 500 + 60 \times 100 + 60 \times 300 + 40 \times 200$$

$$\Rightarrow 20000 + 32000 + 35000 + 6000 + 18000 + 8000$$

$$\Rightarrow 143000$$

Least cost Method :-

	D ₁	D ₂	D ₃	D ₄	D ₅	A
S ₁	50	80	60	60	30	800
S ₂	40	70	70	60	50	600
S ₃	80	40	60	60	40	⁵⁰⁰ <u>1100</u>
D	400	400	500	400	800	2500 2500

	D ₁	D ₂	D ₃	D ₄	A
S ₁	50	80	60	60	800
S ₂	⁴⁰⁰ 40	70	70	60	²⁰⁰ <u>600</u>
S ₃	80	40	60	60	300
D	400	400	500	400	1700 1700

	D ₂	D ₃	D ₄	A
S ₁	80	60	60	800
S ₂	70	70	60	200
S ₃	²⁰⁰ 40	60	60	300
D	¹⁰⁰ <u>400</u>	500	400	1800 1300

	D ₂	D ₃	D ₄	A
S ₁	80	⁵⁰⁰ 60	60	³⁰⁰ <u>800</u>
S ₂	70	70	60	200
D	100	500	400	1000 1000

2000
32000
35000
6000
18000
8000
143000

	D ₂	D ₄	A
S ₁	80	60	300
S ₂	70	60	200
D	100	400	500

	D ₂	D ₄	A
S ₂	70	60	200
D	100	100	200

	D ₂	A
S ₂	70	100
D	100	100

- Final Allocation table :-

	D ₁	D ₂	D ₃	D ₄	D ₅	A
S ₁	50	80	60	60	30	800
S ₂	40	70	70	60	50	600
S ₃	80	40	60	60	40	1100
D	400	400	500	400	800	2500

2 2 2 2 2
 F P 11 2
 E1 F P 2
 2 2 2 2

2 spots are available
 2 spots are available
 2 spots are available

	6	5 8	8	25 5	30
35	5	5 11	9	7	40
	8	15 9	35 7	13	50
	35	25	35	25	120 / 120

conditions for stage-2

1) $m+n-1 = \text{no. of allocations}$
 $3+4-1 = 6 \quad \checkmark$

2) Allocations are in independent positions, \therefore It has non degeneracy.

stage-2 :-

In stage 2 two methods are there

- 1) Modi [Modified distribution input method] \Rightarrow (UV method)
 - 2) stepping stone Method
- Optimality test (UV method)

1) cost matrix for allocated cell :-

	D ₁	D ₂	D ₃	D ₄	
S ₁		8		5	$U_1 = 0$
S ₂	5	11			$U_2 = 3$
S ₃		9	7		$U_3 = 1$
	$V_1 = 2$	$V_2 = 8$	$V_3 = 6$	$V_4 = 5$	

2) Cell Evaluation for unoccupied cells ($U_i + V_j$)

	D ₁	D ₂	D ₃	D ₄	
S ₁	2		6		$U_1 = 0$
S ₂			9	8	$U_2 = 3$
S ₃	3			6	$U_3 = 1$
	$V_1 = 2$	$V_2 = 8$	$V_3 = 6$	$V_4 = 5$	

3) - All $C_{ij} - (U_i + V_j) \geq 0$

	D ₁	D ₂	D ₃	D ₄
S ₁	4		2	
S ₂			0	-1
S ₃	5			7

we have to improve our allocation table

Here the S₂ & D₄ cell is negative so, we want to Reallocate the table.

Reallocation Table

	D ₁	D ₂	D ₃	D ₄	A
S ₁	6	10	8	5	30
S ₂	5	11	9	7	40
S ₃	8	9	7	13	50
D	35	25	35	25	120

$\theta = 5$
least allocation cost is equal to '0'

$\therefore \theta = 5$

conditions

1) $m+n-1 = 3+4-1 = 6 \checkmark$

2) Allocations are in independent positions, therefore has non degeneracy
 Optimality Test

1) Cost matrix for allocated cells

	D ₁	D ₂	D ₃	D ₄	
S ₁		8		5	$u_1=0$
S ₂	5			7	$u_2=2$
S ₃		9	7		$u_3=1$
	$v_1=3$	$v_2=8$	$v_3=6$	$v_4=5$	

2) cell evaluation for unoccupied cells ($u_i + v_j$)

	D ₁	D ₂	D ₃	D ₄	
S ₁	3		6		$u_1=0$
S ₂		10	8		$u_2=2$
S ₃	4			6	$u_3=1$
	$v_1=3$	$v_2=8$	$v_3=6$	$v_4=5$	

3) All $c_{ij} - (u_i + v_j) \geq 0$

	D ₁	D ₂	D ₃	D ₄
S ₁	3		2	
S ₂		1	1	
S ₃	4			7

\therefore All $c_{ij} - (u_i + v_j) \geq 0$ is satisfied.

The final allocation table is

	D ₁	D ₂	D ₃	D ₄	A
S ₁	6	10	8	20	30
S ₂	35	5	11	9	75
S ₃	8	15	9	35	77
D	35	25	35	25	120

$$TC = 8 \times 10 + 5 \times 20 + 5 \times 35 + 7 \times 5 + 9 \times 15 + 7 \times 35$$

$$TC = 770/-$$

① find the optimum solution to the following transportation problem

I

Factory	ware house				Capacity	Penalty
	D	E	F	G		
A	1	2	1	4	30	0
B	3	3	2	1	50	1
C	4	2	5	9	20	2
Demand	20	40	30	10	100	
P	2	0	1	3		

II

	D	E	F	Capa	P
A	20	1	2	10	0
B	3	3	2	40	1
C	4	2	5	20	2
Demand	20	40	30	90	
P	2	0	1		

III

	E	F	Capa	P
A	2	1	10	1
B	3	2	40	1
C	20	5	20	3
Demand	40	30	70	
P	0	1		

IV

	E	F	Capa	P
A	2	10	10	1
B	3	2	40	1
Demand	20	30	50	
P	1	1		

V

	E	F	Capa	P
B	3	20	20	1
Demand	20	20	40	
P				

VI

	E	Cap
B	20	20
Pena	20	20

Final allocation table :-

Factory	ware house				Capacity
	D	E	F	G	
A	1	2	10	4	30
B	3	3	2	1	50
C	4	2	5	9	20
Demand	20	40	30	10	100

Initial Transportation cost = $1 \times 20 + 1 \times 10 + 3 \times 20 + 2 \times 20 + 1 \times 10 + 2 \times 20$
 $= \text{Rs } 180 / -$

Optimality test :-

1) $m+n-1 = \text{No. of allocations}$

$3+4-1 = 6$ ✓

2) Non-degenerate and it is independent.

1) Cost Matrix for allocated cells :-

	D	E	F	G	
A	1		1		$u_1 = 0$
B		3	2	1	$u_2 = 1$
C		2			$u_3 = 0$
	$v_1 = 1$	$v_2 = 2$	$v_3 = 1$	$v_4 = 0$	

2) Cell evaluation for unoccupied cells :- $(u_i + v_j)$

	D	E	F	G	
A		2		0	$u_1 = 0$
B	2				$u_2 = 1$
C	1		1	0	$u_3 = 0$
	$v_1 = 1$	$v_2 = 2$	$v_3 = 1$	$v_4 = 0$	

3) All $C_{ij} - (u_i + v_j) \geq 0$

	D	E	F	G
A		0		4
B	1			
C	3		4	9

\therefore since all $C_{ij} - (u_i + v_j) \geq 0$

\therefore The initial transportation cost is optimal and also an alternate optimal solution.

→ Solve the following transportation problem

	X	Y	Z	A
A	8	7	8	60
B	8	8	9	70
C	11	8	5	80
D	50	60	80	210

VAM!

	x	y	z	A	P
A	8	7	3	60	4
B	⁵⁰ 3	8	9	70 ²⁰	5
C	11	3	5	80	2
D	50	80	80	210 ²¹⁰	
P	5	4	2		

	x	y	z	A	P
A		7	3	60	4
B		8	9	20	1
C	²⁰ 3		5	80	2
D	80	80	160 ¹⁶⁰		
P	4	2			

	x	A
A	⁶⁰ 3	60
B	9	20
D	²⁰ 80	80 ⁸⁰
P	6	

	z	A
B	²⁰ 9	20
D	20	20 ²⁰

Final allocation table :-

	x	y	z	A
A	8	7	⁶⁰ 3	60
B	⁵⁰ 3	8	²⁰ 9	70
C	11	⁸⁰ 3	5	80
D	50	80	80	210 ²¹⁰

∴ The Initial Transportation cost = $3 \times 60 + 3 \times 50 + 9 \times 20 + 3 \times 80$
 $= 180 + 150 + 180 + 240$
 $= 750$

Optimality test :-

- $m+n-1 = \text{no. of allocations}$
- $3 + 3 - 1 = 5 \neq \text{no. of allocations}$
 - It is degenerate to convert non-degenerate we have to use 'E' - epsilon it indicates almost zero but not equal to zero it should be allocated on least cost of non allocated cells.

	x	y	z	A
A	8	7	⁶⁰ 3	60
B	⁵⁰ 3	8	²⁰ 9	70
C	11	²⁰ 3	^E 5	80
D	50	80	80	210 ²¹⁰

- conditions
- $m+n-1 \Rightarrow 3+3-1=5 \checkmark$
 - It is independent and non-degenerate.

1) Cost matrix for allocated cells :-

	x	y	z	
A			3	$U_1=0$
B	3		9	$U_2=6$
C		3	5	$U_3=2$
	$V_1=3$	$V_2=1$	$V_3=3$	

2) Cell evaluation for unoccupied cells :- (U_i+V_j)

	x	y	z	
A	-3	4		$U_1=0$
B		7		$U_2=6$
C	-1			$U_3=2$
	$V_1=3$	$V_2=1$	$V_3=3$	

3) - All $C_{ij} - (U_i+V_j) \geq 0$

	x	y	z
A	11	6	
B		1	
C	12		

Since all $C_{ij} - (U_i+V_j) \geq 0$
 \therefore The Initial transportation cost is self optimal solution

*) Solve the following transportation problem :-

	M_1	M_2	M_3	M_4	a_i
w_1	8	10	7	6	50
w_2	12	9	4	7	40
w_3	9	11	10	8	30
b_j	25	32	40	23	120

Sol:-

	M_1	M_2	M_3	M_4	a_i	
w_1	8	10	7	6	50	1
w_2	12	9	40	7	40	3
w_3	9	11	10	8	30	1
b_j	25	32	40	23	120	
P	1	1	3	1		

	M ₁	M ₂	M ₃	M ₄	a _i
w ₁	8	10	23	6	50
w ₂	9	11		8	30
b _j	25	32	23	80	80
P	1	1	2		

	M ₁	M ₂	a _i	P
w ₁	8	10	27	2
w ₂	9	11	30	2
b _j	25	32	57	
P	1	1		

	M ₂	a _i
w ₁	10	2
w ₂	11	30
b _j	32	32

	M ₂	a _i
w ₂	11	30
b _j	30	30

The Initial transportation cost = $25 \times 8 + 2 \times 10 + 28 \times 6 + 10 \times 4 + 30 \times 11$
 = Rs 848/-

Conditions:-

- i) $m+n-1 = \text{No. of allocations}$
 $3+4-1 = 6 \times$

By using 'ε' the allocation table is

	M ₁	M ₂	M ₃	M ₄	a _i
w ₁	8	10	7	6	50
w ₂	12	9	4	7	40
w ₃	9	11	10	8	30
b _j	25	32	40	23	120

- i) $m+n-1 = 6$
- ii) It is non-degeneracy & independent

Optimality test:-

i) cost Matrix for allocated cells:-

	M ₁	M ₂	M ₃	M ₄	
w ₁	8	10		6	$u_1 = 0$
w ₂			4	7	$u_2 = 1$
w ₃		11			$u_3 = 1$

$v_1 = 8 \quad v_2 = 10 \quad v_3 = 3 \quad v_4 = 6$

ii) Cell evolution for unoccupied cells :- U_{ij}

		3		$U_1=0$
9	11			$U_2=1$
9		4	7	$U_3=1$

$V_1=8$ $V_2=10$ $V_3=3$ $V_4=6$

iii) All $C_i - (U_i + V_j) :-$

		3	
3	-2		
0		6	1

Sol:
Sol:

* There are 3 factories A, B and C. To supply goods for 4 dealers D₁, D₂, D₃ and D₄. The production capacity of these factories are 1000, 700 and 900 units per month respectively. The requirement from the dealers are 900, 800, 500 and 400 units per month respectively. For unit return (excluding transportation) are 8, 7, 9 at three factories. The following table given unit transportation cost from factories to the dealers. Determine the optimal solution to maximize the total returns.

	D ₁	D ₂	D ₃	D ₄
A	2	2	2	4
B	3	5	3	2
C	4	3	2	1

Profit = Return - Transportation cost

we can form a transportation table with profit as follows
By using VAM:
The profit matrix is

8, 7, 9 ⇒ given profit

	D ₁	D ₂	D ₃	D ₄	A	P
A	6	6	6	4	1000	2
B	4	4	4	5	700	2
C	5	6	7	8	900	1
R	900	800	500	400	2600	
P	1	4	2	1		

	D ₁	D ₂	D ₃	D ₄	A	P
A	6	6	6	4	600	2
B	5	6	7	8	900	1
R	900	100	500	400	1900	
P	1	0	1	4		

	D ₁	D ₂	D ₃	A	P
A	6	6	6	600	0
C	5	6	7	900	1
R	900	100	500	1500	
P	1	0	1		

	D ₂	D ₃	A
A	6	6	600
R	100	500	600

	D ₂	A
A	100	100
R	100	100

The Initial Transportation cost =

$$2 \times 900 + 4 \times 400 + 5 \times 900 + 6 \times 500 + 6 \times 100$$

$$\Rightarrow 1800 + 1600 + 4500 + 3000 + 600$$

$$\Rightarrow 11,100.$$

Optimality Test:-

1) $m+n-1 = \text{no. of allocations}$

$$\Rightarrow 3+4-1 = 6 \quad \times$$

By using "E"

	D ₁	D ₂	D ₃	D ₄	A
A	6	<u>100</u> 6	<u>500</u> 6	<u>400</u> 4	1000
B	<u>700</u> 4	2	4	5	700
C	<u>900</u> 5	6	7	8	900
R	900	800	800	400	2600 2600

2) Cost Matrix for allocated cells:-

	D ₁	D ₂	D ₃	D ₄	
A		6	6	4	$u_1 = 0$
B	4	2			$u_2 =$
C	5				$u_3 =$

$v_1 = \quad v_2 = \quad v_3 = 6 \quad v_4 = 4$

Solve the following transportation problem to maximize the total profit. (The entry denote profit from sale of a unit product).

	M ₁	M ₂	M ₃	M ₄	supply
S ₁	15	51	42	33	23
S ₂	80	48	26	81	44
S ₃	90	40	66	60	33
Demand	23	31	16	30	$\frac{100}{100}$

S1: Convert this problem into minimization problem by subtracting each element from highest value. Now table converted as follows:

VAM:-

	M ₁	M ₂	M ₃	M ₄	supply	P
S ₁	75	39	48	57	23	9
S ₂	10	48	64	9	44	1
S ₃	20	50	24	30	33	24
Demand	23	31	16	30	$\frac{100}{100}$	
P	10	9	24	21		

	M ₂	M ₃	M ₄	supply	P
S ₁	39	48	57	23	9
S ₂	48	64	9	14	39
S ₃	50	24	30	10	6
Dem	31	16	30	$\frac{77}{77}$	
P	9	24	21		

	M ₁	M ₂	M ₄	supply	P
S ₁	75	39	57	23	18
S ₂	10	48	9	44	1
S ₃	0	50	30	9	30
D	23	31	30		
P	10	9	21		

	M ₂	M ₃	supply	P
S ₁	39	48	23	9
S ₂	48	64	14	16
S ₃	50	24	10	26
Dem	31	16	47	
P	9	24		

	M ₁	M ₂	supply
S ₁			
S ₂			
S ₃			

	M ₂	M ₃	supply	P
S ₁	39	48	23	9
S ₂	14	48	14	16
Dem	3	6	37	
P	9	16		

$\frac{25}{17} / 6$

	M ₂	M ₃	supply
S ₁	17	39	48
Demand	17	6	23

	M ₃	supply
S ₁	6	6
Dem	6	0

The Initial Transportation cost = $22 \times 0 + 9 \times 30 + 24 \times 10 + 48 \times 14 + 39 \times 17 + 48 \times 6$
 $= 240 + 270 + 672 + 663 + 288$
 $= 2133$

	M ₁	M ₂	M ₃	M ₄	supply
S ₁	75	39	48	57	23
S ₂	10	48	64	9	44
S ₃	0	50	24	30	33
Demand	23	31	16	30	100

optimality test :-

Conditions :-

1) $m+n-1 = \text{no. of allocations}$

$3+4-1 = 6 \checkmark$

2) It is non-degenerate and independent

1) Cost matrix for allocated cells :-

	M ₁	M ₂	M ₃	M ₄	
S ₁		39	48		$u_1 = 0$
S ₂		48		9	$u_2 = 9$
S ₃	0		24		$u_3 = -24$

$v_1 = 24 \quad v_2 = 39 \quad v_3 = 48 \quad v_4 = 0$

ii) Cell evaluation for unoccupied cells :- $(u_i + v_j)$

	M ₁	M ₂	M ₃	M ₄	
S ₁	24			0	$u_1 = 0$
S ₂	33		57		$u_2 = 9$
S ₃		15		-24	$u_3 = -24$

$v_1 = 24 \quad v_2 = 39 \quad v_3 = 48 \quad v_4 = 0$

iii) All $C_i - (u_i + v_j)$

S ₁			57
-23		7	
	13		54

* Unbalanced transportation cost :-
 (2) solve the following transportation problem

Factory	warehouse				capacity
	w ₁	w ₂	w ₃	w ₄	
F ₁	11	20	7	8	50
F ₂	21	16	10	12	40
F ₃	8	12	18	9	70
Demand	30	25	35	40	130

Sol:-
 * Since total Demand is equal to 130 it is less than the total supply i.e., 160. Therefore the given problem is an unbalanced transportation problem.

* we convert this into a balanced transportation problem by introducing dummy warehouse (w₅) with cost '0' and assigning demand equal to 30 unit.

* There for the modified table as follows.

VAM

Factory	warehouse					capacity
	w ₁	w ₂	w ₃	w ₄	w ₅	
F ₁	11	20	7	8	0	50
F ₂	21	16	10	12	0	40
F ₃	8	12	18	9	0	70
Demand	30	25	35	40	30	160

P 3 4 3 1 0

	w ₁	w ₂	w ₃	w ₄	Supply	P
F ₁	11	20	7	8	50	1
F ₂	21	16	10	12	10	2
F ₃	8	12	18	9	70	1
D	30	25	35	40	130	

P 3 4 3 1

	w ₁	w ₄	Supply	P
F ₁	11	8	15	3
F ₂	21	10	10	9
F ₃	8	9	45	1
D	30	40	70	

P 3 1

	w ₁	w ₃	w ₄	Supply	P
F ₁	11	7	8	50	1
F ₂	21	10	12	10	2
F ₃	8	18	9	45	1
D	30	35	40	105	

P 3 3 1

	w ₁	w ₄	Supply	P
F ₁	11	8	15	3
F ₃	8	9	45	1
D	30	30	60	

P 3 1

W4 supply

F1	8	15
F3	9	15
D	30	30

W4 supply

F2	15	15
D	15	15

$$ITC = 7 \times 35 + 8 \times 15 + 12 \times 10 + 0 \times 30 + 8 \times 30 + 12 \times 25 + 9 \times 15 = 1160$$

optimality test:

- i) $m+n-1 = 3+5-1 = 7 \checkmark$
- ii) Non-degenerate \checkmark

1) Cost matrix for allocated cells:-

	w_1	w_2	w_3	w_4	w_5	
F_1			7	8		$U_1 = 0$
F_2				12	0	$U_2 = 4$
F_3	8	12		9		$U_3 = 1$
						$V_1 = 7, V_2 = 11, V_3 = 7, V_4 = 8, V_5 = -4$

2) Cell evaluation for unoccupied cells :- $(U_i + V_j)$

	w_1	w_2	w_3	w_4	w_5	
F_1	7	11			-4	$U_1 = 0$
F_2	11	15	11			$U_2 = 4$
F_3			8		-3	$U_3 = 1$
						$V_1 = 7, V_2 = 11, V_3 = 7, V_4 = 8, V_5 = -4$

3) $C_{ij} - (U_i + V_j)$

	4	9				4
	10	1	-1			
			10			3

Since All $C_{ij} - (U_i + V_j) \neq 0 \Rightarrow \geq 0$

\therefore we want to re allocate the table.

Reallocation table :-

	w_1	w_2	w_3	w_4	w_5	Supply
F_1	11	20	35	10	0	30
F_2	21	16	10	12	30	40
F_3	8	15	18	9	0	70
D	30	25	35	40	30	160

Optimality test :-

- i) $m+n-1 = \text{no. of allocations} \Rightarrow 3+5-1 = 7$
- ii) Non degenerate.

1) Cost matrix for allocated cells :-

	w_1	w_2	w_3	w_4	w_5	
F_1			7	8		$U_1 = 0$
F_2			10		0	$U_2 = 3$
F_3	8	12		9		$U_3 = 1$
						$V_1 = 7, V_2 = 11, V_3 = 7, V_4 = 8, V_5 = -3$

2) Cell evaluation for unoccupied cells :-

	w_1	w_2	w_3	w_4	w_5	
F_1	7	11			-3	$u_1=0$
F_2	10	14		11		$u_2=3$
F_3			8		-2	$u_3=1$
	$v_1=7$	$v_2=11$	$v_3=7$	$v_4=8$	$v_5=3$	

3) - All $C_i - (u_i + v_j)$

4	9			3
11	2		1	
		10		2

\therefore since All $C_i - (u_i + v_j) \geq 0$

~~The~~

The final allocation table is

	w_1	w_2	w_3	w_4	w_5	supply
F_1	11	20	25	8	0	60
F_2	24	16	10	12	0	60
F_3	30	15	18	9	0	70
D	30	25	35	40	30	160

$$TC = 7 \times 25 + 8 \times 25 + 10 \times 10 + 0 \times 30 + 8 \times 30 + 12 \times 15 + 9 \times 18$$

$$= \del{115} 1030$$

Topic Assignment :-

Assignment is also known as Hungarian Algorithm

In order to get the best solution

Problem :-

1) There are 6 operators to be allocated to each machine the time taken by an operator on a specific machine to do a job is given in the following table. Find out an allocation of operation ^{so hat} to minimize operation time.

Machines

operator	M ₁	M ₂	M ₃	M ₄	M ₅	M ₆
A	10	12	8	10	8	12
B	9	10	8	7	8	9
C	8	7	8	8	8	6
D	12	13	14	14	15	14
E	9	9	9	8	8	10
F	7	8	9	9	9	8

Sol Step-1

Row minimisation :- least value of row = 8
10-8, 12-8 like that

	M ₁	M ₂	M ₃	M ₄	M ₅	M ₆
A	2	4	0	2	0	4
B	2	3	1	0	1	2
C	2	1	2	2	2	0
D	0	1	2	2	3	2
E	1	1	1	0	0	2
F	0	1	2	2	2	1

All rows having zero's.
But one column is not having for that A.C.M.

Column minimisation

	M ₁	M ₂	M ₃	M ₄	M ₅
A	2	3	0	2	4
B	2	2	1	0	2
C	2	0	2	2	0
D	0	0	2	2	2
E	1	0	1	0	2
F	0	0	2	2	1

Now Assignment

Assignment

	M ₁	M ₂	M ₃	M ₄	M ₅	M ₆
A	2	3	0	2	0	4
B	2	2	1	0	1	2
C	2	0	2	2	2	0
D	0	0	2	2	3	2
E	1	0	1	0	0	2
F	0	0	2	2	2	1

Result:-

operator	Machine	Time
A →	M ₃ →	8
B →	M ₄ →	7
C →	M ₆ →	6
D →	M ₁ →	12
E →	M ₅ →	8
F →	M ₂ →	8

49 hrs ||

2) A company has 5 jobs to be done on 5 Machines any job can be done on any machine the cost of doing the job in different machines are given below. Assign the job so as to minimize the total cost.

Jobs	A	B	C	D	E
1	13	8	16	18	19
2	9	15	24	9	12
3	12	9	4	4	4
4	6	12	10	8	13
5	15	17	18	12	20

13-8

Row minimisation :-

	A	B	C	D	E
1	5	8	8	10	11
2	0	6	15	0	3
3	8	5	0	0	0
4	0	6	4	2	7
5	3	5	6	0	8

Assignment :-

	A	B	C	D	E
1	5	8	8	10	11
2	0	6	15	0	3
3	8	5	0	0	0
4	0	6	4	2	7
5	3	5	6	0	8

Least open element - all open elements

Least open element + intersecting elements

Assignment

	A	B	C	D	E
1	8	8	8	13	11
2	3	3	12	3	0
3	11	5	0	3	3
4	0	3	1	2	4
5	3	2	3	0	5

Job	Machine	Time
1	→ B	8
2	→ E	12
3	→ C	4
4	→ A	6
5	→ D	12
		<hr/> 42

Different jobs on 4 different machines the following matrix shows the cost in rupee, for producing the job on i, j how should jobs assign to various machines so that the total cost is minimize

	J ₁	J ₂	J ₃	J ₄
M ₁	5	7	11	6
M ₂	8	5	9	6
M ₃	4	7	10	7
M ₄	10	4	8	3

Row minimization

	J_1	J_2	J_3	J_4
M_1	0	2	6	1
M_2	3	0	4	1
M_3	0	3	6	3
M_4	4	1	5	0

Column minimization

	J_1	J_2	J_3	J_4
M_1	0	2	2	1
M_2	3	0	0	1
M_3	0	3	2	3
M_4	4	1	1	0

Assignment

	J_1	J_2	J_3	J_4	
M_1	0	2	2	1	✓
M_2	3	0	4	1	
M_3	0	3	2	3	✓
M_4	4	1	1	0	
	✓				

	J_1	J_2	J_3	J_4	
M_1	0	1	1	1	✓
M_2	3	0	0	1	
M_3	0	2	1	2	✓
M_4	4	1	1	0	✓
				✓	

	J_1	J_2	J_3	J_4
M_1	0	2	2	0
M_2	3	0	4	1
M_3	0	1	2	2
M_4	4	1	0	0

Job	Machine	time
M_1	J_4	1
M_2	J_2	0
M_3	J_1	0
M_4	J_3	1
		<u>23 hrs</u>

12
23

4) There are 4 jobs to be assigned to the machine only 1 job could be assigned to 1 machine. The amount of time in hours required for the jobs in the matrix are given in the following matrix. Find an optimum assignment of jobs to minimize the total processing time. Find which machine

no job is assigned what is the total processing time to complete all the jobs.

Jobs	A	B	C	D	E
1	4	3	6	2	7
2	10	12	11	14	16
3	4	3	2	1	5
4	8	7	6	9	5

Sol:

Row minimization:-

	A	B	C	D	E
1	2	1	4	0	-5
2	0	2	1	4	6
3	3	2	1	0	4
4	3	2	1	4	0

Column minimization:-

	A	B	C	D	E
1	2	0	3	0	-5
2	0	1	0	4	6
3	3	1	0	0	4
4	3	1	0	4	0

Assignment

	A	B	C	D	E
1	2	0	3	X	-5
2	0	1	X	4	6
3	3	1	0	X	4
4	3	1	X	4	0

Job Machines time

1	B	3
2	A	10
3	C	2
4	E	5

Sol:

Here we have to add dummy job

Row minimization:-

	A	B	C	D	E
1	2	1	4	0	-5
2	0	2	1	4	6
3	3	2	1	0	4
4	3	2	1	4	0
5	0	0	0	0	0

Row minimization:-

	A	B	C	D	E
1	2	1	4	0	-5
2	0	2	1	4	6
3	3	2	1	0	4
4	3	2	1	4	0
5	0	0	0	0	0

Assignment :-

	A	B	C	D	E
1	2	1	4	0	-5
2	0	2	1	4	6
3	3	2	1	0	4
4	3	2	1	4	0
5	0	0	0	0	0

Assignment :-

	A	B	C	D	E
1	1	0	3	0	-4
2	0	2	1	5	6
3	2	1	0	0	3
4	3	2	1	5	0
5	0	0	0	0	0

Job	Machine	time
1	B	2
2	A	10
3	C	2
4	E	5

19 hrs

Sequence:- Sequencing (or) Job Sequencing.

* The problem is to find sequence of job

till the completion of the last job on the last machine
this is referred as the sequencing problem.

* In the case 3 jobs and 3 machines the total no. of possible sequences will be $(3!)^3 = 216$ ways. Hence it requires lots of computational time and calculation time. In order to overcome such types job sequence technique had been introduced by S.N. Johnson and R. Bellman.

Definition:-Processing time:

The time required by each job on each machine is known as processing time.

Elapsed time

The time will be the start of first job on first machine and the completion of last job on last machine is called as elapsed time (or) Total Elapsed time.

Ideal time:

The time for which a machine remains ideal during total elapsed time is called an ideal time of a machine.

Assumptions:-

* No machine can process more than one operation at a time.

* Each operation once started is to be performed upto its completion.

* Processing time of each job on each machine is known and it does not change.

* The time required to transfer of jobs between machines is negligible.

* Once job has begin on a machine it must be completed before another job can begin on the same machine.

Find the sequence of job that minimizes the total Elapsed time (hours) required to complete the following jobs on two machines in the order $M_1 - M_2$. Also find ideal time of the machines.

Job	A	B	C	D	E
M_1	5	1	9	3	10
M_2	2	6	7	8	4

Sol. The smallest processing time is 1 hour for Job B on machine-1. So, we scheduled the job B first as shown the below.



By eliminating the job B the reduced set of processing time is as follows.

Job	A	C	D	E
M_1	5	9	3	10
M_2	2	7	8	4

The smallest processing time is 2 hrs for 'Job A' on Machine-2.



By eliminating the job A the reduced set of processing time is,

Job	C	D	E
M_1	9	3	10
M_2	7	8	4

The smallest processing time is 3 hrs for job D on Machine-1



By eliminating Job D the reduced set of processing time is,

Job	C	E
M ₁	9	10
M ₂	7	4

The smallest processing time is 4 hrs for Job E on machine - 2



Job	C
M ₁	9
M ₂	7



Job sequence	Machine - 1		Machine - 2	
	Time In	Timeout	Time In	Timeout
B	0	1	1	7 (1+6)
D	1	4 (3+1)	7	15 (7+8)
C	4	13 (4+9)	15	22 (15+7)
E	13	23 (13+10)	23	27 (23+4)
A	23	28 (23+5)	28	30 (28+2)

Result :-

Total Ellapsed time = 30 hrs

Ideal time of M/C 1 = 30 - 28 = 2 hrs

Ideal time of M/C 2 = 1+1 = 2 hrs //

2)

Determine the sequence which minimizes the total time for processing 5 Jobs on 3 machines namely Machine A, Machine B, Machine C. The following table gives the processing time.

Jobs	1	2	3	4	5
MA	8	10	6	7	11
MB	5	6	2	3	4
MC	4	9	8	6	5

Sol:- Conditions

(1) Min processing time of MA \geq Max processing time of MB

(1) Min MA \geq Max MB

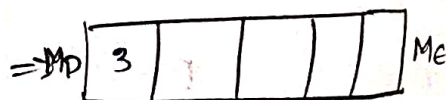
(2) Min MC \geq Max MB

(1) $6 \geq 6$ ✓

(2) $4 \geq 6$ ✗

Take 2 dummy machines by adding MA, MB, MC

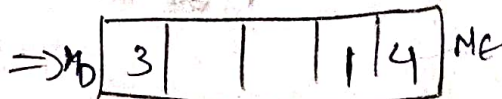
Jobs	1	2	3	4	5
MA+MB	13	16	8	10	15
MB+MC	9	15	10	9	9



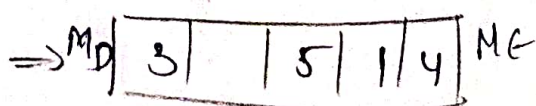
Jobs	1	2	4	5
MD	13	16	10	15
ME	9	15	9	9



Jobs	1	2	5
MD	13	16	15
ME	9	15	9



Jobs	2	5
MD	16	15
ME	15	9



Jobs	2
MD	16
Mc	15

→ MD 3 | 2 | 5 | 1 | 4 | Mc

Job sequence	Machine A		Machine B		Machine C	
	Time In	Timeout	Time In	Time out	Time In	Timeout
3	0	6	6	8(6+2)	8	16(8+8)
2	6	16(10+6)	16	22(16+6)	22	31(22+9)
5	16	27(16+11)	27	31(27+4)	31	36(31+5)
1	27	35(27+8)	35	40(35+5)	40	44(40+4)
4	35	42(35+7)	42	45(42+3)	45	(45+6)

Result :-

* Total elapsed time = 51 hrs //

* Ideal time of MA = 51 - 42 = 9 hrs //

* Ideal time of MB = (51 - 45) + 6 + 8 + 5 + 4 + 2 = 31 hrs //

* Ideal time of Mc = 8 + 6 + 4 + 1 = 19 hrs //

3) The processing time of 6 jobs on 3 machines i.e., M₁, M₂, M₃ are given below find the total elapsed time and ideal time of jobs.

Jobs	M ₁	M ₂	M ₃
1	3	8	13
2	12	6	14
3	5	4	9
4	2	6	12
5	9	3	8
6	11	1	13

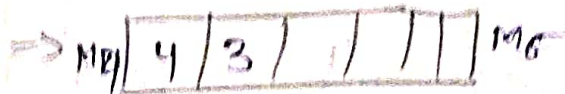
Sol: conditions (1) Min MA ≥ Max MB ⇒ 2 ≥ 8 ✗

(2) Min Mc ≥ Max MB ⇒ 8 ≥ 8 ✓

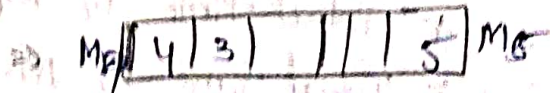
Jobs	MD	ME
1	11	21
2	18	20
3	9	13
4	8	18
5	12	11
6	12	14



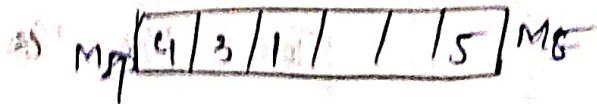
Jobs	MD	ME
1	11	21
2	18	20
3	9	13
5	12	11
6	12	14



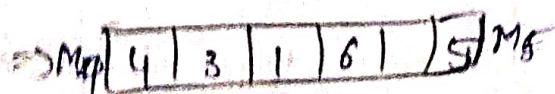
Jobs	MD	ME
1	11	21
2	18	20
5	12	11
6	12	14



Jobs	MD	ME
1	11	21
2	18	20
6	12	14



Jobs	MD	ME
1	11	21
2	18	20
6	12	14



Jobs	MD	ME
1	11	21
2	18	20



Job sequence	Machine - 1		Machine - 2		Machine - 3	
	Time In	Timeout	Time In	Time Out	Time In	Timeout
4	0	2	2	8 (2+6)	8	20 (12+8)
3	2	7 (2+5)	8	12 (8+4)	20	29 (20+9)
1	7	10 (7+3)	12	20 (12+8)	29	42 (29+13)
6	10	21 (10+11)	21	22 (21+1)	42	55 (42+13)
2	21	33 (21+12)	33	39 (33+6)	55	69 (55+14)
5	33	42 (33+9)	42	45 (42+3)	69	77 (69+8)

* Total elapsed time = 77 hrs //

* Ideal time of $M_1 = 77 - 42 = 35$ hrs //

* Ideal time of $M_2 = (77 - 45) + 2 + 1 + 1 + 3$
 $= 32 + 2 + 1 + 1 + 3$
 $= 49$ hrs //

* Ideal time of $M_3 = 8 + 8 + 9 + 20 + 22 + 29 + 8 + 10$
 $= 114$ hrs //

UNIT-04

GAME THEORY

ASSIGNMENT-04

25/04/25

Part-A

1. What is a saddle point?
 - A. If the $\text{maximin}[\underline{v}]$ and $\text{minimax}[\bar{v}]$ values are equal then the game is said to have 'saddle point'.
2. Define the value of the game:
 - a. When each player plays his optimal strategy the resulting payoff is called the "Value of the game".
3. What is a fair game?
 - A. If $\underline{v} = \bar{v} = 0$. The game is said to be fair.
4. What is the optimum strategy for a player?
 - A. The strategy which optimizes a player's pay-off is called "Optimum strategy".
5. Define pay-off.
 - a. A payoff is the outcome of a game that depends on the selected strategies of the players.
6. What is strategy?
 - a. In game theory, a strategy is a complete plan of action that a player will use in a game, specifying what they will do in any possible situation.
7. What is dominance rule (or) dominance property in game theory?
 - A. The dominance property (or) dominance rule, refers to a situation where one strategy consistently yields a better outcome for a player, regardless of the opponent's choice compared to another strategy.

Q8. What is two persons zero-sum game?

A. A game with two players A and B in which a gain for A is equal to the loss for B. (Total sum is zero) is called 'Two persons zero-sum game'.

Q9. What is non-zero sum game?

A. A non-zero sum game is a situation where the combined outcome for all players does not equal zero.

Q10. Explain maximum and minimax principle or strategy.

A. In Game Theory, Minimax strategy focuses on minimizing potential maximum losses, while maximin strategy aims to maximize the minimum guaranteed payoff.

Part - B.

1. Solve the following game

	B ₁	B ₂	B ₃	B ₄
A ₁	8	2	4	0
A ₂	3	4	2	4
A ₃	4	2	4	0
A ₄	0	4	0	8

Sol.

	B ₁	B ₂	B ₃	B ₄	Row minimum
A ₁	8	2	4	0	0
A ₂	3	4	2	4	2
A ₃	4	2	4	0	0
A ₄	0	4	0	8	0
Column maximum	4	4	4	8	

$$\text{Maximin } (\underline{v}) = 2$$

$$\text{Minimax } (\bar{v}) = 4$$

$$\therefore \underline{v} \neq \bar{v}$$

\therefore It is Mixed Strategy.

⇒ A3 compared to A1 and A3. A1 is inferior strategy.

Therefore, A1 is deleted. The resultant matrix is

$$\begin{matrix} & B_1 & B_2 & B_3 & B_4 \\ A_2 & \begin{bmatrix} 3 & 4 & 2 & 4 \end{bmatrix} \\ A_3 & \begin{bmatrix} 4 & 2 & 4 & 0 \end{bmatrix} \\ A_4 & \begin{bmatrix} 0 & 4 & 0 & 8 \end{bmatrix} \end{matrix}$$

⇒ A3 compared to B1 and B3. B1 is inferior strategy.

Therefore, B1 is deleted. The resultant matrix is

$$\begin{matrix} & B_2 & B_3 & B_4 \\ A_2 & \begin{bmatrix} 4 & 2 & 4 \end{bmatrix} \\ A_3 & \begin{bmatrix} 2 & 4 & 0 \end{bmatrix} \\ A_4 & \begin{bmatrix} 4 & 0 & 8 \end{bmatrix} \end{matrix}$$

⇒ It doesn't satisfy dominance rule. Therefore, we apply Convex Combination.

Therefore, A1 is deleted. The resultant matrix is

$$\begin{matrix} & B_2 & B_3 & B_4 \\ A_3 & \begin{bmatrix} 2 & 4 & 0 \end{bmatrix} \\ A_4 & \begin{bmatrix} 4 & 0 & 8 \end{bmatrix} \end{matrix}$$

⇒ Now, by applying convex combination rule, Delete B2 column. The resultant matrix is

$$\begin{matrix} & B_3 & B_4 \\ A_3 & \begin{bmatrix} 4 & 0 \end{bmatrix} \\ A_4 & \begin{bmatrix} 0 & 8 \end{bmatrix} \end{matrix}$$

$$\begin{matrix} & B_3 & B_4 \\ A_3 & \begin{bmatrix} a_{33} & a_{34} \end{bmatrix} \\ A_4 & \begin{bmatrix} a_{43} & a_{44} \end{bmatrix} \end{matrix}$$

$$P_3 = \frac{a_{44} - a_{43}}{(a_{44} + a_{33}) - (a_{34} + a_{43})} = \frac{8 - 0}{(8 + 4) - (0 + 0)} = \frac{8}{12} = \frac{2}{3}$$

$$P_4 = 1 - P_3 \Rightarrow 1 - \frac{2}{3} = \frac{1}{3}$$

$$q_3 = \frac{a_{44} - a_{34}}{(a_{44} + a_{33}) - (a_{34} + a_{43})} = \frac{8 - 0}{12} = \frac{8}{12} = \frac{2}{3}$$

$$q_4 = 1 - q_3 \Rightarrow 1 - \frac{2}{3} = \frac{1}{3}$$

$$v = \frac{(a_{44} \cdot a_{33}) - (a_{34} \cdot a_{43})}{(a_{44} + a_{33}) - (a_{34} + a_{43})}$$

$$= \frac{(8 \times 4) - (0 \times 0)}{12} = \frac{32}{12} = \frac{16}{6} = \frac{8}{3}$$

$$\therefore v = \frac{8}{3}$$

Result:-

The optimal strategy are $S_A = \begin{bmatrix} A_1 & A_2 & A_3 & A_4 \end{bmatrix}$ and

$$S_B = \begin{bmatrix} B_1 & B_2 & B_3 & B_4 \end{bmatrix}$$

Value of the game $(v) = \frac{8}{3}$

2. Solve the following game

	B ₁	B ₂	B ₃	B ₄	Row minimum
A ₁	5	-10	9	0	-10
A ₂	6	7	8	1	1
A ₃	8	7	15	1	1
A ₄	3	4	-1	4	-1
Column Maximum	8	7	15	4	

$$\text{Maximin } \bar{v} = 4$$

$$\text{Minimax } \underline{v} = 1$$

$$(0 + 1) \cdot \underline{v} \neq \bar{v} \quad (8 + 15) - (8 + 15) = 0$$

\therefore It is Mixed Strategy.

⇒ As compared to A_1 and A_3 , A_1 is inferior strategy.

Therefore A_1 is deleted. The resultant matrix is

$$\begin{matrix} & B_1 & B_2 & B_3 & B_4 \\ A_2 & \begin{bmatrix} 6 & 7 & 8 & 1 \end{bmatrix} \\ A_3 & \begin{bmatrix} 8 & 7 & 15 & 1 \end{bmatrix} \\ A_4 & \begin{bmatrix} 3 & 4 & -1 & 4 \end{bmatrix} \end{matrix}$$

⇒ As compared to A_2 and A_3 , A_2 is inferior strategy.

Therefore A_2 is deleted. The resultant matrix is

$$\begin{matrix} & B_1 & B_2 & B_3 & B_4 \\ A_3 & \begin{bmatrix} 8 & 7 & 15 & 1 \end{bmatrix} \\ A_4 & \begin{bmatrix} 3 & 4 & -1 & 4 \end{bmatrix} \end{matrix}$$

⇒ As compared to B_2 and B_4 , B_2 is deleted. The resultant matrix is

$$\begin{matrix} & B_1 & B_3 & B_4 \\ A_3 & \begin{bmatrix} 8 & 15 & 1 \end{bmatrix} \\ A_4 & \begin{bmatrix} 3 & -1 & 4 \end{bmatrix} \end{matrix}$$

⇒ Now, by applying convex combination rule, B_1 is removed.

And the resultant matrix is

$$\begin{matrix} & B_3 & B_4 \\ A_3 & \begin{bmatrix} 15 & 1 \end{bmatrix} \\ A_4 & \begin{bmatrix} -1 & 4 \end{bmatrix} \end{matrix}$$

$$\begin{matrix} & B_3 & B_4 \\ A_3 & \begin{bmatrix} a_{33} & a_{34} \end{bmatrix} \\ A_4 & \begin{bmatrix} a_{43} & a_{44} \end{bmatrix} \end{matrix}$$

$$P_3 = \frac{(a_{44} - a_{43})}{(a_{44} + a_{33}) - (a_{34} + a_{43})} = \frac{4 + 1}{(4 + 15) - (1 - 1)} = \frac{5}{19}$$

$$P_4 = 1 - \frac{5}{19} = \frac{14}{19}$$

$$Q_3 = \frac{(a_{44} - a_{34})}{(a_{44} + a_{33}) - (a_{34} + a_{43})} = \frac{4 - 1}{19} = \frac{3}{19}$$

$$Q_4 = 1 - \frac{3}{19} = \frac{16}{19}$$

$$V = \frac{(a_{44} \cdot a_{33}) - (a_{34} \cdot a_{43})}{(a_{44} + a_{33}) - (a_{34} + a_{43})}$$

$$V = \frac{60+1}{19} = \frac{61}{19}$$

Result:-

The optimal strategies of player A and B

$$S_A = \begin{bmatrix} A_1 & A_2 & A_3 & A_4 \\ 0 & 0 & \frac{5}{19} & \frac{14}{19} \end{bmatrix} \text{ and } S_B = \begin{bmatrix} B_1 & B_2 & B_3 & B_4 \\ 0 & 0 & \frac{3}{19} & \frac{16}{19} \end{bmatrix}$$

3a) In the following game is determinable find the limits of the value of λ .

$$\begin{array}{c|ccc} & B_1 & B_2 & B_3 \\ \hline A_1 & \lambda & 6 & 4 \\ A_2 & -1 & \lambda & -7 \\ A_3 & -2 & 4 & \lambda \end{array}$$

Sol: Given, matrix is,

$$\begin{array}{c|ccc} & B_1 & B_2 & B_3 \\ \hline A_1 & \lambda & 6 & 4 \\ A_2 & -1 & \lambda & -7 \\ A_3 & -2 & 4 & \lambda \end{array}$$

Row minimum

$$\text{Row minimum} \begin{bmatrix} 4 \\ -7 \\ -2 \end{bmatrix}$$

$$\text{Maximin } [V] = 4$$

$$\therefore \underline{V} = 4$$

$$\bar{V} = -1$$

λ lies in between -1 and 4

10. If the saddle point is (2,2) in the following pay-off matrix. Find the range of values of P and Q.

	B ₁	B ₂	B ₃
A ₁	2	6	5
A ₂	10	7	Q
A ₃	5	P	8

Sol: Given matrix is,

	B ₁	B ₂	B ₃	
A ₁	2	6	5	Row minimum 2
A ₂	10	7	Q	7
A ₃	5	P	8	5
Column maximum	10	7	8	

$$\text{Maximin}[\underline{v}] = 7$$

$$\text{Minimax}[\bar{v}] = 7$$

$$\therefore q \geq 7$$

$$p \leq 7$$

\therefore It is a Pure Strategy.

11. Solve the following game.

	B ₁	B ₂	
A ₁	8	-3	Row minimum -3
A ₂	-3	1	-3
Column maximum	8	1	

$$\underline{v} = -3$$

$$\bar{v} = 1$$

$$\underline{v} \neq \bar{v}$$

\therefore It is Mixed Strategy.

$$P_1 = \frac{(a_{22} - a_{21})}{(a_{22} + a_{11}) - (a_{12} + a_{21})} = \frac{1 + 3}{(1 + 8) - (-3 - 3)} = \frac{4}{9 + 6} = \frac{4}{15}$$

$$P_2 = 1 - P_1 = 1 - \frac{4}{15} = \frac{11}{15}$$

$$q_1 = \frac{(a_{22} + a_{12}) - (a_{12} + a_{21})}{(a_{22} + a_{11}) - (a_{12} + a_{21})}$$

$$= \frac{1+3}{15} = \frac{4}{15}$$

$$q_2 = 1 - q_1 = 1 - \frac{4}{15} = \frac{11}{15}$$

Result:

The optimal strategies are $S_A = \begin{bmatrix} A_1 & A_2 \\ \frac{4}{15} & \frac{11}{15} \end{bmatrix}$ and $S_B = \begin{bmatrix} B_1 & B_2 \\ \frac{4}{15} & \frac{11}{15} \end{bmatrix}$

$$v = \frac{(a_{22}a_{11}) - (a_{12}a_{21})}{(a_{22} + a_{11}) - (a_{12} + a_{21})}$$

$$= \frac{(1 \times 8) - (-3)(-3)}{15} = \frac{8 - 9}{15} = \frac{-1}{15}$$

5. Solve the following game

Sol:

	B1	B2	B3	Row minimum
A1	9	7	2	2
A2	0	2	7	0
A3	5	1	6	1
Column Maximum	5	7	7	Minimax $\bar{v} = 5$

$\therefore \underline{v} \neq \bar{v}$
 \therefore It is mixed strategy.

\Rightarrow By applying dominance rule, we remove B_3 column.

	B1	B2
A1	1	7
A2	0	2
A3	5	1

\Rightarrow Again By applying dominance rule, we remove A_2 row.

	B1	B2
A1	1	7
A3	5	1

$$p_1 = \frac{(a_{22} - a_{21})}{(a_{22} + a_{11}) - (a_{12} + a_{21})}$$

$$= \frac{1-5}{(1+1) - (-7+5)}$$

$$= \frac{2}{5}$$

$$p_2 = 1 - p_1 = 1 - \frac{2}{5} = \frac{3}{5}$$

Result:

The

6. Solve

Sol: Let

$$P_1 = \frac{(a_{22} - a_{21})}{(a_{22} + a_{11}) - (a_{12} + a_{21})}$$

$$= \frac{1 - 5}{(1+1) - (7+5)}$$

$$= \frac{2}{5}$$

$$P_2 = 1 - P_1$$

$$= 1 - \frac{2}{5}$$

$$= \frac{3}{5}$$

$$V = \frac{(a_{22} \cdot a_{11}) - (a_{12} \cdot a_{21})}{(a_{22} + a_{11}) - (a_{12} + a_{21})} = \frac{(1 \times 1) - (7 \times 5)}{(1+1) - (7+5)} = \frac{1 - 35}{-10} = \frac{-34}{-10} = \frac{17}{5}$$

Result:

The optimal strategy are $S_A = \begin{bmatrix} A_1 & A_3 \\ \frac{2}{5} & \frac{3}{5} \end{bmatrix}$ and $S_B = \begin{bmatrix} B_1 & B_2 \\ \frac{3}{5} & \frac{2}{5} \end{bmatrix}$

6. Solve the following game graphically.

	B ₁	B ₂
A ₁	-6	7
A ₂	4	-5
A ₃	-1	-2
A ₄	2	5
A ₅	7	-6

Sol: Let $S_B = \begin{bmatrix} B_1 & B_2 \\ q_1 & q_2 \end{bmatrix}$

$$E_1(q_1) = a_{11}q_1 + a_{12}q_2$$

$$= -6q_1 + 7q_2$$

$$= -6q_1 + 7(1 - q_1)$$

$$= -6q_1 + 7 - 7q_1$$

$$E_1(q_1) = -13q_1 + 7 \rightarrow \textcircled{1}$$

$$E_2(q_1) = 4q_1 - 5q_2$$

$$= 4q_1 - 5(1 - q_1)$$

$$= 4q_1 - 5 + 5q_1$$

$$E_2(q_1) = 9q_1 - 5 \rightarrow \textcircled{2}$$

$$E_3(q_1) = -1q_1 - 2q_2$$

$$= -1q_1 - 2(1 - q_1)$$

$$= -1q_1 - 2 + 2q_1$$

$$E_3(q_1) = q_1 - 2 \rightarrow (3)$$

$$E_4(q_1) = -2q_1 + 5q_2$$

$$= -2q_1 + 5(1 - q_1)$$

$$= -2q_1 + 5 - 5q_1$$

$$E_4(q_1) = -7q_1 + 5 \rightarrow (4)$$

$$E_5(q_1) = 7q_1 - 6q_2$$

$$= 7q_1 - 6(1 - q_1)$$

$$= 7q_1 - 6 + 6q_1$$

$$E_5(q_1) = 13q_1 - 6 \rightarrow (5)$$

From equation (1)

$$\text{Put } q_1 = 0 \Rightarrow E_1(0) = -13(0) + 7 = (0, 7)$$

$$\text{Put } q_1 = 1 \Rightarrow E_1(1) = -13(1) + 7 = (1, -6)$$

$$\therefore E_1 = (7, -6)$$

From equation (2)

$$\text{Put } q_1 = 0 \Rightarrow E_2(0) = 9(0) - 5 = (0, -5)$$

$$\text{Put } q_1 = 1 \Rightarrow E_2(1) = 9(1) - 5 = (1, 4)$$

$$\therefore E_2 = (-5, 4)$$

From equation (3)

$$\text{Put } q_1 = 0 \Rightarrow E_3(0) = 0 - 2 = (0, -2)$$

$$\text{Put } q_1 = 1 \Rightarrow E_3(1) = 1 - 2 = (1, -1)$$

$$\therefore E_3 = (-2, -1)$$

From equation (4)

$$\text{Put } q_1 = 0 \Rightarrow E_4(0) = -7(0) + 5 = (0, 5)$$

$$\text{Put } q_1 = 1 \Rightarrow E_4(1) = -7(1) + 5 = (1, -2)$$

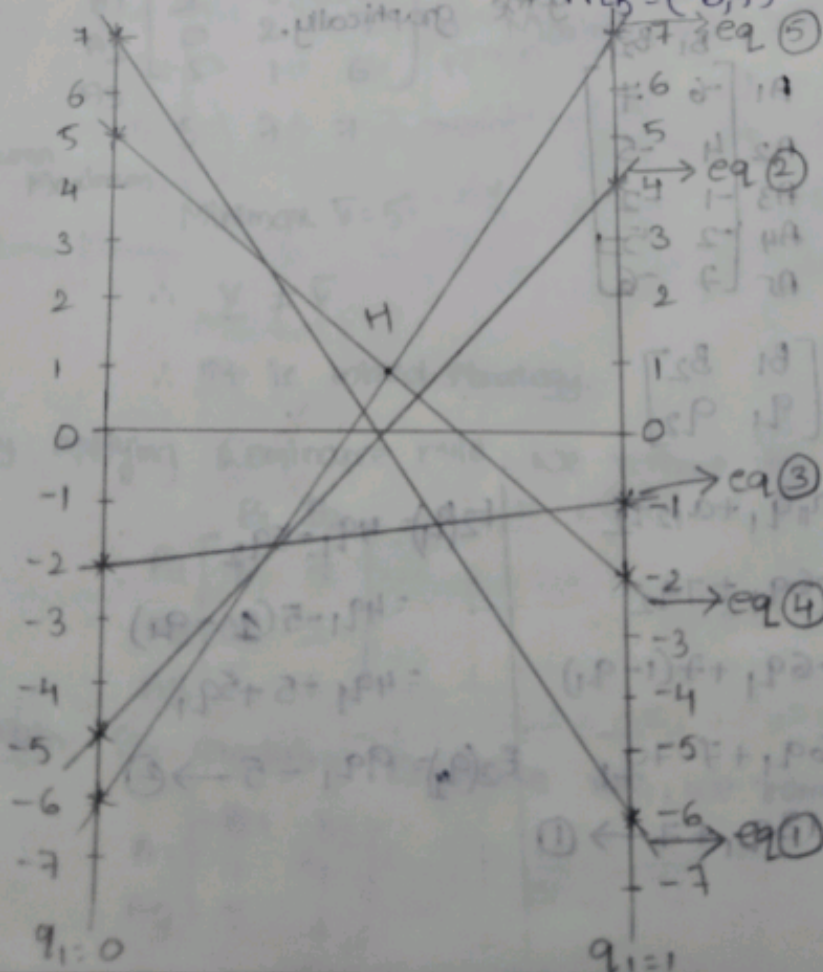
$$\therefore E_4 = (5, -2)$$

From equation (5)

$$\text{Put } q_1 = 0 \Rightarrow E_5(0) = 13(0) - 6 = (0, -6)$$

$$\text{Put } q_1 = 1 \Rightarrow E_5(1) = 13(1) - 6 = (1, 7)$$

$$\therefore E_5 = (-6, 7)$$



Result i-

The opti

value of

7. Solve t

Sol: det

$E_j(P)$

$E_j(P)$

$E_1(P)$

$E_1(P)$

$(0) = -13(0) + 7 = (0, 7)$
 $(1) = -13(1) + 7 = (1, -6)$
 $(0) = 9(0) - 5 = (0, -5)$
 $(1) = 9(1) - 5 = (1, 4)$
 $(0) = 0(0) - 2 = (0, -2)$
 $(1) = 0(1) - 2 = (1, -1)$
 $(0) = -7(0) + 5 = (0, 5)$
 $(1) = -7(1) + 5 = (1, -2)$
 $E_4 = (5, -2)$

$13(0) - 6 = (0, -6)$
 $13(1) - 6 = (1, 7)$

5)

$A_4 \begin{bmatrix} -2 & 5 \\ 7 & -6 \end{bmatrix}$
 $A_5 \begin{bmatrix} 7 & -6 \end{bmatrix}$

$P_4 = \frac{-6 - 7}{(-6 - 2) - (5 + 7)} = \frac{-13}{-20 - 12} = \frac{-13}{-32} = \frac{13}{32}$

$P_5(1) - P_4 \Rightarrow 1 - \frac{13}{20} = \frac{7}{20}$

$Q_1 = \frac{-6 - 5}{-20} = \frac{-11}{-20} = \frac{11}{20}$

$Q_2 = 1 - Q_1 = 1 - \frac{11}{20} = \frac{9}{20}$

$\therefore V = \frac{12 - 35}{-20} = \frac{-23}{-20} = \frac{23}{20}$

Result:-

The optimal strategy $S_A = \begin{bmatrix} A_1 & A_2 & A_3 & A_4 & A_5 \end{bmatrix}$ and $S_B = \begin{bmatrix} B_1 & B_2 \end{bmatrix}$

Value of the game $(V) = \frac{23}{20}$

7) Solve the following game graphically

$B_1 \quad B_2 \quad B_3 \quad B_4$
 $A_1 \begin{bmatrix} 2 & 1 & 0 & -2 \end{bmatrix}$
 $A_2 \begin{bmatrix} 1 & 0 & 3 & 2 \end{bmatrix}$

Sol: Let $S_A = \begin{bmatrix} A_1 & A_2 \end{bmatrix}$

$E_j(P_1) = a_{1j}P_1 + a_{2j}P_2$
 $= a_{1j}P_1 + a_{2j}(1 - P_1)$
 $= a_{1j}P_1 + a_{2j} - a_{2j}P_1$

$E_j(P_1) = P_1(a_{1j} - a_{2j}) + a_{2j}$

$E_1(P_1) = P_1(2 - 1) + 1$

$E_2(P_1) = P_1(1 - 0) + 0$

$E_2(P_1) = P_1(1 - 0) + 0$

$E_2(P_1) = P_1 \rightarrow \textcircled{2}$

$E_3(P_1) = P_1(0 - 3) + 3 = 0 - 3P_1 + 3$

$E_3(P_1) = -3P_1 + 3 \rightarrow \textcircled{3}$

$E_4(P_1) = P_1(-2 - 2) + 2 = -4P_1 + 2$

$E_4(P_1) = -4P_1 + 2 \rightarrow \textcircled{4}$

From Equation ①

Put, $P_1=0 \Rightarrow E_1(0) = 0+1 = 1(0,1)$

Put, $P_1=1 \Rightarrow E_1(1) = 1+1 = 2(1,2)$

$\therefore E_1 = (1, 2)$

From Equation ②

Put $P_1=0 \Rightarrow E_2(0) = 0 = (0,0)$

Put $P_1=1 \Rightarrow E_2(1) = 1 = (1,1)$

$\therefore E_2 = (0,1)$

From Equation ③

Put, $P_1=0 \Rightarrow E_3(0) = -3(0)+3 = 0+3 = 3 = (0,3)$

Put, $P_1=1 \Rightarrow E_3(1) = -3(1)+3 = 0 = (1,0)$

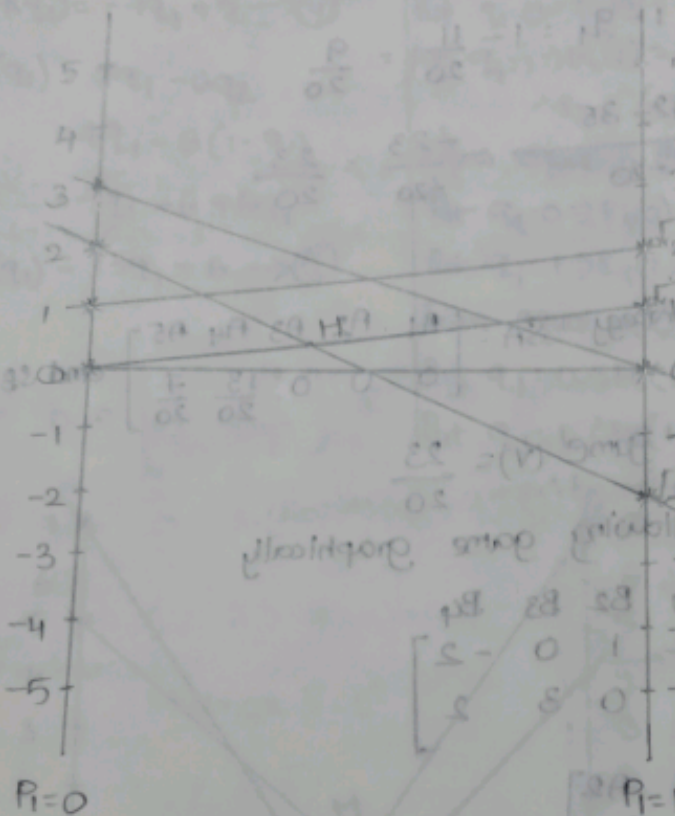
$\therefore E_3 = (3,0)$

From Equation ④

Put, $P_1=0 \Rightarrow E_4(0) = -4(0)+2 = 0+2 = 2(0,2)$

Put, $P_1=1 \Rightarrow E_4(1) = -4(1)+2 = -4+2 = -2(1,-2)$

$\therefore E_4 = (2,-2)$



$$\begin{bmatrix} 5 & 0 & 1 & 2 \\ 0 & 5 & 0 & -2 \end{bmatrix} \begin{matrix} 19 \\ 19 \end{matrix}$$

$$A_1 \begin{bmatrix} B_1 & B_2 \\ 1 & -2 \\ 0 & 2 \end{bmatrix}$$

$$P_1 = \frac{2-0}{(2+1)-(-2+0)} = \frac{2}{5} \quad \left| \quad q_2 = \frac{2+2}{5} = \frac{4}{5} \Rightarrow q_4 = 1 - q_2 \Rightarrow 1 - \frac{4}{5} = \frac{1}{5} \right.$$

$$P_2 = 1 - P_1 = 1 - \frac{2}{5} = \frac{3}{5} \quad \left| \quad v = \frac{2-0}{5} = \frac{2}{5} \right.$$

Result:

The optimal strategy $S_A = \begin{bmatrix} A_1 & A_2 \\ \frac{2}{5} & \frac{3}{5} \end{bmatrix}$ and $S_B = \begin{bmatrix} B_1 & B_2 & B_3 & B_4 \\ 0 & \frac{4}{5} & 0 & \frac{1}{5} \end{bmatrix}$
 value of the game $(v) = \frac{2}{5}$

UNIT-05

PROJECT MANAGEMENT

ASSIGNMENT-05

26/4/25

Part - A

1. Distinguish CPM and PERT.

CPM	PERT
1. CPM stands for Critical Path Method.	1. PERT stands for Project Evaluation and Review Technique.
2. It is activity oriented technique.	2. It is event oriented technique.
3. CPM manages the predictable activities.	3. PERT manages unpredictable activities.
4. It focus on cost optimization.	4. It is focused on time control.
5. It is a Deterministic model.	5. It is a probability model.

2. What are the three time estimates used in PERT Network? Define them.

a. As in the case of PERT, there are 3 main techniques.

i) Optimistic time (t_o)

ii) Pessimistic time (t_p)

iii) Most likely time (t_m)

i) Optimistic time (t_o): This is the shortest possible time required to complete an activity, assuming everything goes perfectly and ideally. It represents the best-case scenario.

ii) Pessimistic Time (t_p): This is the longest possible time required to complete an activity, assuming everything goes wrong and there are numerous delays or setbacks. It represents the worst case scenario.

ii) Most Likely Time (t_m): This is the most probable time required to complete an activity under normal circumstances, without any major issues or unexpected delays. It represents the most realistic estimates.

3. When do you use dummy activity?

A. Dummy activities in project network diagrams are used to maintain the logical flow and precedence relationships between tasks when there's no real activity between two events.

4. Define critical path.

A. \Rightarrow A path along the network in which earliest finish time and the latest finish time are equal, this path is known as 'Critical path'.

\Rightarrow It is represented by the double line or thick line.

\Rightarrow Critical path is the longest path in the network diagram. It indicates the duration of the project.

5. Applications of CPM/PERT

A. CPM Application:-

1. Project planning: Identifies the longest path of dependent tasks (critical path) that determines the shortest project duration.

2. Time Management: Highlights tasks that cannot be delayed without affecting the overall project.

3. Resource Allocation: Focuses attention on critical tasks to ensure timely completion.

4. Monitoring and control: Helps in tracking progress and adjusting timeline as needed.

PERT Applic

1. Project most
2. Risk M com
3. Decision sch
4. Time ac
5. Define
6. It is Finish
7. Why is Manag
8. the projec whole this
9. Defi
10. Ear
11. Ear
12. 9. Str
13. A. i)
14. i)

PERT Applications:-

1. Project Scheduling: Uses three time estimates (Optimistic, most likely, pessimistic) to account for uncertainty.
2. Risk Management: Analyzes the probability of project completion within a given time.
3. Decision Making: Helps project managers evaluate alternative schedules.

4. Time Forecasting: Offers a weighted average duration for activities to improve planning accuracy.

6. Define Float.

A. It is time between the latest finish time and earliest finish time on critical path.

7. Why is identifying the Critical path important in Project Management?

A. The critical path is the longest sequence of tasks in a project that ~~needs~~ must be finished on time for the whole project to be completed on schedule. If any task on this path is delayed, the entire project will be delayed.

8. Define Earliest Start Time (EST) and Earliest Finish Time (EFT)

A. Earliest Start Time (EST):- It is the earliest possible time at which an activity can start.

$$EST = Earliest Finish Time - Duration.$$

Earliest Finish Time (EFT):- It is the earliest time at which an activity can finish.

9. State any two rules for constructing a Network Diagram.

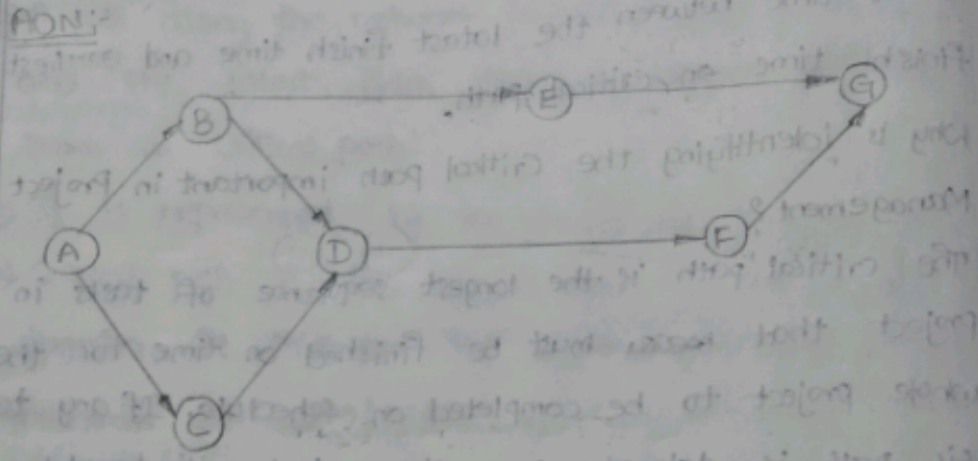
- A. i) Each activity must be represented by a single arrow or node that shows its start and end.
ii) Activities must follow a logical sequence, meaning no activity can start until all its preceding activities are completed.

10. Define Network Analysis in Project Management.

A. Network Analysis in project management is the process of planning, scheduling, and analysing a project using a visual diagram (network) of interconnected activities. It helps identify the sequence of tasks, estimate timeframes and determine the critical path for successful project completion.

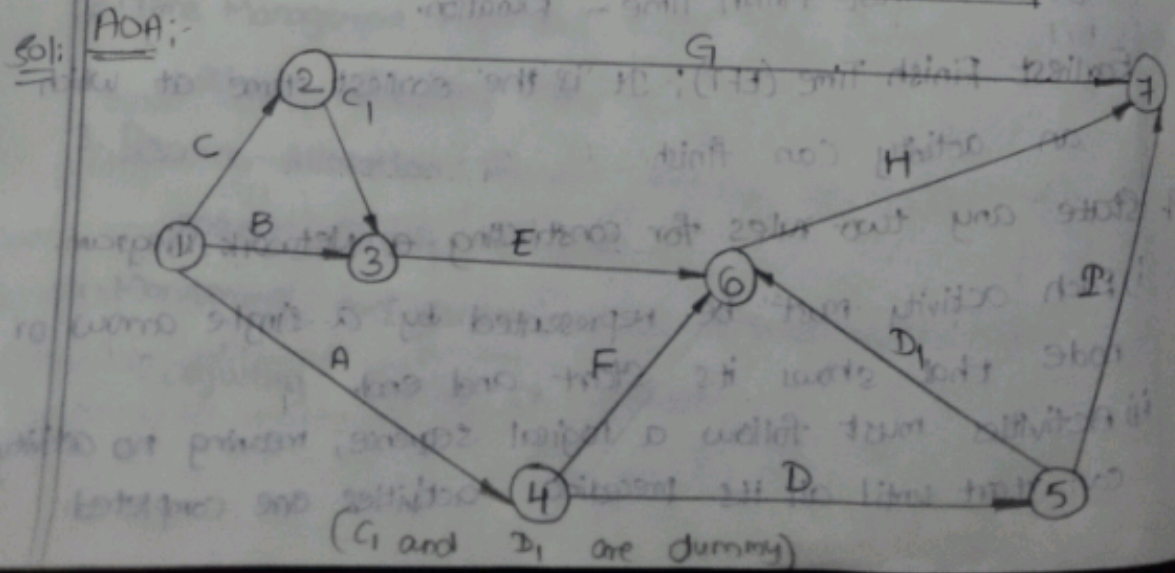
Part - B.

1. Draw a network diagram for the following set of activities: $A < B, C$; $B < D, E$; $C < D$; $D < F$; $E < G$; $F < G$.



2. Draw a network diagram for the following set of activities

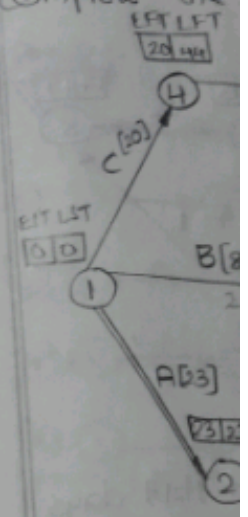
Activity	A	B	C	D	E	F	G	H	I
Immediate Predecessor	-	-	-	A, B, C	A, C, D, E, F	A, C, D, E, F	D, E, F	D, E, F	D, E, F



3. A project consists such that A, D, E the time of

Job	A	B
Time (days)	23	8

Find the critical path complete the



Result:

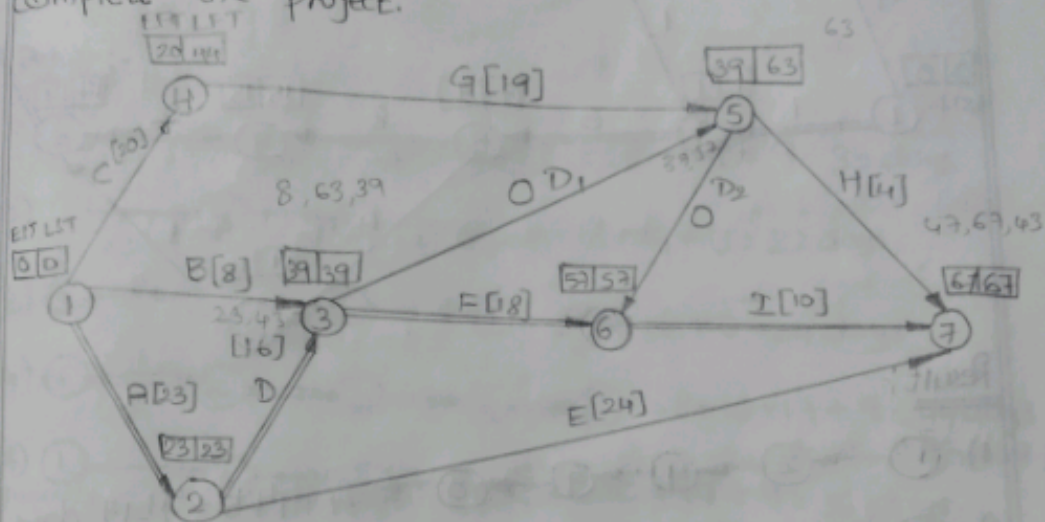
- 1) 1 →
- 2) 1 →
- 3) 1 →
- 4) 1 →
- 5) 1 →
- 6) 1 →
- 7) 1 →
- 8) 1 →

is the

3. A project consists of a series of jobs A, B, C, D, E, F, G, H, I such that $A < D, E$; $B, D < F$; $C < G$; $B < H$; $F, G < I$. The time of completion of each job is given below.

Job	A	B	C	D	E	F	G	H	I
Time (days)	23	8	20	16	24	18	19	4	10

Find the critical path and the minimum time required to complete the project.



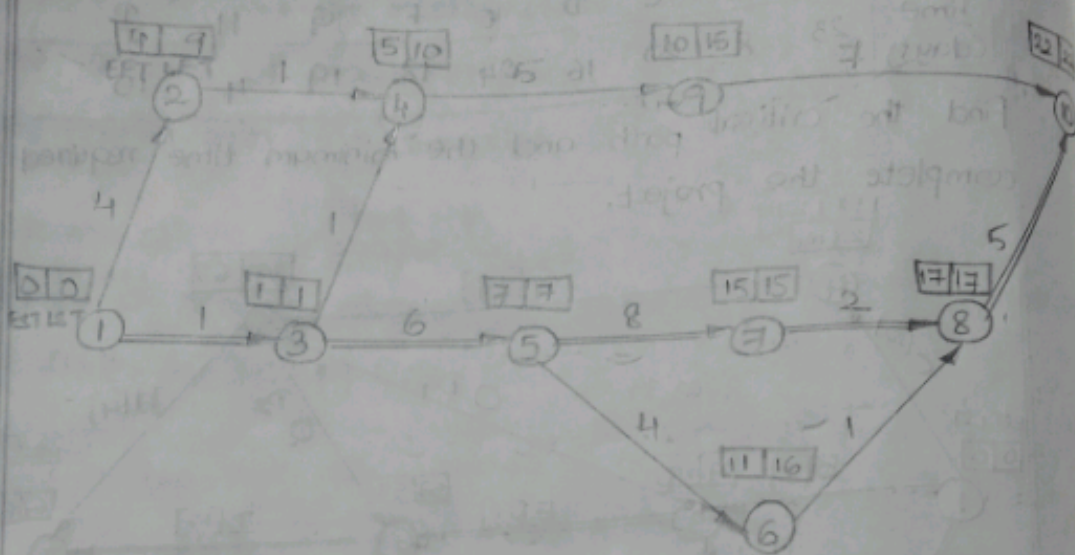
Result:

- 1) $1 \rightarrow 4 \rightarrow 5 \rightarrow 7 = 20 + 19 + 4 = 43$ days
- 2) $1 \rightarrow 3 \rightarrow 5 \rightarrow 6 \rightarrow 7 = 8 + 0 + 0 + 10 = 18$ days
- 3) $1 \rightarrow 3 \rightarrow 6 \rightarrow 7 = 8 + 18 + 10 = 36$ days
- 4) $1 \rightarrow 2 \rightarrow 3 \rightarrow 6 \rightarrow 7 = 23 + 16 + 18 + 10 = 67$ days
- 5) $1 \rightarrow 2 \rightarrow 7 = 23 + 24 = 47$ days [critical path]
- 6) $1 \rightarrow 3 \rightarrow 5 \rightarrow 7 = 8 + 0 + 4 = 12$ days
- 7) $1 \rightarrow 2 \rightarrow 3 \rightarrow 5 \rightarrow 7 = 23 + 16 + 0 + 4 = 43$ days
- 8) $1 \rightarrow 2 \rightarrow 3 \rightarrow 5 \rightarrow 6 \rightarrow 7 = 23 + 16 + 0 + 0 + 10 = 49$ days

\therefore The minimum time required to complete the project is 67 days.

4. Find the critical path of the project with the following activities

Job	(1,2)	(1,3)	(2,4)	(3,4)	(3,5)	(4,9)	(5,6)	(5,7)	(6,8)	(7,8)	(8,10)	(9,10)
Time	4	1	1	1	6	5	4	8	1	2	5	7



Result:-

- 1) 1 → 2 → 4 → 9 → 10 = 4 + 1 + 5 + 7 = 17 days
- 2) 1 → 3 → 4 → 9 → 10 = 1 + 1 + 5 + 7 = 14 days
- 3) 1 → 3 → 5 → 7 → 8 → 10 = 1 + 6 + 8 + 2 + 5 = 22 days [critical path]
- 4) 1 → 3 → 5 → 6 → 8 → 10 = 1 + 6 + 4 + 1 + 5 = 17 days

∴ The minimum time required to complete the project is 22 days.

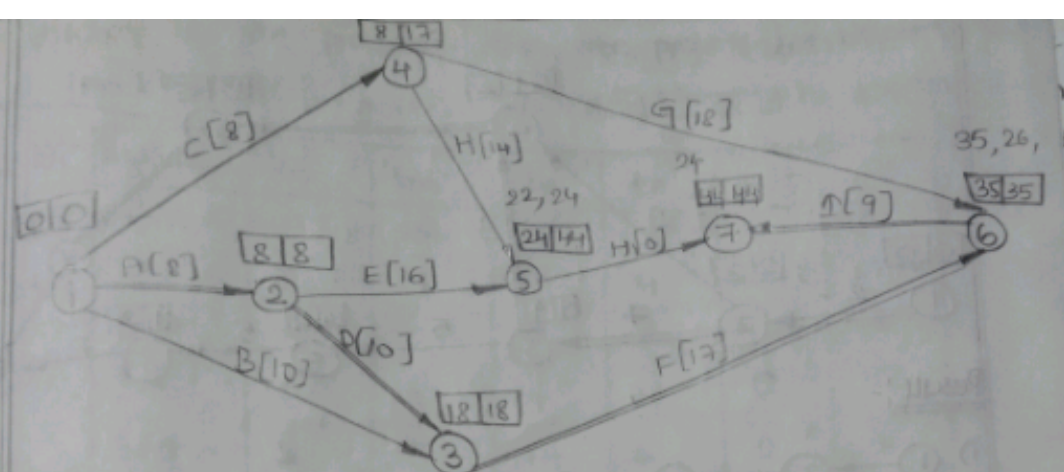
5. A project consists of jobs A, B, C, D, E, F, G, H, I such that A < D; A < E; B < F; D < F; C < G; C < H; F < I; G < I. The time taken for each job is given below:-

Job	A	B	C	D	E	F	G	H	I
Time (days)	8	10	8	10	16	17	18	14	9

Draw the network diagram. Find the critical path and minimum time of completion of the project!

Result:-
 1) 1
 2) 1
 3) 1
 4) 1
 5) 1
 ∴ The minimum time required to complete the project is 22 days.
 6 Find as

being activities
 (1,8) (8,10) (9,10)
 2 5 7



Result:-

- 1) 1 → 4 → 5 → 7 = 8 + 14 + 0 = 22 days
- 2) 1 → 2 → 5 → 7 = 8 + 16 + 0 = 24 days
- 3) 1 → 2 → 3 → 6 → 7 = 8 + 10 + 17 + 9 = 44 days
- 4) 1 → 3 → 6 → 7 = 10 + 17 + 9 = 36 days

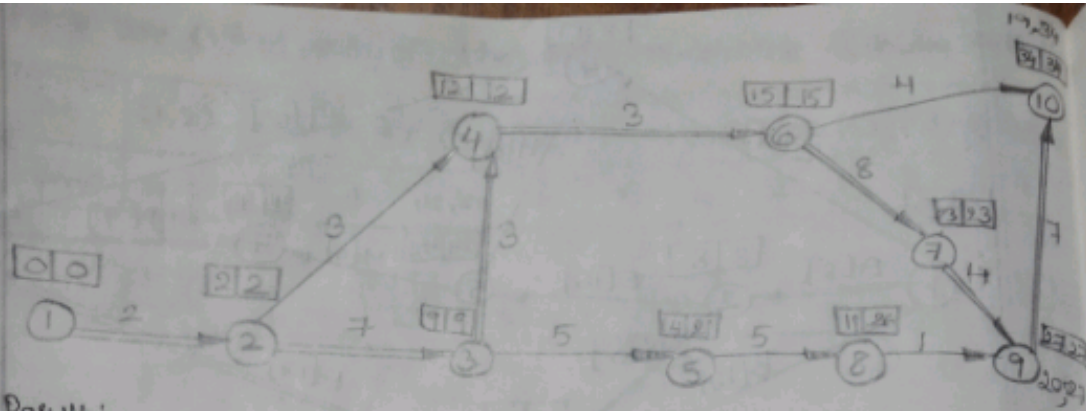
∴ The minimum time required to complete the project is 44 days.

6 Find the critical path of a project having the tasks as given below.

Job	Time
(1,2)	2
(2,3)	7
(2,4)	3
(3,4)	3
(3,5)	5
(4,6)	3
(5,8)	5
(6,7)	8
(6,10)	4
(7,9)	4
(8,9)	1
(9,10)	7

t_s = 22 days
 [critical path]
 t_f = 17 days
 project

that
 minimum



Result:-

- 1) $1 \rightarrow 2 \rightarrow 4 \rightarrow 6 \rightarrow 10 = 2 + 3 + 3 + 4 = 12$ days
- 2) $1 \rightarrow 2 \rightarrow 4 \rightarrow 6 \rightarrow 7 \rightarrow 9 \rightarrow 10 = 2 + 3 + 3 + 8 + 4 + 7 = 27$ days
- 3) $1 \rightarrow 2 \rightarrow 3 \rightarrow 4 \rightarrow 6 \rightarrow 7 \rightarrow 9 \rightarrow 10 = 2 + 7 + 3 + 3 + 8 + 4 + 7 = 34$ days (critical path)
- 4) $1 \rightarrow 2 \rightarrow 3 \rightarrow 5 \rightarrow 8 \rightarrow 9 \rightarrow 10 = 2 + 7 + 5 + 5 + 1 + 7 = 27$ days

∴ The minimum time required to complete the project is 34 days.

∴ A project consists of the following activities and time estimation

Activity	Estimated duration in weeks		
	Optimistic (t_o)	Most Likely (t_m)	Pessimistic (t_p)
(1, 2)	1	1	7
(1, 3)	1	4	7
(1, 4)	2	2	8
(2, 5)	1	1	1
(3, 5)	2	5	14
(4, 6)	2	5	8
(5, 6)	3	6	15

- a) Draw the network
- b) Find the expected time and variance for each activity.
- c) What is the probability that the project will be completed 14 weeks earlier than the expected time.

Sol: b): Activity

Activity
1-2
1-3
1-4
2-5
3-5
4-6
5-6

a):-

EST

Result

c) t

d) t

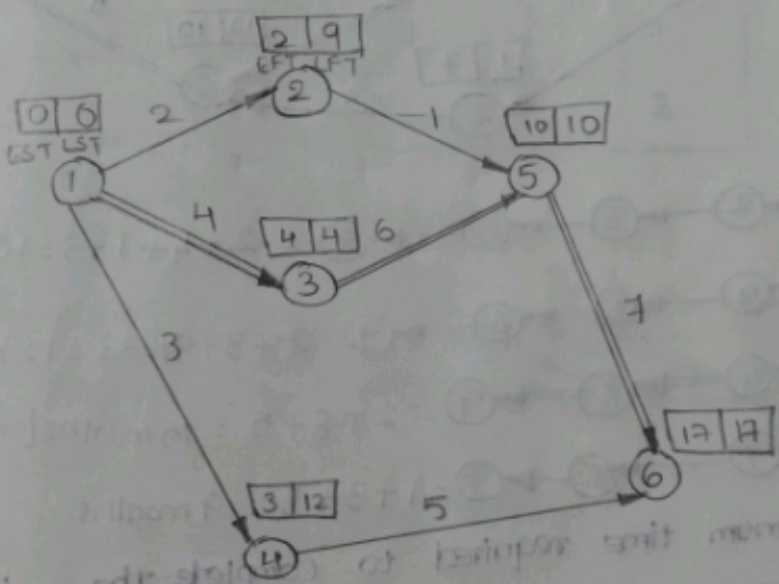
z:

d) What is the probability that the project will be completed in 19 weeks?

Sol: b):

Activity	t_o	t_m	t_p	t_e	σ	σ^2
1-2	1	1	7	2	1	1
1-3	1	4	7	4	1	1
1-4	2	2	8	3	1	1
2-5	1	1	1	1	0	0
3-5	2	5	14	6	2	4
4-6	2	5	8	5	1	1
5-6	3	6	15	7	2	4

a):



$$\sigma^2 = 1 + 4 + 4$$

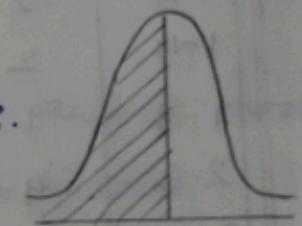
$$\therefore \sigma^2 = 9$$

Result:-

\therefore Total Expected Time (T) = 17 weeks.

c) $t = 13$ weeks (17 weeks - 4 weeks)

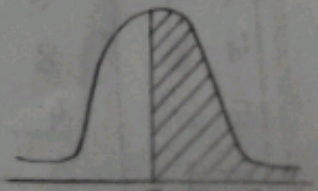
$$Z = \frac{t - T}{\sqrt{\sigma^2}} = \frac{13 - 17}{\sqrt{9}} = \frac{-4}{3} = -1.33$$



$Z = -1.33$ (0.0918) from Normal Distribution table.

d) $t = 19$ weeks, $T = 17$ weeks

$$Z = \frac{t - T}{\sqrt{\sigma^2}} = \frac{19 - 17}{\sqrt{9}} = \frac{2}{3} = 0.66$$



$Z = 0.66$ (0.745) from Normal Distribution table.



4 = 12 days
 $3 + 3 + 2 + 4 + 7 = 27$ days
 $2 + 7 + 3 + 3 + 8 + 4 + 7 = 34$ days [critical path]
 $7 + 5 + 5 + 1 + 7 = 25$ days

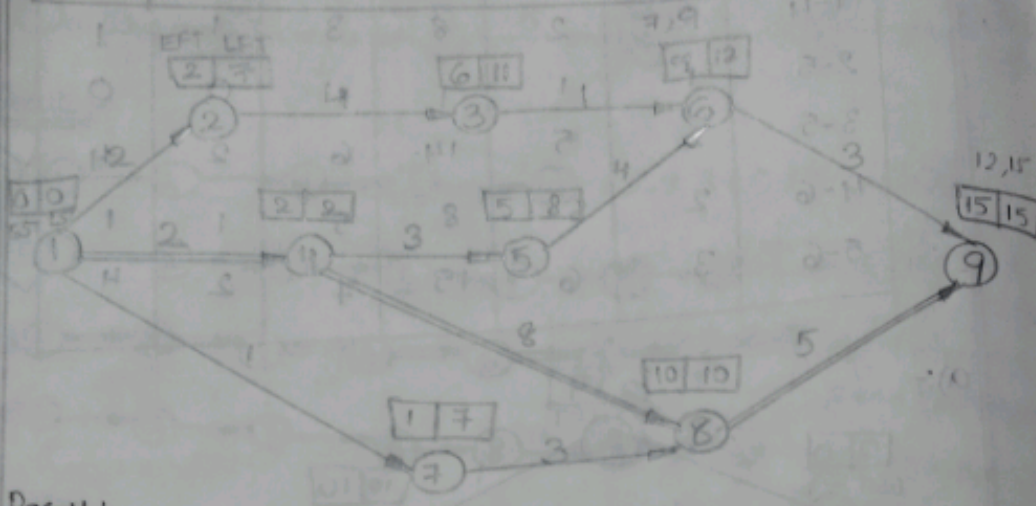
project is

time estimation

activity completed

8. For a certain project the data is given below. Draw the network diagram, identify the critical path and compute the project duration (in months) and also find the total float

Activity	1-2	1-4	1-7	2-3	3-6	4-5	4-8	5-6	6-9	7-8	8-9
Time	2	2	1	4	1	3	8	4	3	3	5



Result:-

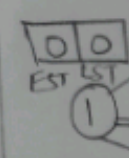
- 1) 1 → 2 → 3 → 6 → 9 = 2 + 4 + 1 + 3 = 10 months
- 2) 1 → 4 → 5 → 6 → 9 = 2 + 3 + 4 + 3 = 12 months
- 3) 1 → 4 → 8 → 9 = 2 + 8 + 5 = 15 months [critical path]
- 4) 1 → 7 → 8 → 9 = 1 + 3 + 5 = 9 months.

The minimum time required to complete the project is 15 months.

Activity	Expected time (in months)	EST	LST	EFT	LFT	Float = LFT - EFT
1-2	2	0	5	2	7	5
1-4	2	0	0	2	2	0
1-7	1	0	6	1	7	6
2-3	4	2	7	6	11	5
3-6	1	6	11	7	12	5
4-5	3	2	5	5	8	3
4-8	8	2	2	10	10	0
5-6	4	5	8	9	12	3
6-9	3	9	12	15	15	0
7-8	3	1	7	10	10	0
8-9	5	10	10	15	15	0

09. A small project estimates in What is at least

Activity	1-2	1-3	1-4	2-5	3-5	4-6	5-6
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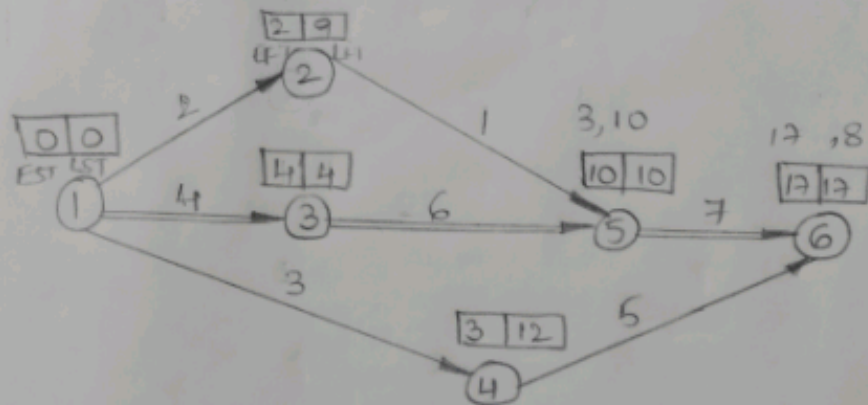


Result:-

Total To find 4 w 2

09. A small project is composed of seven activities whose time estimates in weeks are given below. Find the critical path. What is the probability that the project will be completed at least four weeks earlier than expected?

Activity	t_o	t_m	t_p	t_e	σ	σ^2
1-2	1	1	7	2	1	1
1-3	1	4	7	4	1	1
1-4	2	2	8	3	1	1
2-5	1	1	1	1	0	0
3-5	2	5	14	6	2	4
4-6	2	5	8	5	1	1
5-6	3	6	15	7	2	4



$$\therefore \sigma^2 = 1 + 4 + 4 = 9$$

Result:-

Total Expected Time (T) = 17 weeks.

To find the probability that the project would be completed 4 weeks earlier. Given that, $t = 17 - 4 = 13$ weeks.

$$z = \frac{t - T}{\sqrt{\sigma^2}} = \frac{13 - 17}{\sqrt{9}} = \frac{-4}{3} = -1.33$$

