

Optimization Methods for Civil Engineering
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Lecture - 06
Solution of Linear Problem using Excel Solver

Hello student, welcome back. So, in the last class we have solved several linear problems using simplex method, I hope now you are familiar with simplex method and you can handle a problem, a linear problem using simplex method.

So, today's class I will solve two new problems and initially I will formulate the problem, and then one problem I will solve using simplex method. And, another problem I will show you graphically and how you can find out the optimal solution of the problem. And, then I will solve these two Problems using Excel Solver.

So, I will basically show you how you can apply excel solver for solving a linear problem.

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Linear Problem (LP) Example 5

A manufacturer produces, A, B, C, and D, by using two types of machines (lathes and milling machines). The time required on the two machines to manufacture one unit of each of the four products, the profit per unit products and the total time available on the two types of machines per day are given below.

Machine	Time required per unit (min) for product				Available time (min)
	A	B	C	D	
Lathe machine	7	10	4	9	1200
Milling machine	3	40	1	1	800
Profit per unit	45	100	30	50	

Find the number of units to be manufactured of each product per day for maximizing profit.

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So, let us see the first problem. So, I can say it is example 5. So, we have solve up to example 4, in the last class, so this is example 5. The problem is a manufacturer produces A, B, C, D. So, these are some of the items by using two types of machines; one is lathe and another one is milling machine. The time required on the two machines to manufacture one unit of each of the four products, the profit per unit products and the total times available on the two types of machine per day are given below ok. So, this table has given the data.

So, there are four products as you know that A, B, C and D, if we produce this products on the lathe machine, then time required per unit that is in minute for the product is 7 minutes. That means, one product will take around 7 minute in the lathe machine and that is for product A, and product B it will be 10 minutes, then product C 4 minute, and product D 9 minutes.

So, if you are producing A, B, C, D on the lathe machine, then 7 minute will be taken by product A, then 10 minutes by product B, then 4 by product C and 9 minute by product D now the total available time. So, this much time I am getting actually the lathe machine is available for 1200 minute. The same product A, if we are using the milling machine, then time required is 3 minute for product A, then 40 minute for product B, then 1 minute for product C, and 1 minute for product D.

Now, what is the profit we can earn? The profit for product A is 45, then product B is 100, then product C is 30, and product D is 50. So, now what we have to do? We have to formulate an optimization model ok. Before that the time available in the milling machine is 800; that means, 800 minutes I can use this particular machine ok, milling machine I can use for 800 minutes.

Now, what is the question here? The question here is that I have to formulate an optimization problem and what we have to do? We have to maximize the profit ok. So, maximize the profit. So, we have to schedule our things in such a way, that we can obtain the maximum profit. So, now, let us formulate the problem first and then I will solve this problem using simplex method, and then I will show you how you can solve this problem using excel solver.

So, the question is the find the number of units to be manufactured for each product per day for maximizing profit. The question is that we have to maximize the profit. So, we have to do the scheduling and we have to find out so, that we can earn or we can we can achieve maximum profit.

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Linear Problem (LP)

LP Formulation

Maximize $f = 45x_1 + 100x_2 + 30x_3 + 50x_4$

Subject to

$$7x_1 + 10x_2 + 4x_3 + 9x_4 \leq 1200$$

$$3x_1 + 40x_2 + x_3 + x_4 \leq 800$$

$$x_i \geq 0 \quad i = 1, 2, 3, 4$$

x_1 is the number of units A
 x_2 is the number of units B
 x_3 is the number of units C
 x_4 is the number of units D

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Minimize $f = -45x_1 - 100x_2 - 30x_3 - 50x_4$

Subject to

$$7x_1 + 10x_2 + 4x_3 + 9x_4 + x_5 = 1200$$

$$3x_1 + 40x_2 + x_3 + x_4 + x_6 = 800$$

$$x_i \geq 0 \quad i = 1, 2, 3, 4, 5, 6$$

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Now, let us take the variable. So, we have the x_1 , so x_1 is the number of units of A ok. So, I would like to produce x_1 unit of A, then x_2 is the number of unit B, x_3 is C and x_4 is D. So, number of unit of D ok. Now, let us see what is the optimization model. So, here the objective function is maximization type, what is that I would like to maximize the benefit ok. Now, if I produce x_1 of A, then per unit benefit is 45 unit actually. So, it may be in rupees or it may be in some other unit so 45.

So, therefore, total benefit you are earning from the product A is $45 \times x_1$, then product B is $100 \times x_2$, then product C is $30 \times x_3$ and product D is $50 \times x_4$ ok. So, this is the benefit we are earning. So, therefore, the objective function is maximize this benefit. Now, what are the constraints? So, the lathe machine is available for 1200 minute. So, therefore, if I produce x_1 of A then how much minutes I need? I need 7 minutes ok.

So, therefore, the $7x_1$ is the total time required in the lathe machine for producing x_1 unit of A. Similarly, the total time required for B in the lathe machine is $10x_2$, then for C $4x_3$ and for D that is $9x_4$ ok.

And summation of all these things should be less than 1200. So, that is the available time; that means, I cannot use the lathe machine more than 1200 minute. Similarly, if I use the milling machine, then total time required for product A is thrice x_1 , then product B is $40x_2$, product C is x_3 , 1 into x_3 and product D 1 into x_4 and the total time should be less than 800 minutes ok.

So, I have total 800 minutes and this x_i should be greater than equal to 0, so, x_i equal to 1 to 4 ok. So, now, all together this is an linear problem. So, I have formulated the linear problem. So, objective function is maximization type function, because I would like to maximize the profit and I am putting the constraint, what is constraint? The time availability on the lathe machine as, well as milling machine.

Now, what is the next step? So, I think already you have solved several problems. So, the what you have to do basically, we have to convert this problem to standard form. So, the first one is that I would like to convert it to minimization type. So, how I am converting? So, I am multiplying the objective function by minus 1. So, therefore, I am getting minus $45x_1$, minus $100x_2$, minus $30x_3$, and minus $50x_4$. And, the constraints, so, constraints are that is $7x_1 + 10x_2 + 4x_3 + 9x_4$. Now, I am putting a slack variable here, this is x_5 just to make it equal and this is equal to 1200.

And, similarly on the second constraint, so, I am putting another slack variable that is x_6 which is equal to now 800 so, just to make it 800. So, now, with this standard form now I have x_5 and x_6 ok.

So, I can get the initial basic feasible solution, if I put x_1 to x_4 0 if I say that these are non basic variable, and x_5 and x_6 are basic variables. And, in that case so, I can obtain an initial

basic feasible solution, which is x_5 equal to 1200 and x_6 equal to 800 and x_1, x_2, x_3, x_4 are 0. So, they are non basic variable.

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Linear Problem (LP)

Basic Variable	x1	x2	x3	x4	x5	x6	f	bi	bi/aij
x5	7	10	4	9	1	0	0	1200	120
x6	3	40	1	1	0	1	0	800	20
f	-45	-100	-30	-50	0	0	-1	0	

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Basic Variable	x1	x2	x3	x4	x5	x6	f	bi	bi/aij
x5	6.25	0	3.75	8.75	1	-0.25	0	1000	114
x2	0.075	1	0.025	0.025	0	0.025	0	20	800
f	-37.5	0	-27.5	-47.5	0	2.5	-1	2000	

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So, let us put at the simplex table. So, we have this is x_1, x_2, x_3, x_4, x_5 , and x_6 . So, I am putting that constraint. So, this is 7 coefficient of x_1 in the first constraint is 7, then x_2 that is 10, 4, 9, 1 and this is 0 and this is 0 and which is equal to 1200. And, the coefficient of x_1 in the second constraint, that is 3 for x_2 40, then 1, 1, 0, 1, 0 and finally, it is 800. And, I am putting the objective function and this is minus 45 coefficient of x_1 is minus 45 minus 100 minus 30 minus 50, then this is minus 1 and 0 ok.

Now, x_5 and x_6 so, x_5 and x_6 are now basic variables ok. So, they are basic variable x_5 and x_6 and x_1, x_2, x_3 and x_4 are non basic variable. Now, what is the first step? That I have to look at the objective function row and I have to look for the minimum value here

minimum negative. So, what is minimum negative here? That is 100, so that is the minimum one. So, therefore, the x_2 will enter into the basis. Now, question is that which will come out of the basis, whether x_5 or x_6 ? So, I have to look at the b by a_{ij} ratio and this is 120 ok, that is 1200, that 1200 divided by 10.

So, I am getting 120 and this is 800 divided by 40. So, I am getting 20 ok. So, what I have to do here I have to take the minimum 1; that means 20. So, therefore, this is my pivoting element. So, what I will do? I will make this one and for others I will make it 0 and 0 something like that ok.

So, if I do that, if I do the row operation. So, finally, I am getting this is 0, this is 1, and this is 0. And, now I have to look at, so, you just see now x_2 is entering into the basis so, x_2 is now basic variable and x_5 is also basic variable and other variable that is x_1 , x_3 , x_4 , and x_6 is now non basic variable.

So, what is the solution now here? So, I can say that x_5 equal to 1000, x_2 equal to 20 and the objective function value is minus 2000. Now, what we have to check? Now, we have to check is there any negative coefficient on the objective function row yes.

So, we have actually so, this is minus 37.5, this is minus 27.5, this is minus 47.5; that means, I can still reduce the objective function value and, what I have to do? I have to take the minimum one. So, minimum one here is that 40 minus 47.5. So, therefore, x_4 will come into the basis, now whether x_4 will replace x_5 or x_2 ?

So, let us look at the ratio here. The ratio here is that is 1000 ok, divided by 8.75. So, I am getting 114 and the second one is this is 20 divided by 0.025 ok. So, I am getting 800. So, what I have to do? I have to take the minimum one. So, here minimum one is 114. So, therefore, this will be my pivoting element. So, I will make it 1 and for others I will make it 0.

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Linear Problem (LP)

Basic Variable	x1	x2	x3	x4	x5	x6	f	bi	bi/aij
x4	0.71	0	0.43	1	0.11	-0.03	0	114	266
x2	0.06	1	0.01	0	0.00	0.03	0	17	1200
f	-3.57	0	-7.14	0	5.43	1.14	-1	7428	

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Basic Variable	x1	x2	x3	x4	x5	x6	f	bi	bi/aij
x3	1.67	0	1	2.33	0.27	-0.07	0	267	
x2	0.03	1	0	-0.03	-0.01	0.03	0	13	
f	8.33	0	0	16.67	7.33	0.67	-1	9333	

This is the optimal solution of the problem is

$x_1 = 0$ $x_2 = 13$ $x_3 = 267$ $x_4 = 0$ $x_5 = 0$ $x_6 = 0$ $f = -9333$

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So, after that, so, I am getting this table. So, now, x 4 is entering into the basis and x 2 is already there. Now is there any negative coefficient on the objective function row yes. So, we have minus 3.57 and this is minus 7.14.

So, what I have to do; that means, we can still reduce the objective function value. So, therefore, I will consider the minimum negative. So, here it is minus 7.14. Let me calculate the b by aij ratio this is 266 and this is 1200 ok. So, therefore, this is the minimum one. So, what you have to do this will be the pivoting element ok. So, then let us go to the next table.

So, in next table so, this is 1 and this is 0 and x 3 is entering into the basis, so, x 3 is now basic variable and x 4 is non basic variable. So, in this table that if you look at the objective function row and there is no negative coefficient ok. All are positive, this is positive, this is positive, this is positive, this is positive ok and this is also positive.

So, therefore, it is not possible to decrease or to reduce the objective function value so; that means, we got the optimal solution. So, what is the solution now? That, x_1 as a non basic variable so, that is 0 x_2 is a basic variable, so which is equal to 13 ok, this is 13. Then x_3 is also a basic variable, which is equal to 267, x_4 is a non basic variable 0, x_5 is non basic variable 0, x_6 is non basic variable 0 and what is the objective function value? Objective function value is minus 9333; that means 9333. So, that is the objective function value ok.

So, the maximum benefit I can achieve is 9333 and what I have to do, that x_1 is 0 basically. So, I will not produce the A, product A, I will produce only product B that is x_2 , how many unit I will only produce product B of 13 units and product C of 267 units and product D is 0.

So, what I will produce product A, there is no product A, product B 13 unit, product C 267 unit, and product D 0 and maximum benefit I can achieve is 9333. So, we got the solution of this problem. So, I will also show you how you can solve this problem using excel solver. So, before that let us discuss the next problem.

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Linear Problem (LP) Example 6

There are two sites, Site-A and Site-B, to extract sand and gravel raw materials for a construction project. Due to variations in the soil properties at each site, the raw material from Site-A produces 30% sand and 70% gravel. On the other hand, Site-B produces 50% sand and 50% gravel. The construction job requires a minimum of 35,000 cubic meters of sand and gravel mix. The minimum requirement for sand is 15,000 cubic meters, and the requirement for gravel is not more than 20,000 cubic meters. The delivery costs per cubic meter of raw material are Rs. 700 and Rs. 800 from Site A and Site B, respectively.

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The next problem is problem 6, the problem is there are two sites; Site-A and Site-B, to extract sand and gravel raw materials for a construction project. So, what we can do, there are two sites. So, from Site-A and Site-B, so, we can extract sand and gravel. So, sand and gravel that is required for a construction project ok. So, I can take either from Site-A or from Site-B or from both Site A and Site B.

Now, due to variation in soil properties at each site the raw materials from Site-A produces 30 percent of sand and 70 percent gravel ok. So, if I take the raw material from Site-A, that raw material contain 30 percent of sand and 70 percent of gravel. On the other hand if I take the raw material from Site-B. So, that produces 50 percent of sand and 50 percent of gravel ok.

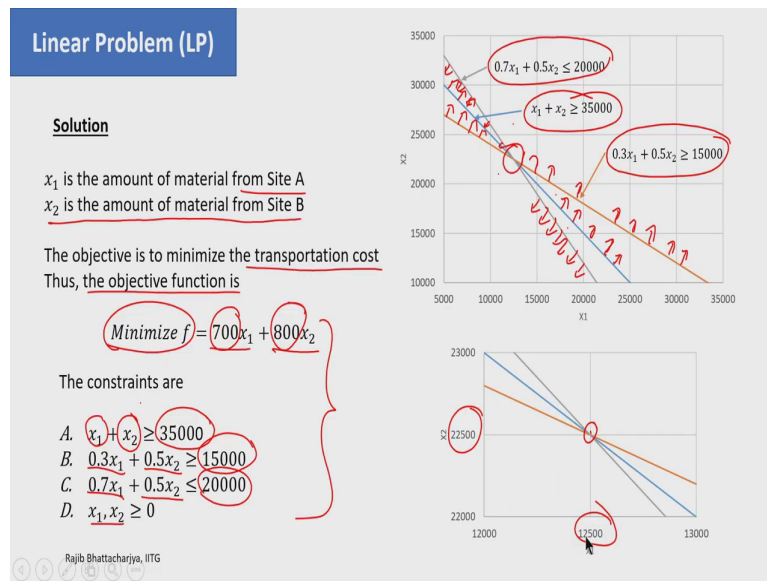
So, 50 percent sand I can get or 50 percent gravel I will get, if I take the raw material from Site-B. That construction job or construction project requires a minimum of 35,000 cubic meter of sand and gravel mix. So, that is the requirement. So, sand and gravel mix requirement is the minimum 35,000 cubic meter ok. The minimum requirement of sand is 15,000 cubic meter ok. So, sand requirement is 15,000 cubic meter and the requirement of gravel is not more than 20,000 cubic meter.

So, gravel requirement is less than 20,000 cubic meter, but sand requirement is more than 15,000 cubic meter. So; that means, minimum requirement is 15,000 and, but for gravel the maximum requirement is 20,000. The delivery cost per cubic meter of raw material are rupees 700 and rupees 800 from Site-A and Site-B respectively; that means, if I take one cubic meter of raw material from Site-A, the delivery cost is 700 and if I take it from Site-B the delivery cost is 800 ok.

So, now, we have to take a decision that, how much raw material you are taking from Site-A and how much raw material you should take from Site-B in order to minimize the cost ok. So, here what is your objective that objective is to minimize the delivery cost ok. So, that is my objective and now I have to take a decision that, how much material you are taking from Site-A and how much material you are taking from Site-B ok.

So, we have to formulate the problem and after that, I will show you graphically how you can find out the solution of this problem and later on I will solve this problem using excel solver.

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So, let us formulate the problem. So, here x_1 is the amount of material from Site A; that means, x_1 is the amount of material that raw material I am taking from Site A, x_2 is the amount of material that raw material I am taking from Site B. Now, what is the objective? Objective is to minimize the delivery cost or we can say transportation cost ok.

So, therefore, the objective function is a minimization type; that means, I would like to minimize the delivery cost ok. So, what is the delivery cost per cubic meter? That is 700 for Site A. So, therefore, the total delivery cost will be 700 into x_1 and from Site B that is 800. So, delivery cost for Site B is $800 \times x_2$ ok. And, I would like to minimize this particular objective function, because I would like to minimize the delivery cost. The first constraint is that the sand and gravel mix should be more than 35,000 cubic meter.

So, therefore, x_1 plus x_2 ok, that is the gravel and sand mix. So, x_1 plus x_2 should be greater than 35,000 cubic meter ok. So, that is one constraint that, the total gravel and sand mixer should be more than 35,000 cubic meter. Now, the total amount of sand should be more than 15,000; that means, the minimum requirement of sand is 15,000 cubic meter.

So, if I take sand, if I take the raw material from Site A then how much sand I am getting the $0.3x_1$. And, if I take raw material from Site B, then how much sand I am getting $0.5x_2$. So, therefore, $0.3x_1$ plus $0.5x_2$ should be greater than equal to 15,000 that is the minimum requirement of sand. Similarly, the maximum requirement of gravel is 20,000 cubic meter. So, if I take the raw material from Site A. So, how much gravel I am getting $0.7x_1$. And, similarly if I take the raw material from Site B how much gravel I am getting $0.5x_2$.

So, therefore, $0.7x_1$ plus $0.5x_2$ should be less than equal to 20,000 and x_1 and x_2 should be greater than equal to 0. So, these are the constraints so, I am getting this particular linear problem. So, here objective function is a minimization type function I would like to minimize the cost and I am getting all 4 constraint, that is x_1 plus x_2 greater than 35,000 greater than equal to 35,000, then $0.3x_1$ plus $0.5x_2$ greater than equal to 15,000 and $0.7x_1$ plus $0.5x_2$ less than equal to 20,000.

So, let us plot it ok. So, if I plot it the blue line is basically that x_1 plus x_2 equal to 35,000 the blue line. So, therefore, it should be greater than, greater than means that the value should be on this particular side ok. So, I can say this is the value should be on this side. This is the constraint the second constraint, that is $0.3x_1$ plus $0.5x_2$ equal to 15,000 and this is also greater than type.

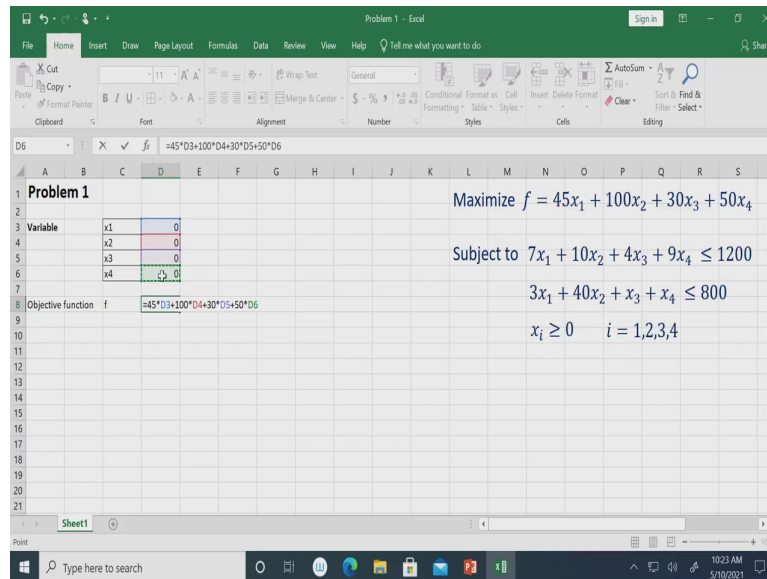
So, therefore, this is your feasible side ok. So, this is your feasible side the solution should be on this side ok. And, the third one is your this one that is the third constraint, the third constraint is $0.7x_1$ plus $0.5x_2$ less than 20,000. So, therefore, this is the feasible directions ok, feasible side; that means, solution should be on this side.

So, you just see that whatever solution I am I should get, that solution should satisfy all these 3 constraint. So, in this case if I see the solution is somewhere here, because if I take any solution here, this will be an infeasible solution any solution on the other side, this will be an infeasible here also it is infeasible all solution are only this solution is a feasible solution and which will satisfy all these constraint ok.

So, if I look at the close view of this particular point. So, you can see that this is the point where all these three constraint or you can say four constraint, that is with non negativity constraint. So, this is the point where it will satisfy. So, therefore, the solution is that x_1 will be 12,500 and x_2 will be 22,500 ok. So, 500 cubic meter; that means, from Site A if I take 12,500 cubic meter and Site B if I take 22500 cubic meter and then whatever cost I will get and that will be the minimum cost and that will also satisfy all these constraints.

So, therefore, so, this is the solution of this particular problem. Now, let us see how we can solve this problem using excel solver?

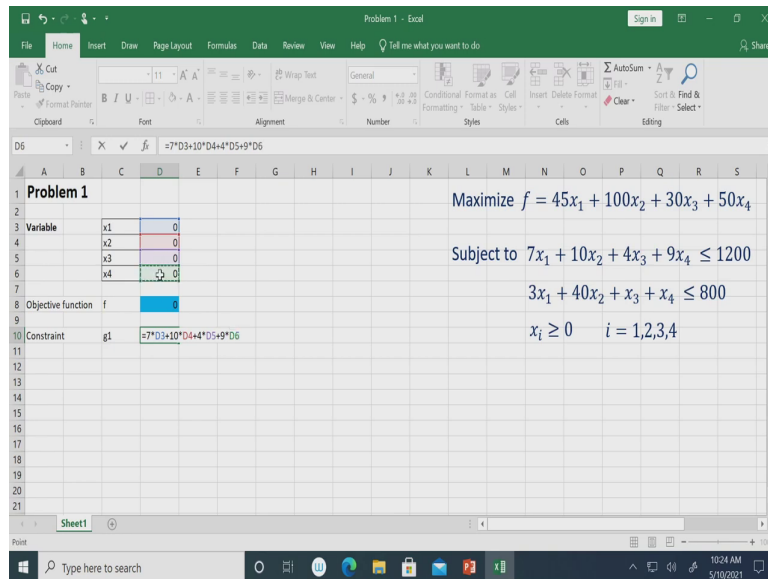
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So, let us solve the Problem 1. So, that is a maximization type problem. So, the objective function is f equal to 45 x 1, plus 100 x 2 plus 30 x 3, plus 50 x 4 and we have two constraints ok to start the problem. So, let us define the variable first. So, we have 4 variables here, that is x 1, x 2, x 3 and x 4 and I am putting some initial value in this cell. So, that is 0 0 0 0 all are 0. So, I have defined the variables here ok. Now, let us define the objective function ok.

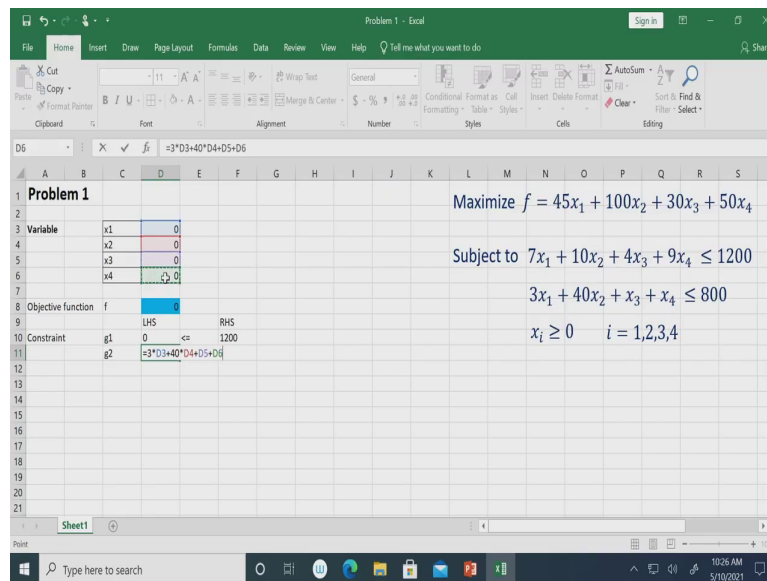
So, objective function is f, now I have to write this equation this objective function equation and objective function is 45 x 1 plus 100 x 2 plus 30 x 3 plus 50 x 4. How I will write, that is 45 star x 1. So, this is the x 1 value ok, plus 100 star x 2, plus 30 star x 3, plus 50 star x 4. So, I have written the objective function here.

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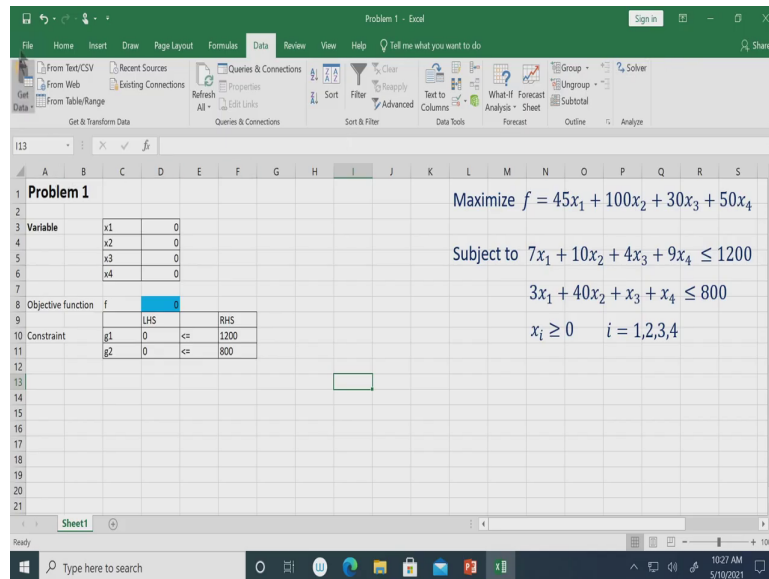
So, this cell is giving the objective function. So, I am just putting some color here maybe so, this is my objective function. Now, I have to define the constraints. So, we have two constraints here that is g 1 and g 1 equal to that is 7 star x 1 plus 10 star x 2 plus 4 star x 3 plus 9 star x 4 ok.

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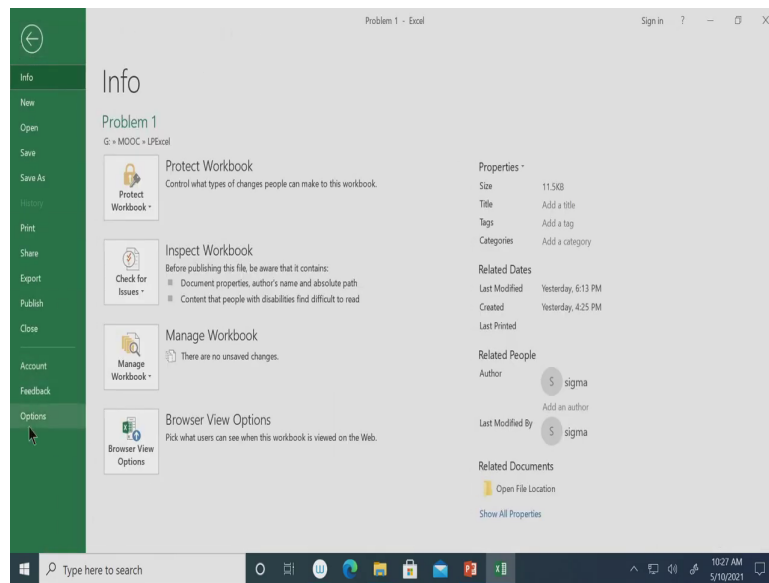
So, I have defined here, that is $7x_1 + 10x_2 + 4x_3 + 9x_4$ and I can define here, this is a less than equality type constraint and this must be less than equal to 1200 ok. So, this is my g 1. So, I can say this is right hand side and this is left hand side left hand side ok. So, there is another constraint that is g 2. So, I am writing the left hand side, so, left hand side equal to $3x_1 + 40x_2 + x_3 + x_4$.

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And, this is also less than equality type and this is equal to 800. So, now I have defined my constraints here, now let us solve the problem. So, for solving the problem I have to use the excel solver. So, excel solver is your in data. So, you can see that solver should be somewhere here and if it is not there.

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The image shows the Excel Options dialog box, General tab, overlaid on an Excel spreadsheet. The spreadsheet contains a linear programming problem. The dialog box shows settings for appearance, data, and user preferences.

Excel Options - General

- Optimize for best appearance
- Optimize for compatibility (application restart required)
- Show Mini Toolbar on selection
- Show Quick Analysis options on selection
- Enable Live Preview
- ScreenTip style: Show feature descriptions in ScreenTips

When creating new workbooks

- Use this as the default font: Body Font
- Font size: 11
- Default view for new sheets: Normal View
- Include this many sheets: 1

Personalize your copy of Microsoft Office

- User name: CEI Studio 03
- Always use these values regardless of sign in to Office.
- Office Theme: Colorful

Office intelligent services

- Intelligent services bring the power of the cloud to the Office apps to help save you time and produce better results. To provide these services, Microsoft needs to be able to collect your search terms and document content.
- Enable services
- [About intelligent services](#) [Privacy statement](#)

LinkedIn Features

- Use LinkedIn features in Office to stay connected with your professional network and keep up to date in your industry.
- Enable LinkedIn features in my Office applications

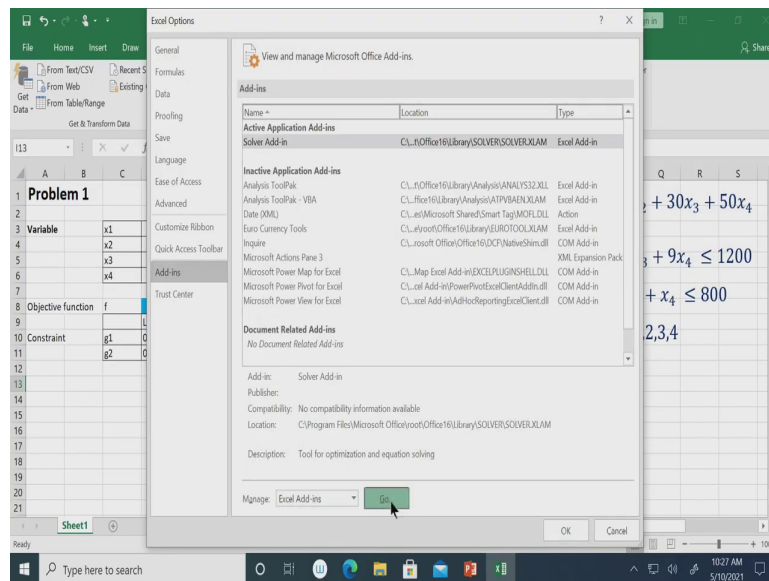
Excel Spreadsheet Data:

	A	B	C
1			
2			
3	Variable	x1	
4		x2	
5		x3	
6		x4	
7			
8	Objective function	f	
9			
10	Constraint	g1	0
11		g2	0
12			
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20			
21			

Excel Formulas:

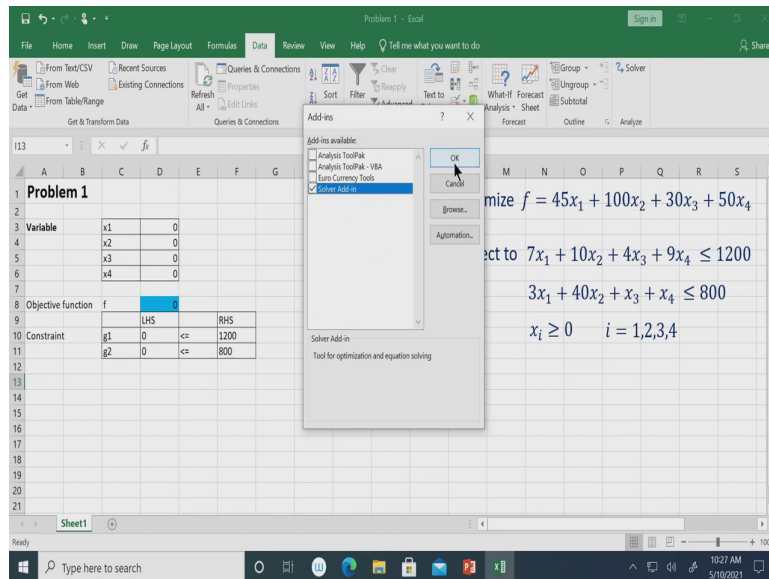
$$+ 30x_3 + 50x_4$$
$$+ 9x_4 \leq 1200$$
$$+ x_4 \leq 800$$
$$2,3,4$$

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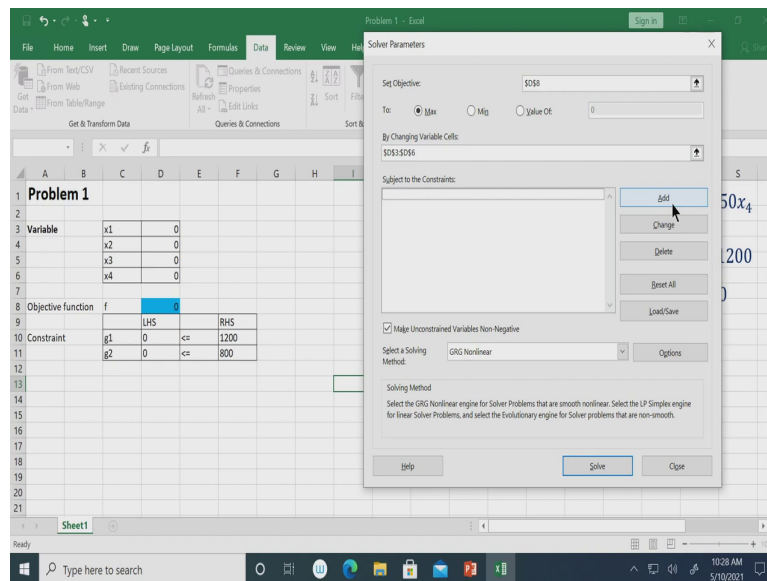
So, you go to file then go to option and go to Add-ins. So, this is excel Add-ins you should get, and after that you just check Solver Add-ins and make it ok.

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So, then this Solver will appear here. So, in my case already I have installed that one, so I will not install it again. So, the Solver is here, so let us use this Solver, so, you go to Solver.

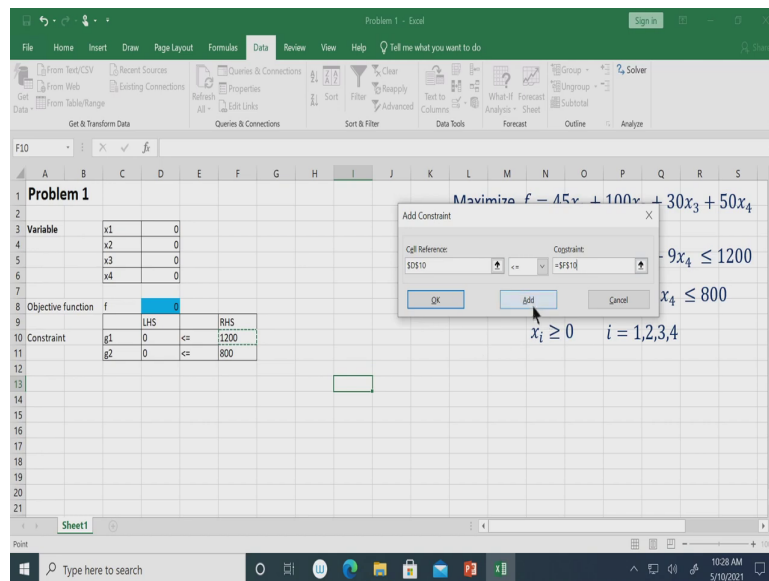
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Now, here I have to define the problem. The first is the Objective function. So, objective function cell is here. So, this cell that is D 8 is the objective function cell. Now, my problem is the maximization type. So, therefore, here I can define either, maximization, minimization or value of ok, but in my case this is a maximization problem. So, already maximization is checked. So, I use maximization.

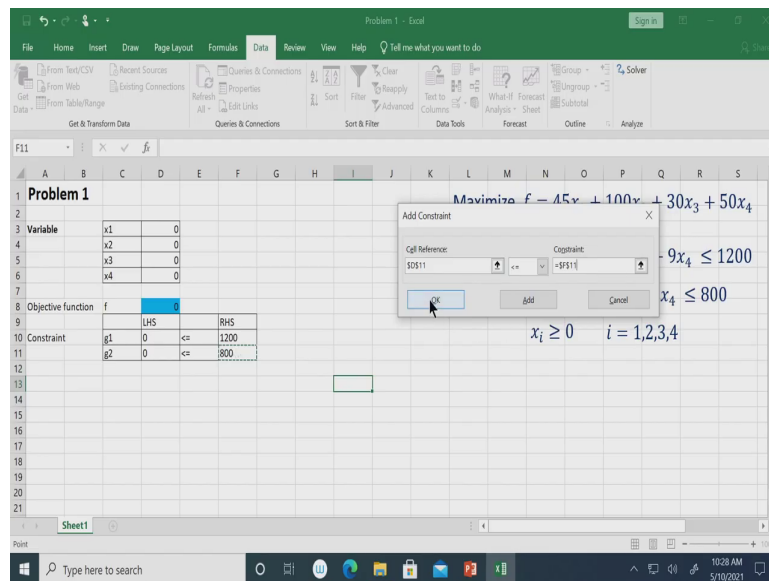
Then, by sensing the variable cell so, these are my variable cells. So, I have to define that is D 3 to D 6 ok, D 3 to D 6. So, I have defined my variable cell here and then I have to add the constraints.

(Refer Slide Time: 34:21)



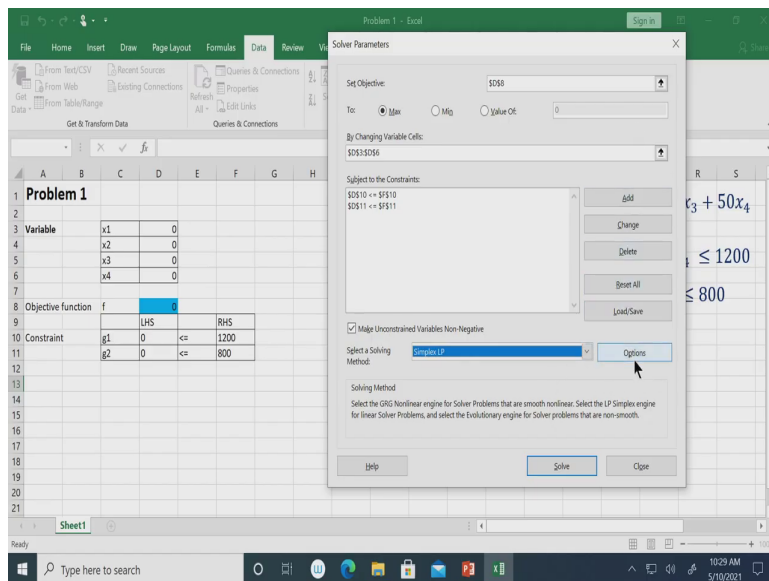
So, constraint is that this is the first constraint left hand side of the first constraint and this is less than equal to and this is the right hand side of the constraint. So, now, I am adding it ok.

(Refer Slide Time: 34:37)



The second one is this is the left hand side of the constraint and this is the less than equality type constraint and right hand side is 800 ok.

(Refer Slide Time: 34:46)



So, I am defining this constraint. So, I have defined these two constraints here and then I will use so, I have to select the setting here. So, I will use the simplex LP model ok. So, now, my decision variables are non negative. So, therefore, I have to check this particular box and now I have defined everything.

(Refer Slide Time: 35:14)

The screenshot shows the Microsoft Excel Solver Options dialog box for a linear programming problem. The dialog box is titled "Options" and has tabs for "All Methods", "GRG Nonlinear", and "Evolutionary". The "GRG Nonlinear" tab is selected. The "Constraint Precision" is set to 0.000001. The "Use Automatic Scaling" checkbox is checked. The "Show Iteration Results" checkbox is unchecked. The "Solving with Integer Constraints" section has the "Ignore Integer Constraints" checkbox unchecked and "Integer Optimality (%)" set to 1. The "Solving Limits" section has "Max Time (Seconds)", "Iterations", "Max Subproblems", and "Max Feasible Solutions" all set to empty fields. The "Evolutionary and Integer Constraints" section has "Max Subproblems" and "Max Feasible Solutions" also set to empty fields. The "OK" and "Cancel" buttons are at the bottom right of the dialog box.

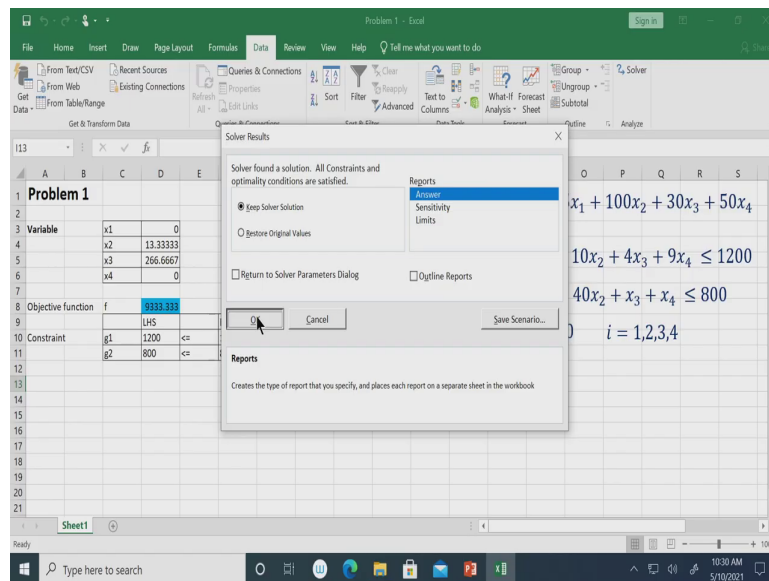
The background spreadsheet shows the following data:

Variable	x1	x2	x3	x4
Objective function f				
Constraint g1	0	<=	1200	
Constraint g2	0	<=	800	

The objective function is $f = 45x_1 + 100x_2 + 30x_3 + 50x_4$. The constraints are $7x_1 + 10x_2 + 4x_3 + 9x_4 \leq 1200$ and $3x_1 + 40x_2 + x_3 + x_4 \leq 800$. The non-negativity constraints are $x_i \geq 0$ for $i = 1, 2, 3, 4$.

So, you can go to option and you can change the parameter here, but I will use the default parameter. So, I am not changing anything here, so I can solve it. So, if I have defined my problem correctly, I should get the solution of the problem. So, let us solve it just see, if it is correct then I will get the solution yes.

(Refer Slide Time: 35:32)



So, solvers solver results showing, that solver found a solution all constraints and optimality condition are satisfied ok. Now, let us go to answer.

(Refer Slide Time: 35:51)

Problem 1

Maximize $f = 45x_1 + 100x_2 + 30x_3 + 50x_4$

Subject to $7x_1 + 10x_2 + 4x_3 + 9x_4 \leq 1200$

$3x_1 + 40x_2 + x_3 + x_4 \leq 800$

$x_i \geq 0 \quad i = 1, 2, 3, 4$

Variable	x1	x2	x3	x4
	0	13.33333	266.6667	0

Constraint	LHS	RHS
g1	1200	1200
g2	800	800

Objective function f: 9333.333

So, if I go to answer then I should see the answer here.

(Refer Slide Time: 35:54)

Problem 1 - Excel

File Home Insert Draw Page Layout Formulas Data Review View Help Tell me what you want to do

Get Data From Text/CSV From Web From Table/Range Refresh All

Recent Sources Existing Connections

Queries & Connections Properties Edit Links

Sort & Filter Sort Filter Advanced

Text to Columns Data Tools

What-If Analysis Forecast Subtotal

Solver

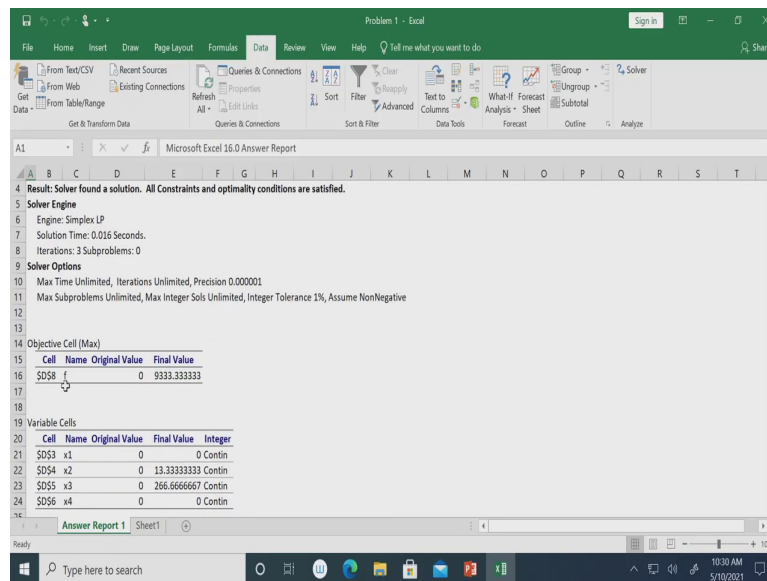
Microsoft Excel 16.0 Answer Report

1 Microsoft Excel 16.0 Answer Report
2 Worksheet: [Problem 1.xlsx|Sheet1
3 Report Created: 5/10/2021 10:30:08 AM
4 Result: Solver found a solution. All Constraints and optimality conditions are satisfied.
5 Solver Engine
6 Engine: Simplex LP
7 Solution Time: 0.016 Seconds.
8 Iterations: 3 Subproblems: 0
9 Solver Options
10 Max Time Unlimited, Iterations Unlimited, Precision 0.000001
11 Max Subproblems Unlimited, Max Integer Solv Unlimited, Integer Tolerance 1%, Assume NonNegative
12
13
14 Objective Cell (Max)
15 Cell Name Original Value Final Value
16 \$D\$8 f 0 9333.333333
17
18
19 Variable Cells
20 Cell Name Original Value Final Value Integer
21 \$D\$3 x1 0 0 Contin
22 \$C\$4 x2 13.2222222222 Contin

Answer Report 1 Sheet1

Ready Type here to search 10:30 AM 5/10/2021

(Refer Slide Time: 35:56)



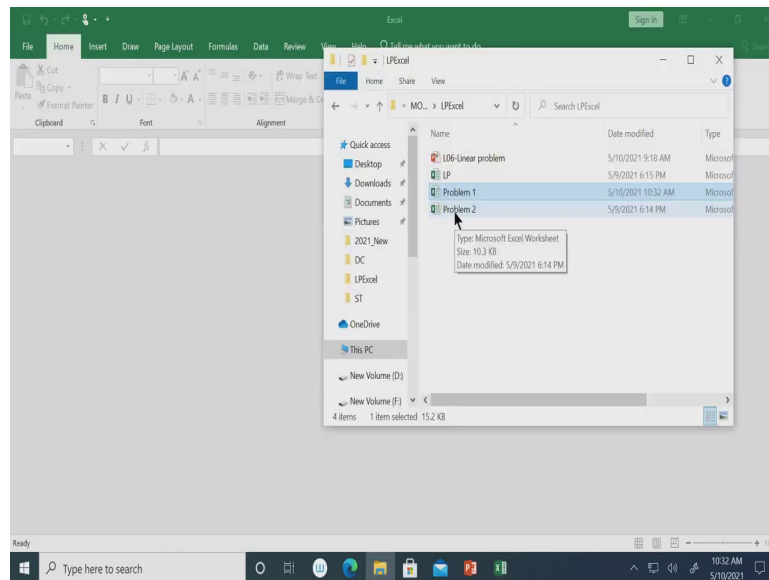
So, this is the answer report and you can see that, the objective function cell is now 9333 ok. So, that is 9333, I already solved this problem using simplex method and the maximum benefit you can earn is 9333. So, I got the solution.

And, the solutions are the x_1 equal to 0, x_2 equal to 13.33 and x_3 equal to 266.67. So, that is the solution already we got we got 13 and 267 ok. So, and other x_4 equal to 0. So, x_1 equal to 0, x_2 equal to 13 and x_3 equal to 266.67 or you can say 267 unit ok. So; that means, we got the solution of this particular problem.

You can also see here, that now x_1 equal to 0, x_2 equal to 13.33, x_3 equal to 266.67 and you got the solution here also. So, you can see that, this is the solution of this problem and here you can see that, the left hand side is now 1200 and this is 800 and which is basically

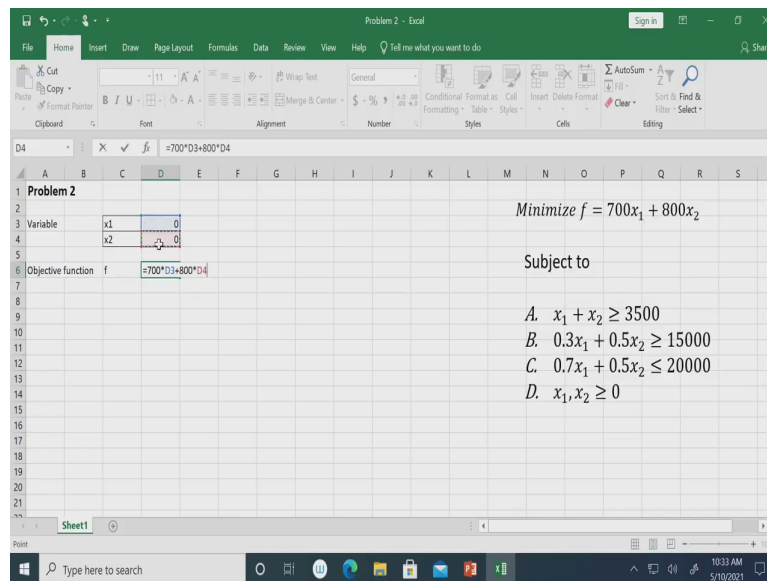
equal to less than equal to 1200 and 800 ok. So, I can see the solution here also or I can see the answer report.

(Refer Slide Time: 37:28)



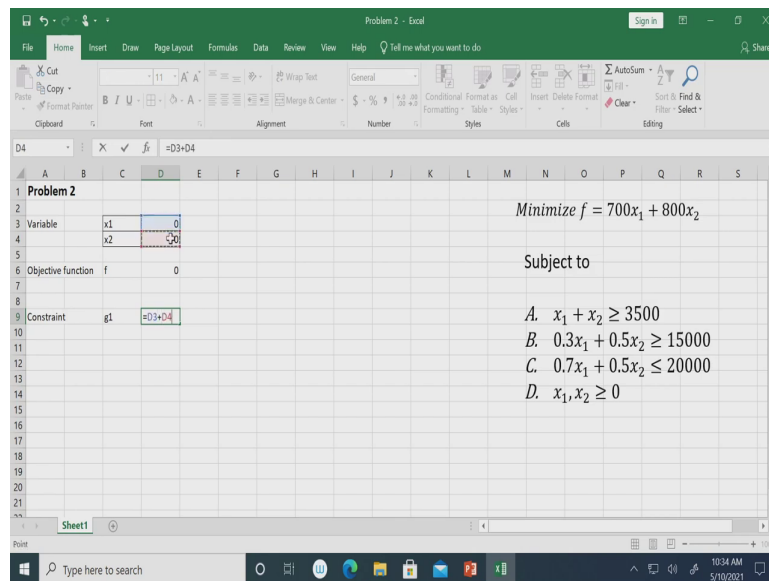
Now, let us solve the Problem 2.

(Refer Slide Time: 37:31)



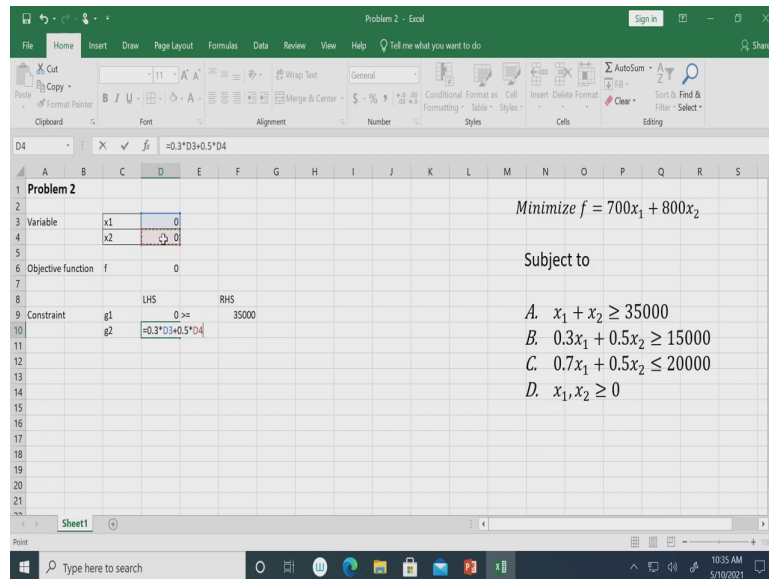
So, this is problem 2 and this is a minimization type problem, minimize f equal to $700x_1 + 800x_2$ and we have this constraint 4 constraints. So, here also you define the variable. So, we have two variable here that is x_1 and x_2 and I would like to put a initial value of 0 and 0. So, this is let us define the objective function. So, that is f , f equal to $700x_1 + 800x_2$.

(Refer Slide Time: 38:22)



So, this is my objective function. So, let us define constraint. So, we have three constraints here that is g 1 equal to x 1 plus x 2.

(Refer Slide Time: 38:45)



So, you can say this is left hand side and this is right hand side. So, this is the left hand side is $x_1 + x_2$, this is greater than equal to this should be 35,000 ok. Then, g 2 equal to $0.3x_1 + 0.5x_2$.

(Refer Slide Time: 39:29)

Problem 2

Variable	x1	0
	x2	0
Objective function	f	0
Constraint	g1	0 >= 35000
	g2	0 >= 15000
	g3	=0.7*D3+0.5*D4

Minimize $f = 700x_1 + 800x_2$

Subject to

- A. $x_1 + x_2 \geq 35000$
- B. $0.3x_1 + 0.5x_2 \geq 15000$
- C. $0.7x_1 + 0.5x_2 \leq 20000$
- D. $x_1, x_2 \geq 0$

And, this is greater than equal to 15,000 and g 3 equal to 0.7 star x 1 plus 0.5 star x 2, and this is less than equal to 20,000.

(Refer Slide Time: 39:54)

The screenshot shows an Excel spreadsheet with the following content:

Variable	x1	x2	
			0
			0

Objective function f: 0

Constraint	LHS	RHS
g1	0	>= 35000
g2	0	>= 15000
g3	0	<= 20000

Mathematical Formulation:

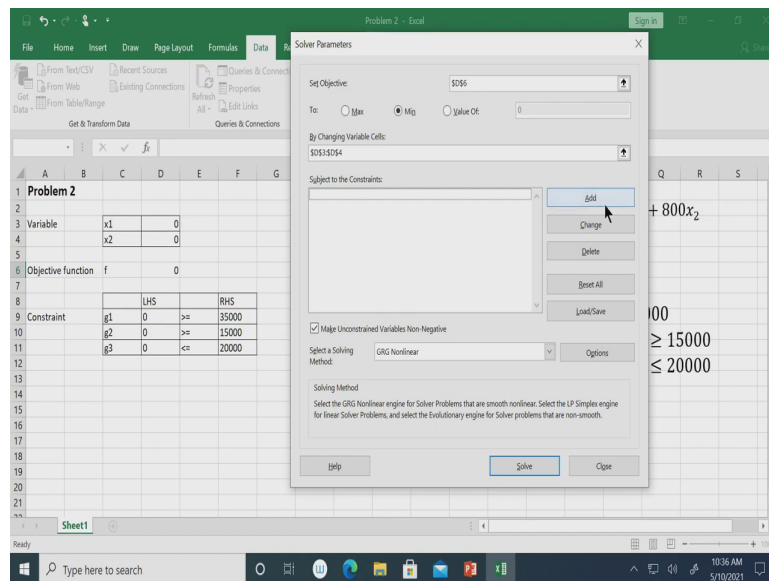
Minimize $f = 700x_1 + 800x_2$

Subject to

- A. $x_1 + x_2 \geq 35000$
- B. $0.3x_1 + 0.5x_2 \geq 15000$
- C. $0.7x_1 + 0.5x_2 \leq 20000$
- D. $x_1, x_2 \geq 0$

So, I have defined the constraints here all the constraints ok. So, g 1, g 2 and g 3 so, I have defined here now let us solve using Excel Solver.

(Refer Slide Time: 40:22)



So, you go to data, then use solver. So, here first you define the objective function. So, this is a objective function and now this is a minimization type problem. So, therefore, you change it to minimization and by changing these two cell, that is D 3 and D 4 and define the constraint here.

(Refer Slide Time: 40:44)

The screenshot shows an Excel spreadsheet titled "Problem 2" with the following data:

Variable	x1	x2	0
x1			0
x2			0

Objective function: $f = 700x_1 + 800x_2$

Constraint	LHS	RHS
g1	$0.3x_1 + 0.5x_2$	≥ 35000
g2	$0.7x_1 + 0.5x_2$	≤ 15000
g3	x_1, x_2	≥ 0

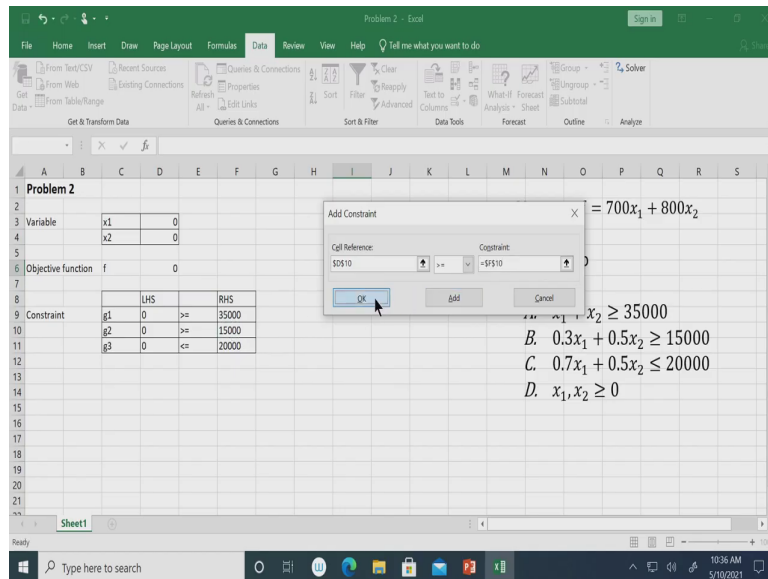
The "Add Constraint" dialog box is open, showing "Cell Reference: \$D\$9" and "Constraint: = \$F\$9".

Handwritten notes on the right side of the spreadsheet:

- $x_2 \geq 35000$
- B. $0.3x_1 + 0.5x_2 \geq 15000$
- C. $0.7x_1 + 0.5x_2 \leq 20000$
- D. $x_1, x_2 \geq 0$

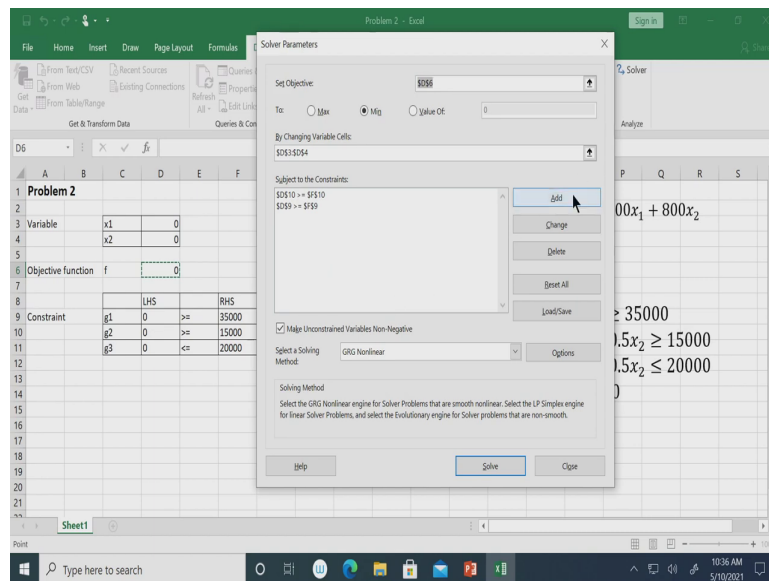
The constraint the first constraint is this is the left hand side of the first constraint and this is greater than equality type. So, this is greater than equal to 35,000, so you add it.

(Refer Slide Time: 41:01)



Then, this is the second constraint left hand side. Now it is also greater than equality type and you define right hand side ok.

(Refer Slide Time: 41:12)



I have another constraint. So, you go there.

(Refer Slide Time: 41:14)

The screenshot shows the Excel Solver interface for a linear programming problem. The spreadsheet contains the following data:

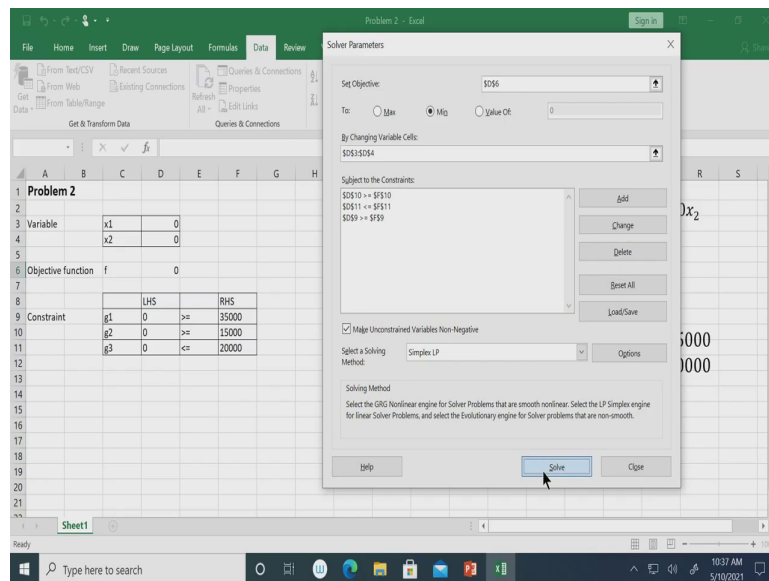
Variable	x1	x2
Objective function	f	0

Constraint	LHS	Operator	RHS
g1	0	>=	35000
g2	0	>=	15000
g3	0	<=	20000

The Solver Parameters dialog box shows the objective function cell as \$D\$11 and the constraint as \$D\$11. The 'Add Constraint' dialog box is open, showing the constraint g3 with a left-hand side of 0 and a right-hand side of 20000.

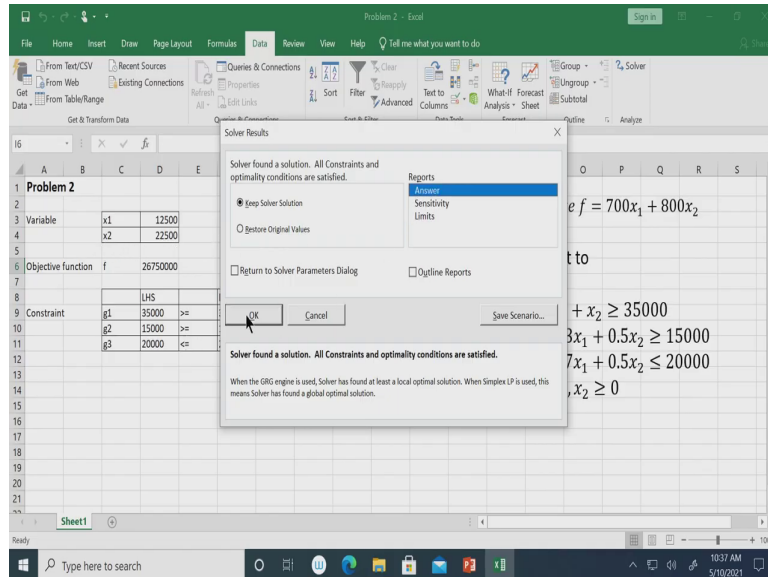
Then, this is the left hand side and this is less than equality type and right hand side is 20,000.

(Refer Slide Time: 41:26)



So, you just see I have defined all these three constraints here. First one is greater than equality type, then this is also greater than equality type and this one is less than equality type ok. So, now, I will use simplex L P. Now, let us see if I have defined the problem correctly I should get the solution yes.

(Refer Slide Time: 41:55)



So, I am getting the solution you just see that x 1 equal to 12,500 and x 2 equal to 22,500, let us see the answer.

(Refer Slide Time: 42:09)

The screenshot shows an Excel spreadsheet titled "Problem 2 - Excel". The spreadsheet is divided into two main sections: a data table on the left and a list of constraints on the right.

Data Table:

Variable	x1	x2
Objective function f	26750000	
Constraint	LHS	RHS

Constraint Data:

Constraint	LHS	Operator	RHS
g1	35000	>=	35000
g2	15000	>=	15000
g3	20000	<=	20000

Constraints (A, B, C, D):

- A. $x_1 + x_2 \geq 35000$
- B. $0.3x_1 + 0.5x_2 \geq 15000$
- C. $0.7x_1 + 0.5x_2 \leq 20000$
- D. $x_1, x_2 \geq 0$

The objective function is given as $Minimize f = 700x_1 + 800x_2$.

(Refer Slide Time: 42:10)

Problem 2 - Excel

File Home Insert Draw Page Layout Formulas Data Review View Help Tell me what you want to do

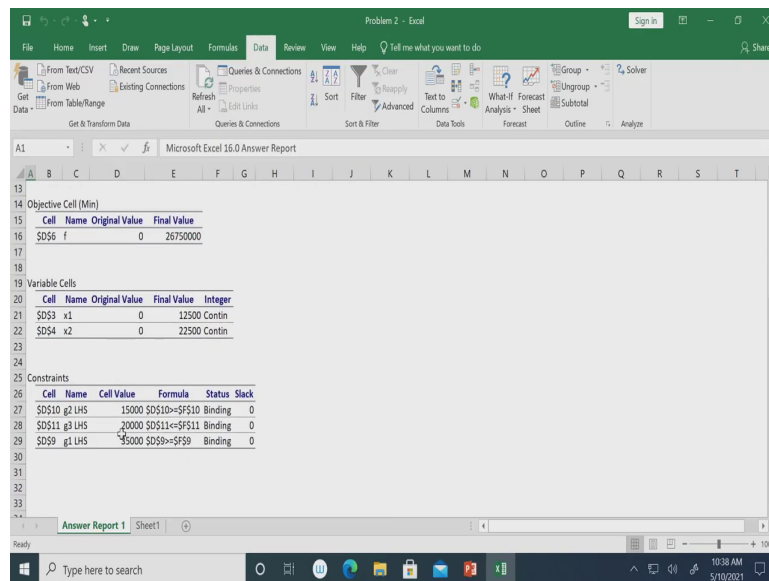
Get Data: From Text/CSV, From Web, From Table/Range, Refresh All, Properties, Edit Links, Queries & Connections, Sort & Filter, Filter, Advanced, Text to Columns, What-If Analysis, Forecast, Solver

Microsoft Excel 16.0 Answer Report

1 Microsoft Excel 16.0 Answer Report
2 Worksheet: Problem 2.xlsx|Sheet1
3 Report Created: 5/10/2021 10:37:55 AM
4 Result: Solver found a solution. All Constraints and optimality conditions are satisfied.
5 Solver Engine
6 Engine: Simplex LP
7 Solution Time: 0.031 Seconds.
8 Iterations: 3 Subproblems: 0
9 Solver Options
10 Max Time Unlimited, Iterations Unlimited, Precision 0.000001, Use Automatic Scaling
11 Max Subproblems Unlimited, Max Integer Solv Unlimited, Integer Tolerance 1%, Assume NonNegative
12
13
14 Objective Cell (Min)
15 Cell Name Original Value Final Value
16 \$D\$6 f 0 26750000
17
18
19 Variable Cells
20 Cell Name Original Value Final Value Integer
21 \$D\$3 x1 0 12500 Contin
22 \$C\$4 x2 0 33500 Contin

Ready | Type here to search | 10:37 AM 5/10/2021

(Refer Slide Time: 42:11)



The screenshot shows the 'Answer Report' generated by the Solver tool in Microsoft Excel. The report is titled 'Microsoft Excel 16.0 Answer Report' and is displayed in a spreadsheet format. It contains the following sections:

Objective Cell (Min)			
Cell	Name	Original Value	Final Value
SD\$6	f	0	26750000

Variable Cells				
Cell	Name	Original Value	Final Value	Integer
SD\$3	x1	0	12500	Contin
SD\$4	x2	0	22500	Contin

Constraints					
Cell	Name	Cell Value	Formula	Status	Slack
SD\$10	g2 LHS	15000	SD\$10<=SF\$10	Binding	0
SD\$11	g3 LHS	20000	SD\$11<=SF\$11	Binding	0
SD\$9	g1 LHS	35000	SD\$9>=SF\$9	Binding	0

The answer report shows the answer report shows that f equal to this is the value of f and then I am getting x 1 equal to 12,500 x 2 equal to 22,500 and you can see the all constraints are satisfied ok. So, you can see this is the all the three constraints are satisfied. The first constraint is greater than equal to 35,000, the second one is greater than equal to 15,000 and third one is less than equal to 20,000 and I we got the solution same problem.

You can see, so, this is the solution of this particular problem you can see the solution is x 1 equal to 12,500 and x 2 equal to 22,500. And, here also we got the solution that x 1 equal to 12,500 and x 2 equal to 22,500.