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10CS/IS661

Sixth Semester B.E. Degree Examination, June/July 2018 Operations Research

Time: 3 hrs.

Max. Marks:100

Note: Answer FIVE full questions, selecting atleast TWO questions from each part.

PART - A

- a. What is operation research? Explain main phases of operation research, and its applications.
 - b. The ABC company is introducing two new product lines: special risk insurance and mortgages. The expected profit is Rs.5 per unit on special risk insurance and Rs.2 per unit on mortgages. Management wishes to establish sale quotas for the new product lines to maximize total expected profit. The work requirements are as follows:

1	D	Works Z ho	urs per unit	Work hours available	
	Department	Special risk	Mortgages	WOLK HOURS available	
Ì	A	3	2	2400	
Ì	В	0	1	800	
Ì	С	2	0	1200	

- i) Formulate a LPP model for this problem
- ii) Use the graphical method to solve this problem.

(07 Marks

c. Use the graphical method to solve this problem

 $Minimize z = 3x_1 + 2x_2$

Subject to

$$x_1 + 2x_2 \ge 10$$

$$2x_1 - 3x_2 \le 6$$

$$x_1 + x_2 \ge 6 \quad \text{and} \quad$$

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

(06 Marks)

- a. Explain the steps needed to find feasible solution using Simplex method.
- (08 Marks)
- b. Work through the Simplex method to solve the following problem:

$$Maximize z = -x_1 + 4x_2$$

Subject to
$$-3x_1 + x_2 \le 6$$

$$x_1 + 2x_2 \le 4$$

$$x_3 \ge -3$$
.

(12 Marks)

3 a. Using Big-M method solve the following problem:

Minimize
$$z = 0.4x_1 + 0.5x_2$$

Subject to
$$0.3x_1 + 0.1x_2 \le 2.7$$

$$0.5x_1 + 0.5x_2 = 6$$

$$0.6x_1 + 0.4x_2 \ge 6$$

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

(09 Marks)

b. Consider the following problem:

Maximize
$$z = 3x_1 - x_2$$

subject to
$$2x_1 + x_2 \ge 2$$

$$x_1 + 3x_2 \le 2$$

$$x_2 \le 4$$

Solve this problem using two-phase method.

(11 Marks)

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Work through the revised simplex method step by step to solve the following model:

$$Z = 3x_1 + 5x_2$$

Subject to $2x_1 \le 4$

$$2x_2 \le 12$$

$$3x_1 + 2x_2 \le 18$$

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

(12 Marks)

b. Explain the relationship between dual and primal problem.

(08 Marks)

PART - B

Solve the following problem by dual Simplex method: 5

Minimize $z = -x_1 - 3x_2$

 $x_1 - 2x_2 \le 2$ Subject to

$$-x_1 + x_2 \le 4$$

and
$$x_1 \ge 0$$
,

$$x_2 \ge 0$$
.

(13 Marks

Explain the role and essence of sensitivity analysis.

(07 Marks)

Consider the transportation problem having the following table.

			De	stinat	ion		Supply
		1	2	3	4	5	Supply
Source	1	2	4	6	5	7	4
	2	7	6	3	M	4	6
	3	8	7	5	2	5	≥ 6
	4	0	0	0	0	<0/	4
Demand	1	4	4	2	5	5	

Find the best-feasible solution using following rules and compare the values of objective function.

- i) North west corner rule
- ii) Vagel's approximation method
- iii) Russel's approximation method.

(13 Marks)

- b. Explain Hungarian algorithm to solve an assignment problem with an example.
- (07 Marks)
- Explain the different variations in solving games, with examples. 7

(08 Marks)

Determine the optimal strategy for each player by successively eliminating dominated strategies.

(06 Marks)

Player A

	1	2	3	4
1	4	5	5	8
2	6	7	6	9
3	5	7	5	4
4	6	6	5	5

Player B

Explain the basic principles of decision making with and without experimentation. (06 Marks) 2 of 3

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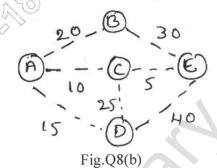
8 a. Discuss the sub-Tour reversal algorithm with an example.

(07 Marks)

b. Consider the minimum spanning tree problem and Constraints 1: Link AD can be included only if link

Constraints 1: Link AD can be included only if link DE also is included Constraints 2: At most one of the 3 links AD, CD and AB can be included.

Starting with the initial trial solution where the inserted links are AB, AC, AD and CE and apply tabu search algorithm to find the feasible solution. (09 Marks)



c. Explain the genetic algorithm.

(04 Marks

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