

المادة: بحوث عمليات Ch1

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Chapter one

An introduction to Linear programming

1-Definition of Linear Programming

Linear programming is a simple technique ,it used for problems associated with **optimization**. We optimize a scenario based upon a number of constraints which govern that scenario. In business, we can use it to maximize profit or minimize costs based upon the resources available to any company

2- Applications of linear programming

Applications of linear programming are every where around you. You use linear programming at personal and professional fronts. You are using linear programming when you are driving from home to work and want to take the shortest route. Or when you have a project delivery you make strategies to make your team work efficiently for on time delivery. In business, we can use it to maximize profit or minimize costs based upon the resources available to any company. It can be implemented on manufacturing, transportation of commodities, allocation of resources etc.

3-Importance of linear programming

There are many benefits of linear programming for business

1. Solve the business problems

With linear programming we can easily solve business problem. It is very benefited for increase the profit or decrease the cost of business.

2. Easy work of manager under limitations and condition :-

Linear programming solve problem under different limitations and conditions , so it is easy for manager to work under limitations and conditions . It helps manager to decide in different limitations.

3. Use in solving staffing problems:-

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With linear programming , we can calculate the number of staff needed in hospitals ,mines , hotels and other type of business.

4. Helpful in profit planning :-

Today linear programming is using for good profit planning.

5. Select best advertising media

With linear programming we can select best advertising media among a numbers of media.

6. solve the diet problems :-

With linear programming you can solve the diet problems with minimum cost. It is very useful for hospitals .There are different elements like vitamins, proteins, carbohydrates etc. You can select best quantity of them with minimum cost.

4 –formulation of the linear programming model

The formula of the linear programming model component are:-

- **Decision Variables:** The decision variables are the variables which will decide my output. They represent my ultimate solution. To solve any problem, we first need to identify the decision variables..
- **Objective Function:** It is defined as the objective of making decisions.
- **Constraints:** The constraints are the restrictions or limitations on the decision variables. They usually limit the value of the decision variables..
- **Non-negativity restriction:** For all linear programs, the decision variables should always take non-negative values. Which means the values for decision variables should be greater than or equal

3- TERMINOLOGY USED IN LINEAR PROGRAMMING PROBLEM

1. Components of LP Problem: Every LPP is composed of a. Decision Variable, b. Objective Function, c. Constraints.

2. Optimization: Linear Programming attempts to either maximize or minimize the values of the objective function.

3. Profit or Cost Coefficient: The coefficient of the variable in the objective function express the rate at which the value of the objective function increases or decreases by including in the solution one unit of each of the decision variable

4. Constraints: The maximization (or minimization) is performed subject to a set of constraints. Therefore LP can be defined as a constrained optimization problem. They reflect the limitations of the resources.

5. Input-Output coefficients: The coefficient of constraint variables are called the Input/output Coefficients. They indicate the rate at which a given resource is utilized or depleted. They appear on the left side of the constraints.

6. Capacities: The capacities or availability of the various resources are given on the right hand side of the constraints

The mathematical expiration the LP model

The general LP Model can be expressed in mathematical terms as shown below:

Let O_{ij} = Input-Output Coefficient

C_j = Cost (Profit) Coefficient

b_i = Capacities (Right Hand Side)

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X_j → Decision Variables

Find a vector $(x_1, x_2, x_3, \dots, x_n)$ that minimize or maximize a linear objective function $F(x)$

where $F(x) = c_1x_1 + c_2x_2 + \dots + c_nx_n$

subject to linear constraints

$$a_1x_1 + a_2x_2 + \dots + a_nx_n \leq b_1$$

$$a_1x_1 + a_2x_2 + \dots - a_nx_n \leq b_2$$

.....

$$a_m1x_1 + a_m2x_2 + \dots + a_mnx_n \leq b_m$$

and non-negativity constraints

$$x_1 \geq 0, x_2 \geq 0, \dots, x_n \geq 0$$

EXAMPLE 1 (PRODUCTION ALLOCATION PROBLEM)

A firm produces three products. These products are processed on three different machines. The time required to manufacture one unit of each of the three products and the daily capacity of the three machines are given in the table below:

Machine	Time per unit (Minutes)			Machine Capacity (minutes/day)
	Product 1	Product 2	Product 3	
M ₁	2	3	2	440
M ₂	4	-	1	470
M ₃	1	5	-	430

It is required to determine the daily number of units to be manufactured for each product. The profit per unit for product 1, 2 and 3 is Rs.= 4, Rs.= 3 and Rs.=.6 respectively. It is assumed that all the amounts produced are consumed in the market. Formulate the mathematical (L.P.) model that will maximize the daily profit. Formulation of Linear Programming Model

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Solution :-

There will be three constraints. One for machine minutes availability.

Then Decision variables

X1 = Number of units of A manufactured per daily

X2 = Number of units of B manufactured per daily.

X3 = Number of units of B manufactured per daily

The objective function :

$$\text{Max } Z = 4x_1 + 3x_2 + 6x_3$$

Subjective Constraints:

$$2x_1 + 3x_2 + 2x_3 \leq 440$$

$$4x_1 + 0x_2 + 3x_3 \leq 470$$

$$2x_1 + 5x_2 + 0x_3 \leq 430$$

Non negativity $x_1, x_2, x_3 > 0$

EXAMPLE 2 :

A factory manufactures two products A and B. To manufacture one unit of A, 1.5 machine hours and 2.5 labour hours are required. To manufacture product B, 2.5 machine hours and 1.5 labour hours are required. In a month, 300 machine hours and 240 labour hours are available. Profit per unit for A is Rs. 50 and for B is Rs. 40. Formulate as LPP

Solution:

Products	Resource/unit	
	Machine	Labour
A	1.5	2.5
B	2.5	1.5
Availability	300 hrs	240 hrs

Solution:

There will be two constraints. One for machine hours availability and for labor hours availability. Decision variables

X1 = Number of units of A manufactured per month

X2 = Number of units of B manufactured per month.

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The objective function :

$$\text{Max } Z = 50 x_1 + 40 x_2$$

Subjective Constraints:

For machine hours

$$1.5x_1 + 2.5x_2 \leq 300$$

For labor hours

$$2.5x_1 + 1.5x_2 \leq 240$$

Non negativity $x_1, x_2 \geq 0$

EXAMPLE: 3

A company produces three products A, B, C. For manufacturing three raw materials P, Q and R are used. Profit per unit

A - Rs. 5, B - Rs. 3, C - Rs. 4

Resource requirements/unit			
Raw Material Product	P	Q	R
A	-	20	50
B	20	30	-
C	30	20	40

Maximum raw material availability:

P - 80 units,

Q - 100 units;

R - 150 units. Formulate LP?

Decision variables:

x_1 = Number of units of A

x_2 = Number of units of B

x_3 = Number of units of C

Objective Function

Since Profit per unit is given, objective function is maximization

$$\text{Max } Z = 5x_1 + 3x_2 + 4x_3$$

Constraints:

$$\text{For P: } 0x_1 + 20x_2 + 30x_3 \leq 80$$

$$\text{For Q: } 20x_1 + 30x_2 + 20x_3 \leq 100$$

$$\text{For R: } 50x_1 + 0x_2 + 40x_3 \leq 150$$

(for P, Q, R is not required) $x_1, x_2, x_3 \geq 0$

Chapter two

Linear programming solution

1- Graphical methods

Introduction:-

There are two methods available to find optimal solution to a Linear Programming Problem. One is graphical method and the other is simplex method. Graphical method can be used only for a two variables problem i.e. a problem which involves two decision variables. The two axes of the graph (X & Y axis) represent the two decision variables X_1 & X_2 .

In the previous section, we have looked at some models called linear programming models. In each case, the model had a function called an objective function, which was to be maximized or minimized while satisfying several conditions or constraints.

If there are only two variables, one can use a graphical method of solution. Let us begin with the set of constraints and consider them as a system of inequalities. The solution of this system of inequalities is a set of points, S . Each point of the set S is called a feasible solution. The objective function can be evaluated for different feasible solutions and the maximum or minimum values obtained.

Graph (Linear): A linear graph consists of a number of nodes or junction points, each joined to some or all of the others by arcs or lines.

3.2 STEPS FOR SOLVING GENERAL GRAPHICAL PROBLEM

The various steps for solving Graphical problems are as follows

- Formulate the problem into mathematical form by
 - Specifying the decision variables
 - Identifying the objective function
 - Writing the constraint equations
- Plot the constraint equation on a graph
- Identify the area of feasible solution
- Locate the corner points of the feasible region
- Plot the objective function
- Choose the points where objective functions have optimal values

SOLVED EXAMPLES OF GRAPHICAL PROBLEM

Example (1)

Maximize $Z = 4x + 5y$

Subject to:

$$2x + 5y \leq 25$$

$$6x + 5y \leq 45$$

$$x \geq 0, y \geq 0$$

Solution:-

To solve the above linear programming model using the graphical method, we shall turn each constraints inequality to equation and set each variable equal to zero (0) to obtain two (2) coordinate points for each equation (i.e. using double intercept form). Having obtained all the coordinate points, we shall determine the range of our variables which enables us to know the appropriate scale to use for our graph. Thereafter, we shall draw the graph and join all the coordinate points with required straight line.

$$2x + 5y = 25 \quad [\text{Constraint 1}]$$

When $x = 0$, $y = 5$ and when $y = 0$, $x = 12.5$.

$$6x + 5y = 45 \quad [\text{Constraint 2}]$$

When $x = 0$, $y = 9$ and

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when: $y = 0, x = 7.5$.
 Minimum value of x is $x = 0$.
 Maximum value of x is $x = 12.5$.
 Range of x is $0 \leq x \leq 12.5$.
 Minimum value of y is $y = 0$.
 Maximum value of y is $y = 9$.

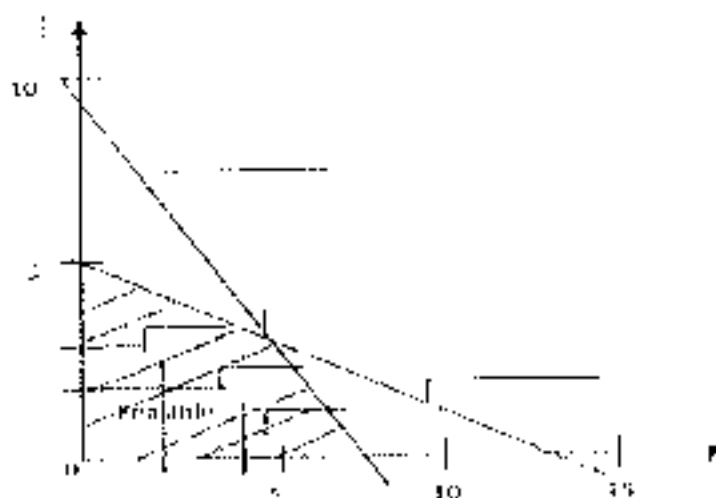


Fig.3.1

The constraints give a set of feasible solutions as graphed above. To solve the linear programming problem, we must now find the feasible solution that makes the objective function as large as possible. Some possible solutions are listed below:

	The point	Max $z = 4x + 5y$
A	(0,0)	$Z_A = 0$
B	(0,5)	$Z_B = 0*4 + 5*5 = 25$
C	(5,3)	$Z_C = 5*4 + 3*5 = 35$: is the optimal sol
D	(7.5,0)	$Z_D = 7.5*4 + 0*5 = 30$

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It turns out that (5,3) provide the maximum value: $4(5) + 5(3) = 20 + 15 = 35$.

Hence, maximum profit at point (5,3) and it is the objective functions which have optimal value.

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 Minimum value of x is $x = 0$.
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 Range of x is $0 \leq x \leq 12.5$.
 Minimum value of y is $y = 0$.
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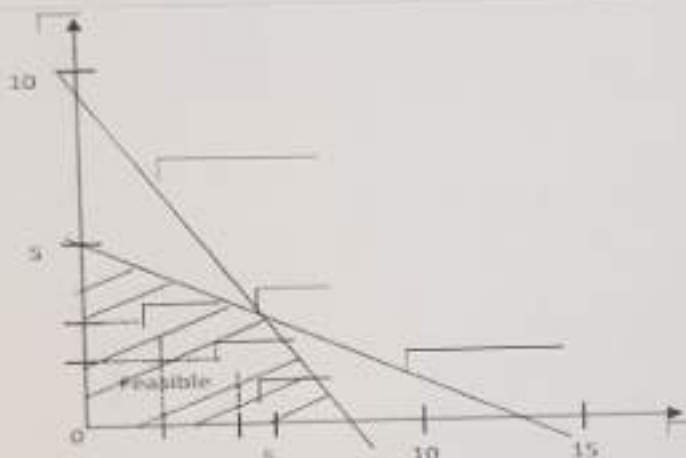


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D	(7.5,0)	$Z_D = 7.5*4 + 0*5 = 30$

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It turns out that (5,3) provide the maximum value: $4(5) + 5(3) = 20 + 15 = 35$.

Hence, maximum profit at point (5,3) and it is the objective functions which have optimal value.

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4 Technique

To illustrate this method we see the follow example:

$$\text{Minimize } Z = 3x_1 + 8x_2 + x_3$$

s. to

$$6x_1 + 2x_2 + 6x_3 \geq 6$$

$$4x_1 + 4x_2 = 12$$

$$2x_1 - 2x_2 \leq 2$$

$$x_1, x_2, x_3 \geq 0$$

Sol

When put this example at standard form add S_2 to constraints which less than or equal (\leq).

② - S_1 to greater than or equal (\geq)

③ Add R_1, R_2 Artificial Variables to the constraint which (\geq) or ($=$),

which must be zero.

4 - Penalize R_1 and R_2 in the objective function by assigning them very large positive coefficient in objective function. Let $M > 0$ be

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2nd-Iteration

BV	Z	x_1	x_2	s_1	s_2	s_3	s_4	RHS
Z	1	0	0	$\frac{1}{3}$	$\frac{4}{3}$	0	0	$\frac{38}{3}$
x_2	0	0	1	$\frac{2}{3}$	$-\frac{1}{3}$	0	0	$\frac{4}{3}$
x_1	0	1	0	$-\frac{1}{3}$	$\frac{2}{3}$	0	0	$\frac{10}{3}$
s_3	0	0	0	-1	1	1	0	3
s_4	0	0	0	$-\frac{2}{3}$	$\frac{1}{3}$	0	1	$\frac{2}{3}$

Note

If all value of θ are non negative
the solution is stop

The Optimal solution gives as

BV RHS

$$\underline{Z} = \frac{38}{3}$$

$$x_2 = \frac{4}{3}$$

$$x_1 = \frac{10}{3}$$

$$s_3 = 3$$

$$s_4 = \frac{2}{3}$$

Non basic

$$s_1 = 0, s_2 = 0$$

Checking

$$Z = 3x_1 + 2x_2$$

$$\frac{38}{3} = 3\left(\frac{10}{3}\right) + 2\left(\frac{4}{3}\right)$$

$$\frac{38}{3} = \frac{38}{3}$$

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$$Z: 1 \quad -3 \quad -2 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0$$

$$-I-3 \text{ (Col } \frac{1}{2} \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad 4)$$

$$1 \quad 0 \quad -\frac{1}{2} \quad 0 \quad \frac{3}{2} \quad 0 \quad 0 \quad 12$$

$$S_1: 0 \quad 1 \quad 2 \quad 1 \quad 0 \quad 0 \quad 0 \quad 6$$

$$-I \text{ (Col } \frac{1}{2} \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad 4)$$

$$S_1: 0 \quad 0 \quad \frac{3}{2} \quad 1 \quad -\frac{1}{2} \quad 0 \quad 0 \quad 2$$

$$S_3: 0 \quad -1 \quad 1 \quad 0 \quad 0 \quad 1 \quad 0 \quad 1$$

$$-IE \text{ (Col } 1 \quad \frac{1}{2} \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad 4)$$

$$0 \quad 0 \quad \frac{3}{2} \quad 0 \quad \frac{1}{2} \quad 1 \quad 0 \quad 5$$

EV

First-iteration

BV	ZZ	x_1	x_2	S_1	S_2	S_3	S_4	RHS	Ratio
Z	1	0	$-\frac{1}{2}$	0	$\frac{3}{2}$	0	0	12	x
IPR $\rightarrow S_1$	0	0	$\frac{3}{2}$	1	$-\frac{1}{2}$	0	0	2	$2/\frac{3}{2} = \frac{4}{3}$ min
x_1	0	1	$\frac{1}{2}$	0	$\frac{1}{2}$	0	0	4	$\frac{4}{\frac{1}{2}} = 8$
S_3	0	0	$\frac{3}{2}$	0	$\frac{1}{2}$	1	0	5	$5/\frac{3}{2} = 5$
S_4	0	0	1	0	0	1	2	2	2

By using the same above steps
can find the following table:

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Simplex

BV	Z	x_1	x_2	s_1	s_2	s_3	s_4	RHS	
Z	1	-3	-2	0	0	0	0	0	
s_1	0	1	2	1	0	0	0	6	$6/1 =$
NPR s_2	0	(2)	1	0	1	0	0	8	$8/2 =$
s_3	0	-1	1	0	0	1	0	1	X
s_4	0	0	1	0	0	0	1	2	X

Pivot Element

Step 3: Entering variable (EV)

min most -ve coefficient in Z row
 $\min \{-3, -2\} = -3$

Step 4: Leaving variable (L.V)

Ratio = $\frac{RHS}{+ve \text{ pivot column coefficient}}$

$\min \left\{ \frac{6}{1}, \frac{8}{2} \right\} = \{6, 4\} = 4$

$\therefore EV = x_1, L.V = s_2$

Step 5

① New pivot row = $\frac{\text{old pivot row}}{\text{pivot element}}$
 (W.P.R)

$$x_1 \text{ New} = \frac{s_2}{2} = \frac{0}{2}, \frac{2}{2}, \frac{1}{2}, \frac{0}{2}, \frac{1}{2}, \frac{0}{2}, \frac{0}{2}, \frac{8}{2}$$

$$x_1 = 0 \quad 1 \quad \frac{1}{2} \quad 0 \quad \frac{1}{2} \quad 0 \quad 0 \quad 4$$

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

s. to

$$x_1 + 2x_2 \leq 6$$

$$2x_1 + x_2 \leq 8$$

$$-x_1 + x_2 \leq 1$$

$$x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

Sol

Step 1 put the system in the standard form

$$Z - 3x_1 - 2x_2 = 0$$

$$x_1 + 2x_2 + S_1 = 6$$

$$2x_1 + x_2 + S_2 = 8$$

$$-x_1 + x_2 + S_3 = 1$$

$$x_2 + S_4 = 2$$

$$x_1, x_2, x_3, S_1, S_2, S_3 \text{ and } S_4 \geq 0$$

where $S_1, S_2, S_3 \geq 0$ slack variables

Step 2

The initial simplex table

Basis variable (BV), which have coefficient

(-) in equation of (s.f) in one equation

which written in initial simplex table

$$\text{New Pivot Row (NPR)} = \frac{\text{Old Pivot Row}}{\text{Pivot Element}}$$

$$x_1 = \frac{S_1 \text{ Row}}{8} = 1 \quad 0 \quad 0 \quad \frac{8}{25} \quad \frac{7}{16} \times \frac{8}{25} \quad \frac{-16}{25} \quad \frac{78}{25}$$

In same way can find the following table

BV	Z	x_1	x_2	x_3	S_1	S_2	S_3	RHS
Z	1	0	0	0	$-\frac{9}{25}$	$-\frac{18}{25}$	$-\frac{7}{25}$	$-\frac{314}{25}$
x_1	0	1	0	0	$\frac{8}{25}$	$\frac{11}{50}$	$-\frac{16}{25}$	$\frac{78}{25}$
x_2	0							$\frac{114}{25}$
x_3	0							$\frac{11}{10}$

Note

If all values of Z are not positive the solution are stopped.

The optimal solution gives as:

BV RHS

Z = $-\frac{314}{25}$

$x_1 = \frac{78}{25}$

$x_2 = \frac{114}{25}$

$x_3 = \frac{11}{10}$

Non basic

$S_1 = 0$

$S_2 = 0$

$S_3 = 0$

checking

$$Z = \frac{78}{25} - 3\left(\frac{114}{25}\right) - 2\left(\frac{11}{10}\right)$$

$$-\frac{314}{25} = -\frac{314}{25}$$

2n-iteration

EV (5)

BV	Z	x_1	x_2	x_3	s_1	s_2	s_3	RHS	Ratio
					0	-3/4	0	-9	X
Z	1	1/2	0	2	0	1/4	0	10	10/2 = 5
s_1	0	5/2	0	2	1	1/4	0	3	X
x_2	0	-1/2	1	0	0	1/4	0	1	1/8
s_3	0	-5/2	0	8	0	-3/4	1	1	1/8

New pivot Row = $\frac{\text{old pivot Row}}{\text{pivot Element}}$

$$x_3 \text{ New} = \frac{s_3 \text{ Row}}{8} = \frac{-5}{16} \quad 0 \quad 1 \quad 0 \quad \frac{-3}{32} \quad 1 \quad \frac{1}{8}$$

$$\begin{aligned} \text{old Z} &: 1 \quad \frac{1}{2} \quad 0 \quad 2 \quad 0 \quad \frac{-3}{4} \quad 0 \quad -9 \\ &- 2 \left[\frac{-5}{16} \quad 0 \quad 1 \quad 0 \quad \frac{-3}{32} \quad 1 \quad \frac{1}{8} \right] \\ &= \frac{-5}{8} \quad 0 \quad -2 \quad 0 \quad \frac{-3}{16} \quad 2 \quad \frac{1}{4} \end{aligned}$$

$$\text{New Z Row} : \frac{13}{8} \quad 0 \quad 0 \quad 1 \quad \frac{7}{16} \quad -2 \quad \frac{39}{4}$$

$$\text{New } s_1 \text{ Row} : \frac{25}{8} \quad 0 \quad 0 \quad 1 \quad \frac{7}{16} \quad -2 \quad \frac{39}{4}$$

Third-iteration

EV

BV	Z	x_1	x_2	x_3	s_1	s_2	s_3	RHS	Ratio
Z	1	13/8	0	0	0	-9/16	-2	-37/4	
s_1	0	25/8	0	0	1	7/16	-2	39/4	←
x_2	0	-1/2	1	0	0	1/4	0	3	
x_3	0	-5/16	0	1	0	-3/32	1	1/8	

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Step 5:

$$\textcircled{1} \text{ New pivot Row} = \frac{\text{Old Pivot Row}}{\text{Pivot Element}} \text{ (NPR)}$$

$$x_2 \text{ New} = \frac{S_2 \text{ Row}}{4} = \begin{array}{cccccccc} 0 & -2 & 4 & 0 & 0 & 1 & 0 & 12 \\ 4 & 4 & 4 & 4 & 4 & 4 & 4 & 4 \end{array}$$

$$x_2 = \begin{array}{cccccccc} 0 & -\frac{1}{2} & 1 & 0 & 0 & \frac{1}{4} & 0 & 3 \end{array}$$

First iteration

BV	Z	x_1	x_2	x_3	s_1	s_2	s_3	RHS	Ratio
Z	1	$\frac{1}{2}$	0	2	0	$-\frac{3}{4}$	0	-9	
s_1	0	$\frac{5}{2}$	0	2	1	$\frac{1}{4}$	0	10	
x_2	0	$-\frac{1}{2}$	1	0	0	$\frac{1}{4}$	0	3	←
s_3	0	$-\frac{5}{2}$	0	8	0	$-\frac{3}{4}$	1	1	

$$\textcircled{2} \text{ New Row} = \text{old Row} - [\text{pivot column coefficient} \times \text{NPR}]$$

$$\text{Old Z: } \begin{array}{cccccccc} 1 & -1 & 3 & 2 & 0 & 0 & 0 & 0 \end{array}$$

$$- [3 \times \begin{array}{cccccccc} 0 & -\frac{1}{2} & 1 & 0 & 0 & \frac{1}{4} & 0 & 3 \end{array}]$$

$$\text{New Z: } \begin{array}{cccccccc} 1 & \frac{1}{2} & 0 & 2 & 0 & -\frac{3}{4} & 0 & -9 \end{array}$$

Note

① Initial $\frac{BV}{Z}$ $\frac{RHS}{0}$

min first $\frac{Z}{Z}$ -9 min row

② initial $\frac{BV}{Z}$ $\frac{RHS}{0}$ max

max $\frac{Z}{Z}$ > 10

(3)

Step 2 The initial simplex table
Basic variable (BV), which have
coefficient \oplus in equation of (s.f)
in one equation which written in (L.H.S)
in initial simplex table

BV	Z	x_1	x_2	x_3	s_1	s_2	s_3	RHS	Ratio
Z	1	-1	3	2	0	0	0	0	
s_1	0	3	-1	2	1	0	0	7	∞
s_2	0	-2	4	0	0	1	0	12	$\frac{12}{4} = 3$ min
s_3	0	4	3	8	0	0	1	10	$\frac{10}{3} = 3.33$

pivot Element

Step 3: Entering variable (E.V)

Min most +ve coefficient in Z row

$$\max \{-1, 3, 2\} = 3$$

Step 4: Leaving variable (L.V)

$$\text{Ratio} = \frac{\text{RHS}}{\text{+ve pivot column coefficient}}$$

$$\bullet \text{ min} = \left\{ \frac{7}{3}, \frac{12}{4}, \frac{10}{3} \right\} = \left\{ \frac{7}{3}, 3, 3.33 \right\} = 3$$

$$\text{E.V} = x_2, \quad \text{L.V} = s_2$$

(2)

Example

Solve the following LP model of

$$\text{Min } Z = x_1 - 3x_2 - 2x_3$$

s. to

$$3x_1 - x_2 + 2x_3 \leq 7$$

$$-2x_1 + 4x_2 \leq 12$$

$$-4x_1 + 3x_2 + 8x_3 \leq 10$$

$$x_1, x_2, x_3 \geq 0$$

Solution

Step 1 put the system in the standard form

$$Z - x_1 + 3x_2 + 2x_3 = 0$$

$$3x_1 - x_2 + 2x_3 + s_1 = 7$$

$$-2x_1 + 4x_2 + s_2 = 12$$

$$-4x_1 + 3x_2 + 8x_3 + s_3 = 10$$

$$x_1, x_2, x_3, s_1, s_2 \text{ and } s_3 \geq 0$$

Where $s_1, s_2, s_3 \geq 0$ slack variables

Note

$$\text{if } -3x_1 + 6x_2 - 2x_3 \geq -17$$

Then

$$-1 [-3x_1 + 6x_2 - 2x_3 \geq -17]$$

$$\therefore 3x_1 - 6x_2 + 2x_3 \leq 17$$

CH 2

(1)

2. Simplex Method

When using this method we must

see the following steps:-

Step 1: Construct the standard form

Step 2: Construct the initial simplex table

Step 3: Selected an Entering Variable (EV)
from the following as

Max	most -ve coefficient in Z row
Min	most +ve " " " " "

Step 4: Select Leaving Variable (LV)

LV is a basic variable with minimum Ratio.

$$\text{Ratio} = \frac{\text{RHS}}{+V \text{ pivot column coefficient}}$$

Step 5: Calculate new table

$$\text{New ~~Pivot~~ Pivot Row} = \frac{\text{old pivot Row}}{\text{pivot element}}$$

$$\text{New Row} = \text{old Row} - [\text{pivot column} \times \text{new pivot Row}]$$

طريقة فوجل التقريبية (VAM) Vogel's Approximation method

وتسمى ايضاً طريقة الكلفة الفرصية Opportunity Cost method

حيث يتم استخدام هذه الطريقة في حالات حساب
الفروقات بين اقل كلفتين في المصنوف والعمدة
نلاحظ ان الطريقة بالخوارزمية الحل التالية:

- 1- تنظيم مصفوفة او جدول وتجهيزها مساعداً
فصية لحساب الكلفة الفرصية للمصنوف والعمدة
- 2- حواذفة المصفوفة او الجدول الى اى اقل
بينهم ان يكون اجمالي الطلب (الاحتياج) مساوياً
اجمالي الطاقعة التجهيزية، فاذا لم يكن كذلك يجب اخفاة
صف او عمود وهي
- 3- استخراج الكلفة الفرصية (الفرد) بين اذني كلفتين
في كل صف وكل عامود. مع الاخذ بعدم الاهتمام بالصف
او العمود الوهمي
- 4- اختيار اقل الكلفة الفرصية في المصنوف والعمدة
- 5- امام اقل فرد، اختيار الخلية التي تحمل اقل تكلفة
ثم اتباع طلبات الخلية من الطاقعة المتوفرة
- 6- القضاء العامود او الصف الذي يساوي الطلب او التجهيز
هي
- 7- تكرار الخطوات السابقة.

EX Solve the Transportation problem by using the Vogel's approximation method

التوزيع	A	B	C	D	Supply
①	6	4	13	12	500
②	11	10	4	6	700
③	4	12	9	10	800
Demand	500	200	900	600	2000 2200

التوفير $500 + 700 + 800 = 2000 + \boxed{200}$

التطلب $500 + 200 + 900 + 600 = 2200$

التوزيع	A	B	C	D	Supply	الكلية الذاتية الدرجتي
①	6	4 200	13	12	500 300	②
②	11	10	4	6	700	②
③	4	12	9	10	800	⑤
④	0	0	0	0	200	-
Demand	500	200 0	900	600	2200 200	
	②	⑥ ↑	⑤	④		

الكلية
الذاتية
الدرجتي

*

لين

التوزيع المكان	A	C	D	Supply
①	6 300	13	12	300
②	11	4	6	700
③	4	9	10	800
④	0	0	0	200
Demand	500	900	600	

الطلب
المكان

⑥
②
⑤
-

الألوان
المتعددة

لين

⑤ ④

كل صيغة
مختلفة

كل صيغة
مختلفة

التوزيع المكان	A	B	D	Supply
②	11	4	6	700
③	4 200	9	10	800 600
④	0	0	0	200
Demand	200	900	600	

②
⑤
-

⑦ ⑤ ④

كل صيغة
مختلفة

لين

التوزيع المكان	C	D	Supply
②	4 700 _x	6 x	700
③	9	10 600	600
④	0 200	0	200
Demand	900 200	600	

② -
① ①
- -

⑤ ④
⑨ ⑩

كل صيغة
مختلفة

$$TC = (4 \times 200) + (6 \times 300) + (4 \times 200) + (4 \times 700) + (10 \times 600) + (0 \times 200)$$

$$= \boxed{\quad}$$

Solve the following transportation problem by using The Vogel's approximation

مركز التوزيع / المصدر	A	B	C	D	Supply
M ₁	20	22	17	4	120
M ₂	24	37	9	7	70
M ₃	32	37	20	15	50
Demand	60	40	30	110	240

تمثل (A, B, C, D) مراكز التوزيع
المصادر (M₁, M₂, M₃)
التوزيعات
المستويق

- لاحظ ان مجموع عاقدات الطاقه التجهيزية (supply) = 240
- وان مجموع هيف الطاقه الاستهلاكية (Demand) = 240

لا تحتاج اعادة عاقد او هيف وهي المتوازنة الصيغ
تتبع مباشرة خطوات طريقة فوجل التقرسية
وهي ايجاد الفرق بين اقلتين في كل (هيف وعاقد)
ومن ثم تحديد أفضل تكلفة لأكبر كلفه ترصية موجودة

الترصية

مركز التوزيع / المصدر	A	B	C	D	Supply	كلفه ترصية
M ₁	20	22	17	4	120	13
M ₂	24	37	9	7	70	2
M ₃	32	37	20	15	50	5
Demand	60	40	30	110	240	

الترصية
4 15 8 3

يتم اختياره كلفه ترصية (15) حسب خطوات فوجل المحددة أعلاه
تتم تحديد أفضل كلفه في العاقد وهي [22]
وبالتالي يلفن العاقد [B]

	A	C	D	Supply
M ₁	20	17	4	80
M ₂	24	9	7	70
M ₃	32	20	15	50
Demand	60	30	110	200

كلمة فرضية
تالية

كرد العرف
بين اجزاء الكلف
في كل صنف وعامود

تعدد الكلفة
فرضية بين كل

صنف وعامود

وهي (13) وهي ثم كرد اجزاء كلفة في الصنف (13) وهي (4)

يكون
تصغير
المجموع
M₁

تالية
تالية

	A	C	D	Supply
M ₂	24	9	7	70
M ₃	32	20	15	50
Demand	60	30	30	120

كلمة فرضية
تالية

تالية
ان العاود
C (11) كلف

اجزاء كلفة
تعدد اجزاء كلفة
وهي (9)

تالية العاود C

كلمة فرضية
تالية

	A	D	Supply
M ₂	24	7	40
M ₃	32	15	50
Demand	60	30	90

تالية
ان الصنف

M₂, M₃
الكلمة فرضية
اجزاء كلفة

مع فاهم تالية

تالية (7)

تالية (24)
وهي فاهم الكلفة (32)

وبالتالي...

	A	Supply
M ₂	10	40
M ₃	50	50
Demand	60	90

$$TC = 22 \times 40 + 4 \times 80 + 9 \times 30 + 7 \times 30 + 24 \times 10 + 32 \times 50 = 3520$$

Ex 3 using transportation problem by using The Vogel Approximation Method.

مركز التوزيع / المصنع	A	B	C	Supply
M1	1	2	6	8
M2	2	4	5	12
M3	3	1	4	8
Demand	10	10	10	30

(M1, M2, M3) المصنعون
 (A, B, C) المراكز المستهدفة
 28 = 8 + 12 + 8
 30 = 10 + 10 + 10

كيفية موازنة مركز التوزيع مع مركز التصنيع
 $8 + 12 + 8 = 28 + 2 = 30$
 $10 + 10 + 10 = 30$

بموجب ان توازن بينهما وذلك باضافة صيف و صفر بمقدار 2

	A	B	C	Supply	كلفه صيف اوله
M1	1	2	6	8	①
M2	2	4	5	12	②
M3	3	1	4	8	② ←
M4	0	0	0	2	-
Demand	10	2	10		

كلفه صيف اخره
 ① ① ①

نلاحظ ان الصيف M2, M3 هو الكلفه الصيفه ② اي صيفان
 صيف اوله كلفه ① اي في الصيف M3



	A	B	C	Supply
M ₁	1	2	6	8
M ₂	2	4	5	12
M ₃	0	0	0	2
Demand	10	2	10	22

كلية رصبة
 ① ② ①

اختار الحامود B
 عدد الكلم 2

	A	C	Supply
M ₁	1	6	6
M ₂	2	5	12
M ₃	0	0	2
Demand	4	10	20

كلية رصبة
 ⑤ ③
 اختار اكيكله فرصة ⑤
 في الصف M₁ و M₂
 اختار اقل مكانه بالص
 ونفس ①

	A	C	Supply
M ₂	2	5	12
M ₃	0	0	2
Demand	4	10	14

كلية رصبة
 ③ ⑤
 اختار الكلية الرصبة
 ⑤ في الحامود C
 لانه اقل مكانه بالص
 اي لا عتسب

	A	Supply
M ₂	2	2
M ₃	0	2
Demand	4	4

(الكلية رصبة)
 $T.C = 1 \times 8 + 2 \times 2 + 1 \times 6$
 $+ 5 \times 10 + 2 \times 2 + 2 \times 0$
 $= 72$