Solution manual for Introduction to Management Science Quantitative Approaches to Decision Making 14th Edition Anderson 1111823618 9781111823610

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Chapter 2 An Introduction to Linear Programming

Learning Objectives

- 1. Obtain an overview of the kinds of problems linear programming has been used to solve.
- 2. Learn how to develop linear programming models for simple problems.
- 3. Be able to identify the special features of a model that make it a linear programming model.
- 4. Learn how to solve two variable linear programming models by the graphical solution procedure.
- 5. Understand the importance of extreme points in obtaining the optimal solution.
- 6. Know the use and interpretation of slack and surplus variables.
- 7. Be able to interpret the computer solution of a linear programming problem.
- 8. Understand how alternative optimal solutions, infeasibility and unboundedness can occur in linear programming problems.
- 9. Understand the following terms:

problem formulation constraint function objective function solution optimal solution nonnegativity constraints mathematical model linear program linear functions feasible region slack variable standard form redundant constraint extreme point surplus variable alternative optimal solutions infeasibility unbounded feasible solution

2 - 1

Solutions:

1. a, b, and e, are acceptable linear programming

relationships. c is not acceptable because of $2B^2$

d is not acceptable because of $3\sqrt{}$

A f is not acceptable because of 1AB

c, d, and f could not be found in a linear programming model because they have the above nonlinear terms.

2. а.















c.















From (1), A = 6 - 2(15/7) = 6 - 30/7 = 12/7

Chapter 2







c. There are four extreme points: (0,0), (4,0), (3,1,5), and (0,3).





b. The extreme points are (5, 1) and (2, 4).

c.





14. a. Let
$$F =$$
 number of tons of fuel additive $S =$ number of tons of solvent base

Max	40F	+	30S	
s.t.	2/5F	+	1/ S	200 Material 1
			2 1/ S	5 Material 2
	³ / F 5	+	3/ ⁵ S 10	21 Material 3
F	, S 0			





c. Material 2: 4 tons are used, 1 ton is unused.

d. No redundant constraints.





- b. Similar to part (a): the same feasible region with a different objective function. The optimal solution occurs at (708, 0) with a profit of z = 20(708) + 9(0) = 14,160.
- c. The sewing constraint is redundant. Such a change would not change the optimal solution to the original problem.
- a. A variety of objective functions with a slope greater than -4/10 (slope of I & P line) will make extreme point (0, 540) the optimal solution. For example, one possibility is 3S + 9D.
 - b. Optimal Solution is S = 0 and D = 540.

C.				
_	Department	Hours Used	Max. Available	Slack
	Cutting and Dyeing	1(540) = 540	630	. 90
	Sewing	$^{5}/_{6}(540) = 450$	600	150
	Finishing	$^{2}/_{3}(540) = 360$	708	348
17.	Inspection and Packaging	$^{1/4}(540) = 135$	135	0
	Max5A + 2B s.t.	+ 0S1 + 0S2	+ 0S3	
	1A - 2B 2A + 3B 6A - 1B	+ 1S1 + 1S2	= 420 = 610 + 1S3 = 125	
18. a.		A, B, S1, S2, S3	0	
	Max 4A + s.t.	1B + 0S1 + 0S2	+ 083	
	10A + 3 3A+2 2A+2	2B + 1S 1 B + 1S2 B	= 30 = 12 + 1S3 = 10	
		A, B, S1, S2, S3	0	



c.
$$S1 = 0$$
, $S2 = 0$, $S3 = 4/7$

19. a.

Max
s.t.

$$3A + 4B + 0S1 + 0S2 + 0S3$$

 $-1A + 2B + 1S1 = 8 (1)$
 $1A + 2B + 1S2 = 12 (2)$
 $2A + 1B + 1S3 = 16 (3)$

A, B, S1, S2, S3 0





c. S1=8+A-2B=8+20/3-16/3=28/3

S2=12-A-2B =12-20/3-16/3 =0

20. a.

Max3A + 2B

s.t.

A +	В	- S1				=	4
3A +	4B		+ S2			=	24
А				- S3		=	2
Α-	В				- S4	=	0
		A, B, S	51, S2	, S 3 , S	54 0		

c. S1 = (3.43 + 3.43) - 4 = 2.86 S2 = 24 - [3(3.43) + 4(3.43)] = 0 S3 = 3.43 - 2 = 1.43S4 = 0 - (3.43 - 3.43) = 0

Chapter 2

c. Optimal solution occurs at the intersection of constraints 1 and 2. For

constraint 2, B=10+A

Substituting for B in constraint 1 we obtain

5A + 5(10 + A) = 400 5A+50+5A = 400 10A = 350A = 35

B=10+A=10+35=45

Optimal solution is A = 35, B = 45

d. Because the optimal solution occurs at the intersection of constraints 1 and 2, these are binding constraints.

e. Constraint 3 is the nonbinding constraint. At the optimal solution 1A + 3B = 1(35) + 3(45) = 170. Because 170 exceeds the right-hand side value of 90 by 80 units, there is a surplus of 80 associated with this constraint.

Extreme point 3 generates the highest profit.

- c. Optimal solution is A = 1400, C = 600
- d. The optimal solution occurs at the intersection of the cutting and dyeing constraint and the inspection and packaging constraint. Therefore these two constraints are the binding constraints.
- e. New optimal solution is A = 800, C =

 $1200 \operatorname{Profit} = 4(800) + 5(1200) = 9200$

c. The binding constraints are the manufacturing time and the assembly and testing time.

24. a. Let R = number of units of regular model. C = number of units of catcher's model.

Max 5R + 8C
s.t.
$$1R + 3/2 C$$
 900 Cutting and sewing
 $1/2 R + 1/3 C$ 300 Finishing
 $1/8 R + 1/4 C$ 100 Packing and Shipping
R,C 0

b.

Max	0.06 B	+	0.10 S		
s.t.					
	В			0.3	Bond fund minimum
	0.06 B	+	0.10 S	0.075	Minimum return
	В	+	S =	1	Percentage requirement

Optimal solution: B = 0.3, S = 0.7 Value b.

of optimal solution is 0.088 or 8.8%

27. Let I = Internet fund investment in thousands B = Blue Chip fund investment in thousands

4B

Max 0.12I + 0.09B s.t. 1I + 1B 1I

6l +

I,B 0

50	Available investment funds
35	Maximum investment in the internet fund
240	Maximum risk for a moderate investor

b. The third constraint for the aggressive investor becomes

6I + 4B 320

This constraint is redundant; the available funds and the maximum Internet fund investment constraints define the feasible region. The optimal solution is:

Internet fund	\$35,000
Blue Chip fund	\$15,000
Annual return	\$ 5,550

The aggressive investor places as much funds as possible in the high return but high risk Internet fund.

c. The third constraint for the conservative investor becomes

6I + 4B 160

This constraint becomes a binding constraint. The optimal solution is

Internet fund	\$ 0
Blue Chip fund	\$40,000
Annual return	\$ 3,600

The slack for constraint 1 is \$10,000. This indicates that investing all \$50,000 in the Blue Chip fund is still too risky for the conservative investor. \$40,000 can be invested in the Blue Chip fund. The remaining \$10,000 could be invested in low-risk bonds or certificates of deposit.

a. Let W = number of jars of Western Foods Salsa produced M
 = number of jars of Mexico City Salsa produced

Max	1W	+	1.25M		
s.t.					
	5W		7M	4480	Whole tomatoes
	3W	+	1M	2080	Tomato sauce
	2W	+	2M	1600	Tomato paste
	W,M	0			

Note: units for constraints are ounces

b. Optimal solution: W = 560, M = 240

Value of optimal solution is 860

29. a. Let B = proportion of Buffalo's time used to produce component 1 D = proportion of Dayton's time used to produce component 1

	Maximum Daily Production			
	Component 1	Component 2		
Buffalo	2000	1000		
Dayton	600	1400		

Number of units of component 1 produced: 2000B + 600D

Number of units of component 2 produced: 1000(1 - B) + 600(1 - D)

For assembly of the ignition systems, the number of units of component 1 produced must equal the number of units of component 2 produced.

Therefore,

2000B + 600D = 1000(1 - B) + 1400(1 - D) 2000B + 600D = 1000 - 1000B + 1400 - 1400D 3000B + 2000D = 2400

Note: Because every ignition system uses 1 unit of component 1 and 1 unit of component 2, we can maximize the number of electronic ignition systems produced by maximizing the number of units of subassembly 1 produced.

Max 2000B + 600D

In addition, B 1 and D 1.

The linear programming model is:

The graphical solution is shown below.

Optimal Solution: B = .8, D = 0

Optimal Production Plan

Buffalo - Component 1	.8(2000) = 1600
Buffalo - Component 2	.2(1000) = 200
Dayton - Component 1	0(600) = 0
Dayton - Component 2	1(1400) = 1400

Total units of electronic ignition system = 1600 per day.

c. There are four extreme points: (375,400); (1000,400);(625,1000); (375,1000)

d. Optimal solution is E = 625, C = 1000 Total return = \$27,375

31.

Objective Function Value = 13

	Objective	Surplus	Surplus	Slack
Extreme Points	Function Value	Demand	Total Production	Processing Time
(A = 250, B = 100)	800	125	—	—
(A = 125, B = 225)	925	—	—	125
(A = 125, B = 350)	1300	_	125	_

Optimal Solution: A = 3, B = 1, value = 5

b.

(1)	3 + 4(1) = 7	Slack = 21 - 7 = 14
(2)	2(3) + 1 = 7	Surplus = $7 - 7 = 0$
(3)	3(3) + 1.5 = 10.5	Slack = 21 - 10.5 = 10.5
(4)	-2(3) + 6(1) = 0	Surplus = 0 - 0 = 0

c.

35. a.

<u>~</u> .															
	Min s.t.	6A	+	4B	-	F	0S1	+	-	0S2	+	083			
		2A	+	1B		-	S1						=	12	
		1A	+	1B				-	-	S2			=	10	1
				1B							+	S3	=	4	
							Α, Β,	S1,	S	2, S3		0			
b.	The optim	nal solu	ution i	s A =	6, B	=	= 4.								

- c. S1=4,S2=0,S3=0.
- 36. a. Let T = number of training programs on teaming P = number of training programs on problem solving

Max s.t.	10,000T	+	8,000P		
	Т			8	Minimum Teaming
			Р	10	Minimum Problem Solving
	Т	+	Р	25	Minimum Total
	3 T	+	2 P	84	Days Available
	T,P	0			

b.

- c. There are four extreme points: (15,10); (21.33,10); (8,30); (8,17)
- d. The minimum cost solution is T = 8, P = 17 Total cost = \$216,000

37.

	Regular	Zesty	
Mild	80%	60%	8100
Extra Sharp	20%	40%	3000

Let R = number of containers of Regular Z = number of containers of Zesty

Each container holds 12/16 or 0.75 pounds of cheese

Pounds of mild cheese used = 0.80 (0.75) R + 0.60 (0.75) Z= 0.60 R + 0.45 Z

Pounds of extra sharp cheese used = 0.20(0.75) R + 0.40(0.75) Z= 0.15 R + 0.30 Z

	Cost of Chees	e = = = =	Cost of mild + Cost of extra sharp 1.20 (0.60 R + 0.45 Z) + 1.40 (0.15 R + 0.30 Z) 0.72 R +0.54Z +0.21R+0.42Z 0.93 R + 0.96 Z					
	Packaging Cos	st =	0.20 R	+0.20	Z			
	Total Cost	=	(0.93 1.13 R	(0.93 R + 0.96 Z) + (0.20 R + 0.20 Z) 1.13 R + 1.16 Z				
	Revenue	=	1.95 R	1.95 R +2.20Z				
	Profit Contribu	ition	= Rev = (1. = 0.8	= Revenue - Total Cost = (1.95 R + 2.20 Z) - (1.13 R + 1.16 Z) = 0.82 R + 1.04 Z				
	Max s.t.	0.82	2 R	+	1.04 Z			
		0.60 0.15	D R 5 R R,Z0	+ +	0.45 Z 0.30 Z	8100 3000	Mild Extra Sharp	
	Optimal Solution	n: R	= 9600,	, Z = 52	200, profit = 0.82(§	9600) + 1.0	04(5200) = \$13,280	
38. a.	Let S = yard P = ya	ds of rds c	the stan of the p	dard gra rofess	ade material per fra ional grade mate	ame erial per f	rame	
	Min 7.50S	+	9.00P					
	0.10S 0.06S S S,P	+ + + 0	0.30P 0.12P P	= 3	6 carbon fiber (at 3 kevlar (no more 0 total (30 yards	least 20% than 10% s)	o of 30 yards) o of 30 yards)	

The optimal solution is S = 15, P = 15

- d. Optimal solution does not change: S = 15 and P = 15. However, the value of the optimal solution is reduced to 7.50(15) + 8(15) = \$232.50.
- e. At \$7.40 per yard, the optimal solution is S = 10, P = 20. The value of the optimal solution is reduced to 7.50(10) + 7.40(20) = \$223.00. A lower price for the professional grade will not change the S = 10, P = 20 solution because of the requirement for the maximum percentage of kevlar (10%).
- 39. a. Let S = number of units purchased in the stock fundM = number of units purchased in the money market fund

Min	8S	+	3M	
s.t.				
	50S	+	100M	1,200,000 Funds available
	5S	+	4M	60,000 Annual income
			Μ	3,000 Minimum units in money market
		S,	M, 0	

Optimal Solution: S = 4000, M = 10000, value = 62000

- b. Annual income = 5(4000) + 4(10000) = 60,000
- c. Invest everything in the stock fund.

40. Let P1 = gallons of product 1

P2 = gallons of product 2

Optimal Solution: P1 = 30, P2 = 25 Cost = \$55

41. a. Let R = number of gallons of regular gasoline produced P = number of gallons of premium gasoline produced

Max s.t.	0.30R		+	0.50P		
	0.30R		+	0.60P	18,000	Grade A crude oil available
	1R		+	1P	50,000	Production capacity
				1P	20,000	Demand for premium
	R,	Ρ	0			

Gallons of Regular Gasoline

Optimal Solution: 40,000 gallons of regular gasoline 10,000 gallons of premium gasoline Total profit contribution = \$17,000

c.

	Value of Slack	
Constraint	Variable	Interpretation
1	0	All available grade A crude oil is used
2	0	Total production capacity is used
3	10,000Prer	nium gasoline production is 10,000 gallons less than the maximum demand

d. Grade A crude oil and production capacity are the binding constraints.

42.

43.

44. a.

b. New optimal solution is A = 0, B = 3, value = 6.

45. a.

- b. Feasible region is unbounded.
- c. Optimal Solution: A = 3, B = 0, z = 3.
- d. An unbounded feasible region does not imply the problem is unbounded. This will only be the case when it is unbounded in the direction of improvement for the objective function.
- 46. Let N = number of sq. ft. for national brands G = number of sq. ft. for generic brands

Problem Constraints:

Ν	+	G	200	Space available
Ν			120	National brands
		G	20	Generic

- a. Optimal solution is extreme point 2; 180 sq. ft. for the national brand and 20 sq. ft. for the generic brand.
- b. Alternative optimal solutions. Any point on the line segment joining extreme point 2 and extreme point 3 is optimal.
- c. Optimal solution is extreme point 3; 120 sq. ft. for the national brand and 80 sq. ft. for the generic brand.

Alternative optimal solutions exist at extreme points (A = 125, B = 225) and (A = 250, B = 100).

Cost = 3(125) + 3(225) = 1050Cost = 3(250) + 3(100) = 1050

or

The solution (A = 250, B = 100) uses all available processing time. However, the solution (A = 125, B = 225) uses only 2(125) + 1(225) = 475 hours.

Thus, (A = 125, B = 225) provides 600 - 475 = 125 hours of slack processing time which may be used for other products.

48.

- Possible Actions:
- i. Reduce total production to A = 125, B = 350 on 475 gallons.
- ii. Make solution A = 125, B = 375 which would require 2(125) + 1(375) = 625 hours of processing time. This would involve 25 hours of overtime or extra processing time.
- iii. Reduce minimum A production to 100, making A = 100, B = 400 the desired solution.
- 49. a. LetP = number of full-time equivalent pharmacists T = number of full-time equivalent physicians

The model and the optimal solution are shown below:

```
MIN 40P+10T
S.T.
1) P+T >=250
2) 2P-T>=0
3) P>=90
```

Optimal Objective Value 5200.00000

Variable	Value	Reduced Cost
Р	90.00000	0.00000
Т	160.00000	0.00000

Constraint	Slack/Surplus	Dual Value
1	0.00000	10.00000
2	20.00000	0.00000
3	0.00000	30.00000

The optimal solution requires 90 full-time equivalent pharmacists and 160 full-time equivalent technicians. The total cost is \$5200 per hour.

b.

	Current Levels	Attrition	Optimal Values	New Hires Required
Pharmacists	85	10	90	15
Technicians	175	30	160	15

The payroll cost using the current levels of 85 pharmacists and 175 technicians is 40(85) + 10(175) = \$5150 per hour.

The payroll cost using the optimal solution in part (a) is \$5200 per hour.

Thus, the payroll cost will go up by \$50

50. LetM = number of Mount Everest Parkas R = number of Rocky Mountain Parkas

Max	100M	+	150R	
s.t.				
	30M	+	20R	7200 Cutting time
	45M	+	15R	7200 Sewing time
	0.8M	-	0.2R	0 % requirement

Note: Students often have difficulty formulating constraints such as the % requirement constraint. We encourage our students to proceed in a systematic step-by-step fashion when formulating these types of constraints. For example:

M must be at least 20% of total production M 0.2 (total production) M 0.2 (M + R) M 0.2M + 0.2R 0.8M - 0.2R 0

The optimal solution is M = 65.45 and R = 261.82; the value of this solution is z = 100(65.45) + 150(261.82) = \$45,818. If we think of this situation as an on-going continuous production process, the fractional values simply represent partially completed products. If this is not the case, we can approximate the optimal solution by rounding down; this yields the solution M = 65 and R = 261 with a corresponding profit of \$45,650.

51. LetC = number sent to current customers N = number sent to new customers

Note:

Number of current customers that test drive = .25 C

Number of new customers that test drive = .20 N

Number sold = .12(.25C)+.20(.20N)= .03C + .04NMax .03C + .04N s.t. .25 C 30,000 Current Min .20 N 10,000 New Min .25 C .40 N 0 Current vs. New _ 4 C + 6 N 1,200,000 Budget C, N, 0

53. a. LetR = time allocated to regular customer service N = time allocated to new customer service

Max s.t.	1.2R	+	Ν	
	R	+	Ν	80
	25R	+	8N	800
	-0.6R	+	Ν	0

R,N, 0

b.

Optimal Objective Value 90.00000

Variable	Value	Reduced Cost
R	50.00000	0.00000
N	30.00000	0.00000

Constraint	Slack/Surplus	Dual Value
1	0.00000	1.12500
2	690.00000	0.00000
3	0.00000	-0.12500

Optimal solution: R = 50, N = 30, value = 90

HTS should allocate 50 hours to service for regular customers and 30 hours to calling on new customers.

54. a. Let M1 = number of hours spent on the M-100 machine M2 = number of hours spent on the M-200 machine

Total Cost 6(40)M1 + 6(50)M2 + 50M1 + 75M2 = 290M1 + 375M2

Total Revenue

25(18)M1 + 40(18)M2 = 450M1 + 720M2

Profit Contribution

(450 - 290)M1 + (720 - 375)M2 = 160M1 + 345M2

b.

N	Max s.t.	160 M 1	+	345M 2		
-		M1			15	M-100 maximum
				M2	10	M-200 maximum
		M1			5	M-100 minimum
				M2	5	M-200 minimum
		40 M 1	+	50 M2	1000	Raw material available
		M1, M20				
		Optimal Objective V 5450.00000		e Value		
		Variable		Value	Redu	ced Cost
		M1		12.50000		0.00000
		M2		10.00000	145.00000	
		Constraint		Slack/Surplus	Dua	l Value
	1		2,50000	0.0000		
2		0.00000	1	45.00000		
		3		7.50000		0.00000
		4		5.00000		0.00000
		5		0.00000		4.00000

The optimal decision is to schedule 12.5 hours on the M-100 and 10 hours on the M-200.

55. Mr. Krtick's solution cannot be optimal. Every department has unused hours, so there are no binding constraints. With unused hours in every department, clearly some more product can be made.

56. No, it is not possible that the problem is now infeasible. Note that the original problem was feasible (it had an optimal solution). Every solution that was feasible is still feasible when we change the constraint to less-than-or-equal-to, since the new constraint is satisfied at equality (as well as inequality). In summary, we have relaxed the constraint so that the previous solutions are feasible (and possibly more satisfying the constraint as strict inequality).

57. Yes, it is possible that the modified problem is infeasible. To see this, consider a redundant greaterthan-or-equal to constraint as shown below. Constraints 2,3, and 4 form the feasible region and constraint 1 is redundant. Change constraint 1 to less-than-or-equal-to and the modified problem is infeasible. Original Problem:

Modified Problem:

58. It makes no sense to add this constraint. The objective of the problem is to minimize the number of products needed so that everyone's top three choices are included. There are only two possible outcomes relative to the boss' new constraint. First, suppose the minimum number of products is ≤ 15 , then there was no need for the new constraint. Second, suppose the minimum number is > 15. Then the new constraint makes the problem infeasible.