## Department of Mathematical Sciences CARNEGIE MELLON UNIVERSITY

## **OPERATIONS RESEARCH II 21-393**

Homework 1: Due Monday September 9.

Describe a Dynamic programming solution to the following problems:

- Q1 A company manufactures two products A and B at a certain facility. The demands for the products are  $a_i, b_i, i = 1, 2, ..., n$  over the next n periods. The cost of making x of either product is c(x) and there is room to store H in total of the two products. Cleaning problems require that only one product can be manufactured in any one period. Assume that at the beginning of period one there is H/2 of each product in storage. The problem is to minimise total cost, given that all demands must be met.
- Q2 You have to drive across country along a road of length L. There are gas stations at points  $P_1, P_2, \ldots, P_r$  along the route. Your car can hold g gallons of gasoline. At gas station i, the price of gas is  $p_i$  per gallon. If you drive at s miles per hour then you use up f(s) gallons of gas per mile. You can assume that you have to drive at constant speed between stops. You start with a full tank of gas and you have an amount A to spend on the trip. Can you finish the trip in time at most T? **Hint:** let  $f(i, a, \gamma)$  denote the minimum time to get from  $P_i$  to  $P_r$  given you are at  $P_i$ , you have a left and  $\gamma$  gallons in your car. Find a recurrence for f.
- Q3 The people of a certain area live at the side of a long straight road of length L. The population is clustered into several villages at points  $a_1, a_2, \ldots, a_k$  along the road. There is a proposal to build  $\ell$  fire stations on the road. The problem is to build them so that the maximum distance of a village to its nearest fire station is minimised. Formulate the problem of finding the optimum placement of fire stations as a dynamic program. (Assume that fire stations are to be placed at integer points only on the line.)

**Hint:** for an interval  $I = \{i, i+1, ..., j\}$  let d(I, k) denote the maximum distance to a fire station placed at k from villages placed in I. Let

 $D(I) = \min_{k \in I} d(I, k)$ . Now break up stick of length L into  $\ell$  intervals  $I_1, I_2, \ldots, I_\ell$  and minimise  $\max\{D(I_j) : j = 1, 2, \ldots, \ell\}$ .