| lame | | No | | | |
|-------------------------------------|--|---------------------|--|--|--|
| 2015/11/02 | Avaliação Intercalar – Bloc 1 | Duration: 1h | | | |
| (Note: Justify all your answers and | 2015/11/02Avaliação Intercalar – Bloc 1Duration: 1hote: Justify all your answers and present all the calculations. Use methodologies learned in the OR course) | | | | |

1. A company aims to assign scarce resources to the weekly production of two commodities, C1 and C2, in order to maximize the profit. A tone of C1 yields a profit of 2 m.u., and C2 the double, which means, 4 m.u. per tone. Regarding the use of resources, to produce a tone of C1 2 cubic meters of R1 and 2 of R2 are needed. The production of 1 tone of C2 requires 1 cubic meter of R1 and provides a 1 cubic meter of R2 for free. Moreover, the company should supply a client with a tone of each one of the commodities weekly.

In order to obtain the optimal solution the following LP problem was formulated:

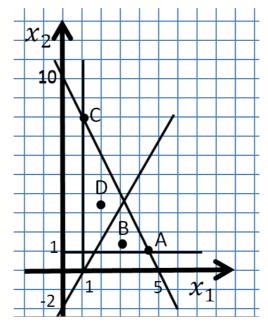
$$Max Z = 2x_1 + 4x_2$$
$$\binom{2x_1 + x_2 \le 10}{2x_1 + x_2 \le 10}$$

s. t.
$$\begin{cases} 2x_1 - x_2 \le 2\\ x_1 \ge 1\\ x_2 \ge 1\\ x_1, x_2 \ge 0 \end{cases}$$

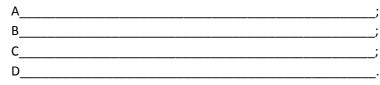
a) (0.5 points) Write the meaning of the decision variables x_1 and x_2

*x*₁_____ *x*₂_____

Consider the figure below with an incomplete graphical representation of the given problem:

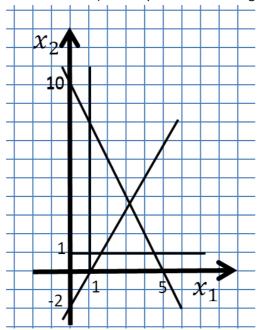


- b) (1.0 point) Identify by shadowing the feasible region of the given problem.
- c) (0.5 points) Represent in the graphic the objective function that corresponds to a profit of 8 m.u.
- d) (1,0 point) Based on the previous answers solve the problem.
- e) (1.0 point) Classify the solutions:



f) (1.5 points) Write the dual problem.

g) (1.5 valores) Determine by definition, with the help of the graphic, the shadow-price associated with the third constraint. Verify that the value obtained is accordingly the dual formulated in f) and explain the meaning of this shadow-price in the company context.



| | Z | <i>x</i> ₁ | <i>x</i> ₂ | <i>x</i> ₃ | x_4 | <i>x</i> ₅ | ΤI |
|-----------------------|---|-----------------------|-----------------------|-----------------------|-------|-----------------------|----|
| Z | 1 | 0 | 0 | 0 | -4 | -1 | 6 |
| <i>x</i> ₁ | 0 | 1 | 0 | 0 | 0 | -1/5 | 1 |
| <i>x</i> ₃ | 0 | 0 | 0 | 1 | 2 | 3/5 | 6 |
| <i>x</i> ₂ | 0 | 0 | 1 | 0 | 2 | 3/5 | 4 |
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2. Consider the following simplex tableaux associated with the resolution of an LP problem.

- a) (2.5 points) Determine a new solution performing <u>one iteration</u> of the simplex algorithm starting with the given tableaux.
- b) (0.5 points) Write and classify the solution found.