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10ME74

Seventh Semester B.E. Degree Examination, Dec.2017/Jan.2018
Operations Research

Time: 3 hrs.

Max. Marks:100

- Note:** 1. Answer FIVE full questions, selecting at least TWO questions from each part.
 2. Use of normal distribution tables is permitted.

PART - A

1. a. Define operations research. Give the historical development of operations research. (06 Marks)
 - b. A farmer has 100 acre land. He can sell all the tomatoes, lettuce or radishes that he can raise. The price he can obtain is ₹ 10/- per kg of tomatoes, ₹ 7/- a head of lettuce and ₹ 10/- per kg of radishes. The average yield per acre is 2000 kg of tomatoes, 3000 heads of lettuce and 1000 kg of radishes. Labour required for Sowing, Cultivating and harvesting per acre is 5 man-days for tomatoes and radishes and 6 man-days for lettuce. A total of 400 man-days of labour is available at ₹ 100/- per man day. Formulate this problem as LPP to maximize the farmer's profit. (08 Marks)
 - c. Define the following terms with reference to LPP:
 (i) Feasible solution. (ii) Infeasible solution. (iii) Unbounded solution. (06 Marks)
 2. a. Explain the concepts of degeneracy in simplex method. (05 Marks)
 - b. Solve the following LPP using simplex method,
- $$Z_{\min} = x_1 - 3x_2 + 2x_3$$
- Subject to: $3x_1 - x_2 + 2x_3 \leq 7$
- $$-2x_1 + 4x_2 \leq 12$$
- $$-4x_1 + 3x_2 + 8x_3 \leq 10$$
- $$x_1, x_2, x_3 \geq 0$$
- (15 Marks)

3. a. Larsen and Toubro company needs 3, 3, 4 and 5 million cubic feet of fill at four earthen dam sites I, II, III and IV in Karnataka. It can transfer the fill from three mounds A, B, C where 2, 6, 7 million cubic feet of fill is available respectively. Costs of transportation of one million cubic feet of fill from mounds to the four sites in lakhs of rupees are given in the following table.

		To			
		I	II	III	IV
From	A	15	10	17	18
	B	16	13	12	13
	C	12	17	20	11

Determine the optimal transportation plan which minimizes the total transportation cost to the company. (12 Marks)

- b. A batch of 4 jobs can be assigned to 5 different machines. The following table shows the installation time in hours for each job on various machines. Find the optimal assignment of jobs to machines which will minimize the total installation time. (08 Marks)

Job		Machine				
		M ₁	M ₂	M ₃	M ₄	M ₅
J ₁		10	11	4	2	8
J ₂		7	11	10	14	12
J ₃		5	6	9	12	14
J ₄		13	15	11	10	7

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- 4 a. What is an integer programming problem? Explain the importance of integer programming. (05 Marks)

- b. Use branch and bound method to solve the following integer programming problem:

$$Z_{\max} = 7x_1 + 9x_2$$

Subject to,

$$-x_1 + 3x_2 \leq 6$$

$$7x_1 + x_2 \leq 35$$

$$x_2 \leq 7$$

$$x_1, x_2 \geq 0 \text{ and are integers.}$$

(15 Marks)

PART – B

- 5 a. Explain the basic steps involved in PERT/CPM. (04 Marks)

- b. Write short notes on crashing of a project network. (04 Marks)

- c. An organization has large number of activities but it is interested in controlling a part of these activities to 7 in number. The following data is available for these activities.

Activity	Precedence	Time (days)		
		t_0	t_m	t_p
A	-	4	6	8
B	A	6	10	14
C	A	8	15	22
D	B	9	9	9
E	C	10	14	18
F	A	5	5	5
G	D, E, F	8	10	12

- (i) Draw a PERT network for the activities.

- (ii) Identify the critical path and its duration.

- (iii) If the organization puts 47 days as dead line to complete, what is the probability of completion in 47 days. (12 Marks)

- 6 a. Define the term queue. State and explain the characteristics of queuing system. (08 Marks)

- b. Patrons arrive at a reception counter at an average inter arrival time of 2 minutes. The receptionist on duty takes an average of one minute per person. (Arrivals are as per exponential and services are as per Poisson distribution).

- (i) What is the probability that a person will straight away meet the receptionist?

- (ii) For what portion of the time the receptionist is busy?

- (iii) What is the average queue length?

- (iv) What is the average number of patrons in the system?

- (v) What is the average waiting time of a patron?

- (vi) What is the average time a patron spends in the system? (12 Marks)

- 7 a. Explain the following terms related to theory of games:

- (i) Pay-off matrix.

- (ii) Min.Max and Max.Min principle.

- (iii) Dominance rule.

- (iv) Pure and mixed strategies.

- (v) Fair game. (10 Marks)

- b. Use the dominance rule and solve the following game whose pay-off matrix for player A is:

		B		
		B ₁	B ₂	B ₃
A	A ₁	-4	6	3
A	A ₂	-3	-3	4
	A ₃	2	-3	4

(10 Marks)

- 8 a. List out any four assumptions underlying sequencing problems. (04 Marks)
 b. Consider the processing times (in minutes) of 5 jobs each of which must undergo through 2 machines M_1 and M_2 in the order M_1M_2 .

Machine	M_1	Job				
		J_1	J_2	J_3	J_4	J_5
	M_1	5	1	9	3	10
	M_2	2	6	7	8	4

Obtain the sequence for the jobs that minimizes the total elapsed time and also find the idle time of both the machines. (08 Marks)

- c. There are five jobs, each of which is to be processed through machines A, B and C in the order CAB, processing time in hours is given below:

Job		Machine		
		A	B	C
1		4	7	3
2		5	9	8
3		1	5	7
4		2	6	5
5		3	10	4

Determine the optimum sequence for the jobs and the total elapsed time. (08 Marks)

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Scheme & Solutions

Signature of Scrutinizer

Subject Title : Operations Research

Subject Code : IOME74

Question Number	Solution	Marks Allocated
1(a)	Definition of the term Operations Research Historical background Stating its foundation during World War -II in military Operations.	0.2
b)	Let x_1, x_2, x_3 be the number of acres of land in which tomatoes, lettuce and radishes are grown. Sales income : $2000x_1 \times 10 + 3000x_2 \times 7 + 1000x_3 \times 10$ Expenditure on the labour : $100(5x_1 + 6x_2 + 5x_3)$ Farmer's net profit $Z_{max} = 19,500x_1 + 20,400x_2 + 9500x_3$ Subject to: $x_1 + x_2 + x_3 \leq 100$ (land constraint) $5x_1 + 6x_2 + 5x_3 \leq 400$ (man-days constraint) $x_1, x_2, x_3 \geq 0$	0.4 0.1 0.3 0.2 0.2

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Visvesvaraya Technological University
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Question Number	Solution	Marks Allocated
c)	<p>i. <u>Feasible Solution</u>: Any solution of LPP which satisfies the constraints</p> <p>ii. <u>Infeasible Solution</u>: If an LPP doesn't get the common boundary satisfying all the constraints, its solution is infeasible.</p> <p>iii. <u>Unbounded Solution</u>: If an LPP has no limits on constraints then the solution is unbounded</p>	0.2 0.2 0.2
2(a)	<p><u>Degeneracy</u>: In the simplex table, if there exists between 2 or more basic variables to decide about the leaving variable, it is known as degeneracy. It may arise at the initial stage & at any stage during ^{attaining} solution of LPP.</p>	0.5
b)	$Z_{\min} = - \text{Max}(Z) = -x_1 + 3x_2 - 2x_3$ $Z_{\max} = -x_1 + 3x_2 - 2x_3$ <u>Subject to:</u> $3x_1 - x_2 + 2x_3 + u_1 = 7$ $-2x_1 + 4x_2 + u_2 = 12$ $-4x_1 + 3x_2 + 8x_3 + u_3 = 10$	0.2

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Question Number	Solution	Marks Allocated						
	I Simplex Table							
Ques	$\begin{array}{ccccccc cc} & & & & & & & \text{EV} \\ \text{Basis} & C_B & x_1 & x_2 & x_3 & u_1 & u_2 & u_3 & B & \theta/\text{Ratio} \\ \hline u_1 & 0 & 3 & -1 & 2 & 1 & 0 & 0 & 7 & - \\ u_2 & 0 & -2 & 4 & 0 & 0 & 1 & 0 & 12 & 3 \leftarrow \text{PA} \\ u_3 & 0 & -4 & 3 & 8 & 0 & 0 & 1 & 10 & 3.33 \\ \hline C_j & & -1 & 3 & -2 & 0 & 0 & 0 & & \\ Z_j & & 0 & 0 & 0 & 0 & 0 & 0 & & 0.5 \\ C_j - Z_j & & -1 & 3 & -2 & 0 & 0 & 0 & & \\ \hline & & & & & & & & \# PC & \\ \end{array}$							
		0.4						
	Second Simplex Table							
	Third Simplex Table (final) from which $x_1 = 4, x_2 = 5, Z_{\max} = 11$ $Z_{\min} = -Z_{\max} = -11$	0.4						
3 a)	<p>It is a balanced, minimization transportation problem.</p> <p>i. Initial Basic feasible Solution by VAM:</p> <table style="margin-left: 100px;"> <tr><td>A - D : 2</td><td>B - IV : 1</td></tr> <tr><td>B - D : 1</td><td>C - I : 3</td></tr> <tr><td>B - III : 4</td><td>C - IV : 4</td></tr> </table> <p>ii. Optimality Check (using U-V method)</p> <p>Initial Basic Feasible Solution itself is Optimum with total transportation cost + of Rs. 174 lakhs of rupees</p>	A - D : 2	B - IV : 1	B - D : 1	C - I : 3	B - III : 4	C - IV : 4	0.6
A - D : 2	B - IV : 1							
B - D : 1	C - I : 3							
B - III : 4	C - IV : 4							
		0.2						

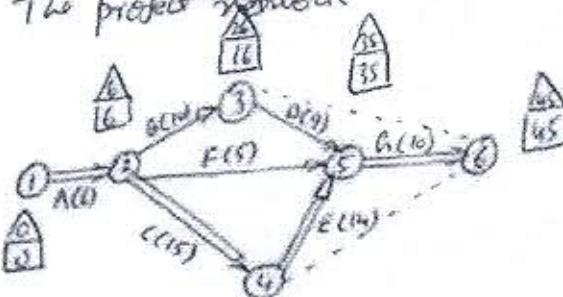
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Question Number	Solution	Marks Allocated
b)	Balancing the given problem Obtaining the allocations with modification of reduced matrix Optimal assignment $J_1 = M_4, J_2 = M_1, J_3 = M_2, J_4 = M_5$ and $M_1 = M_3$ with total time of 22 units.	0.2 0.3 0.3
4 a)	The programming system where the results are only integers and not fractions. It is a valuable tool in OR having potential applications. These problems occur frequently in business and industry.	0.2 0.3
b)	Ignoring the integer restriction. $x_1 = 9/2, x_2 = 7/2, Z_{max} = 63$ Sub problem 1: $Z_{max} = 7x_1 + 9x_2 \leq 1$ $-x_1 + 3x_2 \leq 6, 7x_1 + x_2 \leq 35, 0 \leq x_1, x_2 \leq 7$ Sub problem 2, Sub problem 3, Sub problem 4 (2 marks each) Optimal Solution is $x_1 = 4, x_2 = 3$ and $Z_{max} = 55$ (Sub problem 1).	0.5 0.2 0.8

Answer

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Question Number	Solution	Marks Allocated
5(a)	Mentioning of basic steps i. planning ii. Scheduling iii. Controlling Brief explanation - 1 mark each	0.1 0.3
b)	Meaning of Graphs of a project net-work Examples / Situations where Graphing is essential	0.2 0.2
c)	i) The project network 	0.6
	ii) Critical path : $A \rightarrow C \rightarrow E \rightarrow G \rightarrow I \rightarrow J \rightarrow K \rightarrow L \rightarrow M \rightarrow N \rightarrow O \rightarrow P \rightarrow Q \rightarrow R \rightarrow S \rightarrow T$ $T_E = \text{project length} : 45 \text{ days}, \sigma^2 = 8.4$	0.3
	iii) probabilities of completing the project in 47 days $Z = \frac{T_S - T_E}{\sigma} = \frac{47 - 45}{2.98} = 0.6768$ which the probability is 74%.	0.3

Answered

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Question Number	Solution	Marks Allocated
6a)	<p>Definition/ Meaning of Queue</p> <ul style="list-style-type: none"> . Characteristics <p>i. Input pattern ii. Service Mechanism</p> <p>iii. Queue discipline iv. Customer's behavior</p> <p>b) $\lambda = 30/\text{hr.}$, $\mu = 60/\text{hr.}$</p> <p>i. $P_0 = 0.5$</p> <p>ii. $\rho = \frac{\lambda}{\mu} = 0.5$</p> <p>iii. $\frac{\rho^2}{\mu(\mu-\lambda)} = 0.5$</p> <p>iv. $\frac{\lambda}{\mu-\lambda} = 1$</p> <p>v. $W_q = \frac{\lambda}{\mu(\mu-\lambda)} = \frac{1}{60} \text{ hr.} = 1 \text{ min}$</p> <p>vi. $W_s = \frac{1}{\mu-\lambda} = 2 \text{ min}$</p> <p>(2 Marks each)</p>	0.2 0.2 0.4 12
7a)	<p>i) <u>Pay-off Matrix</u>: Two representation of gains and losses resulting from different courses of action of the players.</p> <p>ii) <u>Min-Max and Max-Min principle</u>: These are optimal strategies for both the players</p>	0.2 0.2

Answers

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Question Number	Solution	Marks Allocated									
	for player A tries to maximise his gains while player B tries to minimise his losses. Thus, Max-Min is applicable for player A and Min-Max is applicable for player B.										
iii	<u>Dominance Rule</u> : Concept of reducing the size of matrix row wise/column wise	02									
iv	<u>Pure and Mixed Strategies</u> : Selection of a deterministic/firm strategies is pure strategy while if there is mix of strategies then it is mixed strategy game.	02									
v	<u>Fair game</u> : - If the value of game is zero then it is a fair game. (2 Marks each)	02									
b)	By using dominance rule the reduced matrix is B										
	<table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <td></td> <td>I</td> <td>II</td> </tr> <tr> <td>A</td> <td>I</td> <td>-4 6</td> </tr> <tr> <td></td> <td>III</td> <td>2 -3</td> </tr> </table>		I	II	A	I	-4 6		III	2 -3	04
	I	II									
A	I	-4 6									
	III	2 -3									
	Best Strategies for player A: $(\frac{1}{3}, 0, \frac{2}{3})$	02									
	Best Strategies for player B: $(\frac{3}{5}, \frac{2}{5}, 0)$	02									

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Question Number	Solution	Marks Allocated					
	<p>Value of game (for player A) : = 0 $v = 0$ (It is a fair game)</p>	02					
8 a)	<p>Basic assumptions such as,</p> <ul style="list-style-type: none"> i. No machine can process more than one operation at a time ii. All jobs are ready for processing iii. Machines have different capacities iv. Transfer time of job is negligible 	04					
b)	<p>Optimal sequence by Johnson's Rule:</p> <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <td>2</td> <td>4</td> <td>3</td> <td>5</td> <td>1</td> </tr> </table>	2	4	3	5	1	04
2	4	3	5	1			
	Total elapsed time : 30 minutes.	02					
	Idle time for m/c 1 : 2 minutes	01					
	Idle time for m/c 2 : 3 minutes.	01					
c)	<p>Given grid is (AB)</p> <p>Optimal Sequence is J5 J1 J4 J2 J3</p>	04					
	<p>Table showing In, Out times on the machines C, A and B giving the total elapsed time of 44 hrs.</p>	04					
	— END —						

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