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SIXTH SEMESTER B.Sc. DEGREE EXAMINATION, MARCH/APRIL 2015

(U.G.-CCSS)

Elective Course-Mathematics

MM 6B 13 (E02)—LINEAR PROGRAMMING AND GAME THEORY

(2010 Admission onwards)

Time: Three Hours

Maximum: 30 Weightage

Section A

Answer all questions.
Each question carries weight 1/4.

- 1. Give the canonical form of a maximization LPP.
- 2. Is "Maximize $z = 2x_1 + 3x_2$

$$\begin{array}{ll} \text{subject to} & x_1+x_2=5\\ & 5x_1-2x_2\geq 3\\ & x_1,x_2\geq 0 \end{array}$$

in the standard form.

- 3. State True or False: The singleton set is convex.
- 4. What is the maximum number of basic solutions in a system of 'm' linear non-homogenous equations with 'n' variables?
- 5. Define a surplus variable.
- 6. State the optimality criterion for a basic feasible solution of a Linear Programming Problem.
- 7. If the primal problem has an unbounded objective function, then the dual has no feasible solution—True or False?
- 8. Define "penalty" in Cham's method.
- 9. What is the maximum number of basic variables in a balanced Transportation problem with 'm' rows and 'n' columns?
- 10. Consider a 4×4 Transportation Problem. Does the set of cells $\{(1,1),(1,2),(3,2),(3,4),(4,4),(4,1)\}$ form a loop in it.
- 11. State True or False: An Assignment Problem is a special types of Transportation Problem.
- 12. A non-degenerate basic feasible solution of a Transportation Problem with 'm' rows and 'n' columns has how many zeros.

 $(12 \times \frac{1}{4} = 3 \text{ weightage})$

Section B

Answer all questions.

Each question carries weight 1.

13. Reduce to the standard form:

Minimize
$$z = x_1 + x_2$$

subject to $2x_1 - x_2 \le 4$
 $3x_1 + 5x_2 \ge 10$
 $x_1 \ge 0, x_2 \ge 0$.

- 14. Define a hyperplane in the Euclidean plane.
- 15. State a necessary and sufficient condition for a set S to be convex in \mathbb{E}^n .
- 16. State the Fundamental Theorem of linear programming.
- 17. Find the dual of

subject to
$$2x_1 + 3x_2 + 5x_3 \ge 2$$

 $3x_1 + x_2 + 7x_3 = 3$
 $x_1 + 4x_2 + 6x_3 \le 5$
 $x_1, x_2 \ge 0, x_3$ unrestricted.

Minimize $z = 2x_1 + 3x_2 + 4x_3$

- 18. Name the method used to solve an LPP when surplus variables arise. Also define 'penalty'.
- 19. Give the matrix notation of a transportation problem.
- 20. Find an initial basic feasible solution by NWCR:

D_1	D_2	D_3	D_4	Supply
11	13	17	14	250
16	18	14	10	300
21	24	13	10	400
200	225	275	250	
	11 16 21	11 13 16 18 21 24	11 13 17 16 18 14 21 24 13	11 13 17 14 16 18 14 10 21 24 13 10

21. Show that a balanced Transportation problem possesses a finite feasible solution and an optic solution always.

 $(9 \times 1 = 9 \text{ weights})$

Section C

Answer any five questions. Each question carries weight 2.

22. Solve graphically:

Maximize
$$z = x_1 + x_2$$

subject to
$$2x_1 + 3x_2 \le 6$$

 $x_1 - x_2 \le 1$

$$x_1, x_2 \ge 0.$$

- 23. Show that the set of all feasible solutions of a system of equations A $_x$ = b is a closed convex set.
- 24. Solve by simplex method:

Maximize
$$z = x_1 + 5x_2$$

subject to
$$x_1 + 10x_2 \le 20$$

 $x_1 \le 2$

$$x_1, x_2 \ge 0.$$

25. Solve

Maximize
$$z=3x_1+2x_2+3x_3$$

subject to
$$2x_1 + x_2 + x_3 \le 2$$

 $3x_1 + 4x_2 + 2x_3 \ge 8$

$$x_1, x_2, x_3 \ge 0.$$

- 26. Show that the dual of the dual is the primal itself.
- 27. Find an initial basic feasible solution by VAM:

	D_1	D_2	D_3	Supply
01	3	5	7	150
O_2	6	4	10	200
O ₃	8	10	3	100
Demand	100	300	50	

28. Solve the following AP to minimize cost:

	I	II	III	IV	V
A	9	8	7	6	4
В	5	7	5	6	8
C	8	7	6	3	5
D	8	5	· 4	9	3
E	6	7	6	8	5

 $(5 \times 2 = 10 \text{ weighta})$

Section C

Answer any two questions. Each question carries weight 4.

29. Formulate as an LPP and solve: Two types of cloth X and Y are made by a company. Each has go through processes A and B. Time in hours per unit and total time available are

	X	Y	Total hours
Process A	 3	4	24
Process B	9	4	36

Profit per unit of X and Y are Rs. 5 and Rs. 6 respectively how many units of X and Y should produced to maximize profit?

30. Use Principle of Duality to solve:

Maximize $z = 3x_1 + 2x_2$

subject to
$$x_1 + x_2 \ge 1$$

 $x_1 + x_2 \le 7$
 $x_1 + 2x_2 \le 10$
 $x_2 \le 3$
 $x_1, x_2, x_3, x_4 \ge 0$.

31. Solve the following minimization Transportation Problem:

	D ₁	D_2	D_3	Supply		
O ₁	2	7	4	5		
O_2	. 3	3	1	8		
03	5	4	7	7		
O_4	1	6	2	14		
Demand	7	9	18			