



ED-618

M.A./M.Sc. 3rd Semester
Examination, March-April 2021

MATHEMATICS

Optional - A

Paper - IV

Operations Research - I

Time : Three Hours] [*Maximum Marks* : 80
[*Minimum Pass Marks* : 16

Note : Answer any **two** parts from each question. All questions carry equal marks.

Unit-I

1. (a) Use Simplex method to solve the following linear programming problem :

$$\text{Maximize } z = 6x_1 + 8x_2$$

$$\text{Subject to : } 5x_1 + 10x_2 \leq 60$$

$$4x_1 + 4x_2 \leq 40$$

$$x_1, x_2 \geq 0$$

DRG_193_(7)

(Turn Over)

(2)

- (b) Solve the following linear programming problem using the result of its dual :

$$\text{Minimize } z = 24x_1 + 30x_2$$

$$\text{Subject to : } 2x_1 + 3x_2 \geq 10$$

$$4x_1 + 9x_2 \geq 15$$

$$6x_1 + 6x_2 \geq 20$$

$$x_1, x_2 \geq 0$$

- (c) Consider the following linear programming problem :

$$\text{Maximize } z = 10x_1 + 15x_2 + 20x_3$$

$$\text{Subject to : } 2x_1 + 4x_2 + 6x_3 \leq 24$$

$$3x_1 + 9x_2 + 6x_3 \leq 30$$

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

and check whether the optimality is affected, if the profit coefficients are changed from (10, 15, 20) to (7, 14, 15). If so, find the revised optimum solution.

Unit-II

2. (a) Solve the following linear programming problem using big-M method :

DRG_193_(7)

(Continued)

(3)

Minimize $z = 2x_1 + 3x_2$

Subject to : $x_1 + x_2 \geq 6$

$$7x_1 + x_2 \geq 14$$

$$x_1, x_2 \geq 0$$

(b) Solve the following linear programming problem using dual simplex method :

Minimize $z = 2x_1 + 4x_2$

Subject to : $2x_1 + x_2 \geq 4$

$$x_1 + 2x_2 \geq 3$$

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

$$x_1, x_2 \geq 0$$

(c) Find the Dual of the Primal :

Maximize $z = x_1 + 5x_2 + 3x_3$

Subject to : $x_1 + 2x_2 + x_3 = 3$

$$2x_1 - x_2 = 4$$

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

(4)

Unit-III

3. (a) Consider the following parametric linear programming problem :

$$\text{Maximize } z = (10 - 2t)x_1 + (5 - 3t)x_2$$

$$\text{Subject to : } 8x_1 + 2x_2 \leq 48$$

$$2x_1 + 4x_2 \leq 24$$

$$x_1, x_2 \geq 0$$

and t is a non-negative parameter. Perform parametric analysis with respect to the objective function coefficients and identify the ranges of t over which the optimality is unaffected.

- (b) Write a short note on interior point algorithm.

- (c) Carry out two iterations of Karmarkar's algorithm for the following problem :

$$\text{Minimize } z = x_1 - 2x_2$$

$$\text{Subject to : } x_1 - 2x_2 + x_3 = 0$$

$$x_1 + x_2 + x_3 = 1$$

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

(5)

Unit-IV

4. (a) Discuss the similarities and dissimilarities between Transportation and Assignment problem.
- (b) Use Vogel's approximation method to solve the following transportation problem :

		Destination				Supply
		1	2	3	4	
Source	1	3	1	7	4	300
	2	2	6	5	9	400
	3	8	3	3	2	500
Demand		250	350	400	200	

- (c) Write steps of Hungarian method for solving Assignment problem.

Unit-V

5. (a) Write steps of PRIM algorithm for finding the Minimum Spanning Tree problem.
- (b) A project is composed of 7 activities whose time estimates are listed in the

(6)

table below. Activities are identified by their beginning (i) and ending (j) node numbers :

Activity ($i-j$)	Estimate 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

- (i) Draw the project network.
- (ii) Find the expected duration and variance for each activity. What is the expected project length?

(7)

(c) Consider the following data of the project :

Activity	Predecessor (s)	Duration (weeks)		
		t_o	t_m	t_p
<i>A</i>	–	3	5	8
<i>B</i>	–	6	7	9
<i>C</i>	–	4	5	9
<i>D</i>	<i>A</i>	3	5	8
<i>E</i>	<i>B</i>	4	6	9
<i>F</i>	<i>A</i>	5	8	11
<i>G</i>	<i>C, D</i>	3	6	9
<i>H</i>	<i>C, D, E</i>	1	2	9

(i) Construct the project network.

(ii) Find critical path and expected completion time.