

Department of Mathematical Sciences
Carnegie Mellon University
21-393 Operations Research II
Test 1

Name: _____

Problem	Points	Score
1	35	
2	35	
3	30	
Total	100	

Q1: (35pts)

(a) Fill in the last column of the table below for solving the following knapsack problem and produce an optimal solution:

$$\begin{aligned} &\text{maximise} && 3x_1 + 7x_2 + 15x_3 \\ &\text{subject to} && 2x_1 + 3x_2 + 6x_3 \leq 12 \\ &&& x_1, x_2, x_3 \geq 0 \text{ and integer.} \end{aligned}$$

w	$f_1(x_1)$	b_1	$f_2(x_2)$	b_2	$f_3(x_3)$	b_3
0	0	0	0	0		
1	0	0	0	0		
2	3	1	3	0		
3	3	1	7	1		
4	6	1	7	1		
5	6	1	10	1		
6	9	1	14	1		
7	9	1	14	1		
8	12	1	17	1		
9	12	1	21	1		
10	15	1	21	1		
11	15	1	24	1		
12	18	1	28	1		

(b) Solve the problem

minimise $2x_1 + 3x_2 + 6x_3$

subject to

$$3x_1 + 7x_2 + 15x_3 \geq 20$$

$x_1, x_2, x_3 \geq 0$ and integer.

Q2: (35pts)

A factory uses a single machine to manufacture two distinct products A and B . If the machine is of age t then it costs $c_A(x, t)$ to make x units of A and $c_B(x, t)$ to manufacture x units of B . A new machine costs M . The demand for A in period j is $d_j(A)$ and the demand for B in period j is $d_j(B)$. The factory can store at most H units altogether at any one time. Demand must be met in the period that it occurs or in the following period.

Design a dynamic programming algorithm for finding the cheapest way of meeting demand for the next n periods.

Q3: (30pts) Woody the woodcutter will cut a given log of wood, at any place you choose, for a price equal to the length of the given log. Suppose you have a log of length L , marked to be cut in n different locations labeled $1, 2, \dots, n$. For simplicity, let indices 0 and $n+1$ denote the left and right endpoints of the original log of length L . Let d_i denote the distance of mark i from the left end of the log, and assume that $0 = d_0 < d_1 < d_2 < \dots < d_n < d_{n+1} = L$. The wood-cutting problem is the problem of determining the sequence of cuts to the log that will cut the log at all the marked places and minimize your total payment. Give a dynamic programming formulation to solve this problem. Estimate the number of arithmetic operations needed by your algorithm.