

components. Management wants to determine how many units of each product to produce so as to maximize profit. For each unit of product 1, 1 unit of frame parts and 2 units of electrical components are required. For each unit of product 2, 3 units of frame parts and 2 units of electrical components are required. The company has 200 units of frame parts and 300 units of electrical components. Each unit of product 1 gives a profit of \$1, and each unit of product 2, up to 60 units, gives a profit of \$2. Any excess over 60 units of product 2 brings no profit, so such an excess has been ruled out.

(a) Formulate a linear programming model for this problem.

D.1 (b) Use the graphical method to solve this model. What is the resulting total profit?

**3.1-9.** The Primo Insurance Company is introducing two new product lines: special risk insurance and mortgages. The expected profit is \$5 per unit on special risk insurance and \$2 per unit on mortgages.

Management wishes to establish sales quotas for the new product lines to maximize total expected profit. The work requirements are as follows:

Department	Work-Hours per Unit		Work-Hours Available
	Special Risk	Mortgage	
Underwriting	3	2	2400
Administration	0	1	800
Claims	2	0	1200

(a) Formulate a linear programming model for this problem.

D.1 (b) Use the graphical method to solve this model.

(c) Verify the exact value of your optimal solution from part (b) by solving algebraically for the simultaneous solution of the relevant two equations.

**3.1-10.** Weenies and Buns is a food processing plant which manufactures hot dogs and hot dog buns. They grind their own flour for the hot dog buns at a maximum rate of 200 pounds per week. Each hot dog bun requires 0.1 pound of flour. They currently have a contract with Pigland, Inc., which specifies that a delivery of 800 pounds of pork product is delivered every Monday. Each hot dog requires  $\frac{1}{4}$  pound of pork product. All the other ingredients in the hot dogs and hot dog buns are in plentiful supply. Finally, the labor force at Weenies and Buns consists of 5 employees working full time (40 hours per week each). Each hot dog requires 3 minutes of labor, and each hot dog bun requires 2 minutes of labor. Each hot dog yields a profit of \$0.80, and each bun yields a profit of \$0.30.

Weenies and Buns would like to know how many hot dogs and how many hot dog buns they should produce each week so as to achieve the highest possible profit.

(a) Formulate a linear programming model for this problem.

D.1 (b) Use the graphical method to solve this model.

**3.1-11.\*** The Omega Manufacturing Company has discontinued the production of a certain unprofitable product line. This act

created considerable excess production capacity. Management considering devoting this excess capacity to one or more of the products; call them products 1, 2, and 3. The available capacity on the machines that might limit output is summarized in the following table:

Machine Type	Available Time (Machine Hours per Week)
Milling machine	500
Lathe	350
Grinder	150

The number of machine hours required for each unit of the respective products is

Productivity coefficient (in machine hours per unit)

Machine Type	Product 1	Product 2	Product 3
Milling machine	9	3	5
Lathe	5	4	0
Grinder	3	0	2

The sales department indicates that the sales potential for products 1 and 2 exceeds the maximum production rate and that the sales potential for product 3 is 20 units per week. The unit profit would be \$50, \$20, and \$25, respectively, on products 1, 2, and 3. The objective is to determine how much of each product Omega should produce to maximize profit.

(a) Formulate a linear programming model for this problem.

c (b) Use a computer to solve this model by the simplex method.

D 3.1-12. Consider the following problem, where the value of  $c_1$  has not yet been ascertained.

$$\text{Maximize } Z = c_1x_1 + x_2,$$

subject to

$$x_1 + x_2 \leq 6$$

$$x_1 + 2x_2 \leq 10$$

and

$$x_1 \geq 0, \quad x_2 \geq 0.$$

Use graphical analysis to determine the optimal solution(s) for  $(x_1, x_2)$  for the various possible values of  $c_1$  ( $-\infty < c_1 < \infty$ ).

D 3.1-13. Consider the following problem, where the value of  $b$  has not yet been ascertained.

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

$$2x_1 + 3x_2 = 12$$

$$2x_1 + x_2 \geq 8$$

and

$$x_1 \geq 0, \quad x_2 \geq 0.$$

D 3.4-7. Consider the following problem, where the value of  $c_1$  has not yet been ascertained.

Maximize  $Z = c_1x_1 + 2x_2,$

subject to

$$4x_1 + x_2 \leq 12$$

$$x_1 - x_2 \geq 2$$

and

$$x_1 \geq 0, \quad x_2 \geq 0.$$

Use graphical analysis to determine the optimal solution(s) for  $(x_1, x_2)$  for the various possible values of  $c_1$ .

D 3.4-8. Consider the following model:

Minimize  $Z = 40x_1 + 50x_2,$

subject to

$$2x_1 + 3x_2 \geq 30$$

$$x_1 + x_2 \geq 12$$

$$2x_1 + x_2 \geq 20$$

and

$$x_1 \geq 0, \quad x_2 \geq 0.$$

- (a) Use the graphical method to solve this model.
- (b) How does the optimal solution change if the objective function is changed to  $Z = 40x_1 + 70x_2$ ? (You may find it helpful to use the Graphical Analysis and Sensitivity Analysis procedure in IOR Tutorial.)
- (c) How does the optimal solution change if the third functional constraint is changed to  $2x_1 + x_2 \geq 15$ ? (You may find it helpful to use the Graphical Analysis and Sensitivity Analysis procedure in IOR Tutorial.)

3.4-9. Ralph Edmund loves steaks and potatoes. Therefore, he has decided to go on a steady diet of only these two foods (plus some liquids and vitamin supplements) for all his meals. Ralph realizes that this isn't the healthiest diet, so he wants to make sure that he eats the right quantities of the two foods to satisfy some key nutritional requirements. He has obtained the nutritional and cost information shown at the top of the next column.

Ralph wishes to determine the number of daily servings (may be fractional) of steak and potatoes that will meet these requirements at a minimum cost.

- (a) Formulate a linear programming model for this problem.
- (b) Use the graphical method to solve this model.
- (c) Use a computer to solve this model by the simplex method.

Ingredient	Grams of Ingredient per Serving		Daily Requirement (Grams)
	Steak	Potatoes	
Carbohydrates	5	15	$\geq 50$
Protein	20	5	$\geq 40$
Fat	15	2	$\leq 60$
Cost per serving	\$4	\$2	

3.4-10. Web Mercantile sells many household products through an online catalog. The company needs substantial warehouse space for storing its goods. Plans now are being made for leasing warehouse storage space over the next 5 months. Just how much space will be required in each of these months is known. However, since these space requirements are quite different, it may be most economical to lease only the amount needed each month on a month-by-month basis. On the other hand, the additional cost for leasing space for additional months is much less than for the first month, so it may be less expensive to lease the maximum amount needed for the entire 5 months. Another option is the intermediate approach of changing the total amount of space leased (by adding a new lease and/or having an old lease expire) at least once but not every month.

The space requirement and the leasing costs for the various leasing periods are as follows:

Month	Required Space (Sq. Ft.)	Leasing Period (Months)	Cost per Sq. Ft. Leased
1	30,000	1	\$ 65
2	20,000	2	\$100
3	40,000	3	\$135
4	10,000	4	\$160
5	50,000	5	\$190

The objective is to minimize the total leasing cost for meeting the space requirements.

- (a) Formulate a linear programming model for this problem.
- (b) Solve this model by the simplex method.

3.4-11. Larry Edison is the director of the Computer Center for Buckley College. He now needs to schedule the staffing of the center. It is open from 8 A.M. until midnight. Larry has monitored the usage of the center at various times of the day, and determined that the following number of computer consultants are required:

Time of Day	Minimum Number of Consultants Required to Be on Duty
8 A.M.–noon	4
Noon–4 P.M.	8
4 P.M.–8 P.M.	10
8 P.M.–midnight	6

Two types of computer consultants can be hired: full-time and part-time. The full-time consultants work for 8 consecutive hours in any of the following shifts: morning (8 A.M.–4 P.M.), afternoon (noon–8 P.M.), and evening (4 P.M.–midnight). Full-time consultants are paid \$40 per hour.

Part-time consultants can be hired to work any of the four shifts listed in the above table. Part-time consultants are paid \$30 per hour.

An additional requirement is that during every time period, there must be at least 2 full-time consultants on duty for every part-time consultant on duty.

Larry would like to determine how many full-time and how many part-time workers should work each shift to meet the above requirements at the minimum possible cost.

- (a) Formulate a linear programming model for this problem.
- (b) Solve this model by the simplex method.

3.4-12.\* The Medequip Company produces precision medical diagnostic equipment at two factories. Three medical centers have placed orders for this month's production output. The table below shows what the cost would be for shipping each unit from each factory to each of these customers. Also shown are the number of units that will be produced at each factory and the number of units ordered by each customer.

From \ To	Unit Shipping Cost			Output
	Customer 1	Customer 2	Customer 3	
Factory 1	\$600	\$800	\$700	400 units
Factory 2	\$400	\$900	\$600	500 units
Order size	300 units	200 units	400 units	

A decision now needs to be made about the shipping plan for how many units to ship from each factory to each customer.

- (a) Formulate a linear programming model for this problem.
- (b) Solve this model by the simplex method.

3.4-13.\* Al Ferris has \$60,000 that he wishes to invest now in order to use the accumulation for purchasing a retirement annuity in 5 years. After consulting with his financial adviser, he has been offered four types of fixed-income investments, which we will label as investments A, B, C, D.

Investments A and B are available at the beginning of each of the next 5 years (call them years 1 to 5). Each dollar invested in A at the beginning of a year returns \$1.40 (a profit of \$0.40) 2 years later (in time for immediate reinvestment). Each dollar invested in B at the beginning of a year returns \$1.70 three years later.

Investments C and D will each be available at one time in the future. Each dollar invested in C at the beginning of year 2 returns \$1.90 at the end of year 5. Each dollar invested in D at the beginning of year 5 returns \$1.30 at the end of year 5.

Al wishes to know which investment plan maximizes the amount of money that can be accumulated by the beginning of year 6.

- (a) All the functional constraints for this problem can be expressed as equality constraints. To do this, let  $A_t$ ,  $B_t$ ,  $C_t$ , and  $D_t$  be the amount invested in investment A, B, C, and D, respectively, at the beginning of year  $t$  for each  $t$  where the investment is available and will mature by the end of year 5. Also let  $R_t$  be the number of available dollars *not* invested at the beginning of year  $t$  (and so available for investment in a later year). Thus, the amount invested at the beginning of year  $t$  plus  $R_t$  must equal the number of dollars available for investment at that time. Write such an equation in terms of the relevant variables above for the beginning of each of the 5 years to obtain the five functional constraints for this problem.
- (b) Formulate a complete linear programming model for this problem.
- (c) Solve this model by the simplex model.

3.4-14. The Metalco Company desires to blend a new alloy of 40 percent tin, 35 percent zinc, and 25 percent lead from several available alloys having the following properties:

Property	Alloy				
	1	2	3	4	5
Percentage of tin	60	25	45	20	50
Percentage of zinc	10	15	45	50	40
Percentage of lead	30	60	10	30	10
Cost (\$/lb)	77	70	88	84	94

The objective is to determine the proportions of these alloys that should be blended to produce the new alloy at a minimum cost.

- (a) Formulate a linear programming model for this problem.
- (b) Solve this model by the ~~simplex method~~ *solver*.

3.4-15\* A cargo plane has three compartments for storing cargo: front, center, and back. These compartments have capacity limits on both *weight* and *space*, as summarized below:

Compartment	Weight Capacity (Tons)	Space Capacity (Cubic Feet)
Front	12	7,000
Center	18	9,000
Back	10	5,000

Furthermore, the weight of the cargo in the respective compartments must be the same proportion of that compartment's weight capacity to maintain the balance of the airplane.

The following four cargoes have been offered for shipment on an upcoming flight as space is available:

Cargo	Weight (Tons)	Volume (Cubic Feet/Ton)	Profit (\$/Ton)
1	20	500	320
2	16	700	400
3	25	600	360
4	13	400	290

Any portion of these cargoes can be accepted. The objective is to determine how much (if any) of each cargo should be accepted and how to distribute each among the compartments to maximize the total profit for the flight.

- (a) Formulate a linear programming model for this problem.  
 (b) Solve this model by the simplex method to find one of its multiple optimal solutions. *Solve*

3.4-16. Oxbridge University maintains a powerful mainframe computer for research use by its faculty, Ph.D. students, and research associates. During all working hours, an operator must be available to operate and maintain the computer, as well as to perform some programming services. Beryl Ingram, the director of the computer facility, oversees the operation.

It is now the beginning of the fall semester, and Beryl is confronted with the problem of assigning different working hours to her operators. Because all the operators are currently enrolled in the university, they are available to work only a limited number of hours each day, as shown in the following table.

Operators	Wage Rate	Maximum Hours of Availability				
		Mon.	Tue.	Wed.	Thurs.	Fri.
K. C.	\$25/hour	6	0	6	0	6
D. H.	\$26/hour	0	6	0	6	0
H. B.	\$24/hour	4	8	4	0	4
S. C.	\$23/hour	5	5	5	0	5
K. S.	\$28/hour	3	0	3	8	0
N. K.	\$30/hour	0	0	0	6	2

There are six operators (four undergraduate students and two graduate students). They all have different wage rates because of differences in their experience with computers and in their programming ability. The above table shows their wage rates, along with the maximum number of hours that each can work each day.

Each operator is guaranteed a certain minimum number of hours per week that will maintain an adequate knowledge of the operation. This level is set arbitrarily at 8 hours per week for the undergraduate students (K. C., D. H., H. B., and S. C.) and 7 hours per week for the graduate students (K. S. and N. K.).

The computer facility is to be open for operation from 8 A.M. to 10 P.M. Monday through Friday with exactly one operator on duty during these hours. On Saturdays and Sundays, the computer is to be operated by other staff.

Because of a tight budget, Beryl has to minimize cost. She wishes to determine the number of hours she should assign to each operator on each day.

- (a) Formulate a linear programming model for this problem.  
 (b) Solve this model by the simplex method.

3.4-17. Joyce and Marvin run a day care for preschoolers. They are trying to decide what to feed the children for lunches. They would like to keep their costs down, but also need to meet the nutritional requirements of the children. They have already decided to go with peanut butter and jelly sandwiches, and some combination of graham crackers, milk, and orange juice. The nutritional content of each food choice and its cost are given in the table below.

Food Item	Calories from Fat	Total Calories	Vitamin C (mg)	Protein (g)	Cost (¢)
Bread (1 slice)	10	70	0	3	5
Peanut butter (1 tbsp)	75	100	0	4	4
Strawberry jelly (1 tbsp)	0	50	3	0	7
Graham cracker (1 cracker)	20	60	0	1	8
Milk (1 cup)	70	150	2	8	15
Juice (1 cup)	0	100	120	1	35

The nutritional requirements are as follows. Each child should receive between 400 and 600 calories. No more than 30 percent of the total calories should come from fat. Each child should consume at least 60 milligrams (mg) of vitamin C and 12 grams (g) of protein. Furthermore, for practical reasons, each child needs exactly 2 slices of bread (to make the sandwich), at least twice as much peanut butter as jelly, and at least 1 cup of liquid (milk and/or juice).

Joyce and Marvin would like to select the food choices for each child which minimize cost while meeting the above requirements.

- (a) Formulate a linear programming model for this problem.  
 (b) Solve this model by the simplex method.

3.5-1. Read the referenced article that fully describes the OR study summarized in the application vignette presented in Sec. 3.5. Briefly describe how linear programming was applied in this study. Then list the various financial and nonfinancial benefits that resulted from this study

3.5-2.\* You are given the following data for a linear programming problem where the objective is to maximize the profit from allocating three resources to two nonnegative activities.