Course Code: Math-401C
Full Marks: 40

## Course Title: Operations Research

## The figures in the margin indicate full marks

## Notations and symbols have their usual meaning

## Answer any five from the following questions. $8 \times 5=40$

1. A manufacturer produces two types of products $P_{1}$ and $P_{2}$. Each $P_{1}$ product requires 4 hours of grinding and 2 hours of polishing, whereas each $P_{2}$ product requires 2 hours of grinding and 5 hours of polishing. The manufacture has 2 grinders and 3 polishers. Each grinder works for 40 hours a week, and each polisher works for 60 hours a week. Profit on $P_{1}$ product is Rs. 3 and on $P_{2}$ product is Rs. 4. Whatever is produced in a week is sold in the market.
a) Write down the LPP to maximize the profit of the firm.
b) Find optimal solution of the above LPP using simplex method.
2. a) Convert the following LPP (primal) into its dual form
$\operatorname{Max} z=3 x_{1}+4 x_{2}$
Subject to the constraints:
$2 x_{1}+6 x_{2} \leq 16$
$5 x_{1}+2 x_{2} \geq 20$
$\& x_{1}, x_{2} \geq 0$.
b) Solve the dual problem so obtained using dual simplex method.
$2+6=8$
3. The optimal solution (table) for the following LPP:

Maximize $z=3 x_{1}+2 x_{2}$
Subject to the constraints:
$x_{1}+x_{2} \leq 4$
$x_{1}-x_{2} \leq 2$
and $x_{1}, x_{2} \geq 0$
is given below

| $c_{j}$ |  |  | 3 | 2 | 0 | 0 | $\operatorname{Min}\left\{\frac{X_{B}}{x_{i}}, x_{i}>0\right\}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| BV | $C_{B}$ | $X_{B}$ | $x_{1}$ | $x_{2}$ | $s_{1}$ | $S_{2}$ |  |
| $x_{2}$ | 2 | 1 | 0 | 1 | $\frac{1}{2}$ | $-\frac{1}{2}$ |  |
| $x_{1}$ | 3 | 3 | 1 | 0 | $\frac{1}{2}$ | $\frac{1}{2}$ |  |
| $\left(\sum C_{B_{i}} x_{i}\right)=z_{j}$ |  |  | 3 | 2 | $\frac{5}{2}$ | $\frac{1}{2}$ |  |
| $c_{j}-z_{j}$ |  |  | 0 | 0 | $-\frac{5}{2}$ | $-\frac{1}{2}$ |  |

a) Using sensitivity analysis, find how much $c_{1}$ can be increased such that the optimality of the feasible solution is not disturbed?
b) Discuss the effect on the optimal solution for the change in the availability of resources from
$\left[\begin{array}{ll}4 & 2\end{array}\right]^{T}$ to $\left[\begin{array}{cc}9 & 6\end{array}\right]^{T}$.

$$
4+4
$$

4. a) Solve the travelling salesman problem with the following data:

$$
\begin{aligned}
& C_{12}=15, C_{13}=20, C_{14}=10, \\
& C_{21}=15, C_{23}=35, C_{24}=15, \\
& C_{31}=20, C_{32}=35, C_{34}=32, \\
& C_{41}=10, C_{42}=15, C_{43}=32,
\end{aligned}
$$

where $C_{i j}$ is the cost of travelling from city ' $i$ ' to ' $j$ '.
b) A manufacturing factory has 5 machines and 5 jobs to be performed. The time that each machine takes to perform each job is given in the following effectiveness matrix:

|  | $J_{1}$ | $J_{2}$ | $J_{3}$ | $J_{4}$ | $J_{5}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $M_{1}$ | 40 | 35 | 25 | 20 | 15 |
| $M_{2}$ | 16 | 26 | 48 | 50 | 24 |
| $M_{3}$ | 22 | 12 | 32 | 15 | 17 |
| $M_{4}$ | 16 | 18 | 12 | 15 | 36 |
| $M_{5}$ | 45 | 20 | 36 | 24 | 18 |

Find the optimal job assignment and the optimal cost for completing all jobs.

$$
4+4=8
$$

5. Using Gomory's mixed integer method, solve the following LPP:
$\operatorname{Max} z=x_{1}+x_{2}$
subject to the constraints:
$2 x_{1}+5 x_{2} \leq 16$
$6 x_{1}+5 x_{2} \leq 30$
$x_{2} \geq 0$ and $x_{1}$ is a non-negative integer.
6. Four jobs $J_{1}, J_{2}, J_{3}$ and $J_{4}$ are to be processed on each of the 4 machines $\mathrm{A}, \mathrm{B}, \mathrm{C}, \mathrm{D}$ in the order $A B C D$. The processing times (in hours) are given as

| Machine | $\boldsymbol{J}_{\mathbf{1}}$ | $\boldsymbol{J}_{\mathbf{2}}$ | $\boldsymbol{J}_{\mathbf{3}}$ | $\boldsymbol{J}_{\mathbf{4}}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\boldsymbol{A}$ | 11 | 13 | 9 | 16 |
| $\boldsymbol{B}$ | 4 | 3 | 5 | 2 |
| $\boldsymbol{C}$ | 6 | 7 | 5 | 8 |
| $\boldsymbol{D}$ | 15 | 8 | 13 | 9 |

(a) Convert the above $n$-jobs and $m$-machines problem into $n$-jobs and 2-machines problem and find the optimal job sequence.
(b) Find the total minimum elapsed time. Also find the idle time for each machine.

$$
4+4=8
$$

7. Consider the following table summarizing the details of a project:

| Activity | $\boldsymbol{t}_{\boldsymbol{o}}$ | $\boldsymbol{t}_{\boldsymbol{m}}$ | $\boldsymbol{t}_{\boldsymbol{p}}$ |
| :---: | :---: | :---: | :---: |
| $1-2$ | 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 |  | 15 |

(a) Find the expected duration and variation of each activity and construct the project network diagram.
(b) Find the critical path and expected project completion time. Also find the probability of completing the project on or before 20 weeks.
$4+4=8$
8. (a) What is inventory? Discuss the classification of inventories.
(b) Consider that a textile mill buys its raw material from a vendor. The annual demand of the raw material is 9000 units. The ordering cost is Rs. 100 per order and the carrying cost is $20 \%$ of the purchase price per unit per month, where the purchase price per unit is Rs. 1. Find the followings:
(i) Optimal lot size (EOQ).
(ii) Total cost.
(iii) No. of orders per year.
(iv) Time difference between consecutive two orders.

$$
(2+2)+4=8
$$

