Linear Programming Problems Dr. Rajesh Kumar

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Linear Programming Problem (LPP) Applications



Applications of Linear Programming can be seen in different fields.

Solution to LP for a specific trateship problem gives solution to the problem





LPP - Formulations



- The LP is formulated by the following steps:
- Identify the Decision Variables → Variables that determine the outcomes
- 2. Define **Constraints** → **Linear inequalities** or **equation***s* that add *restrictions* on the variables.
- 3. Define **Objective Function** → Based on the variables and the aim of the problem, determine a **linear function** that is to be **maximized or minimized**.
- Given that
 - ► Variables are **non-negative**
 - **Equations/ inequalities** are **linear** in nature.
 - All relations used are linear relations





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Diet Problem



- A dietician has to develop a special diet using two foods P and Q with the specifications as given in the Table.
- The diet requires at least 240 units of calcium, at least 460 units of iron and at most 300 units of cholesterol.

Goal:

How many packets of each food should be used to minimise the amount of vitamin A in the diet? What is the minimum amount of vitamin A?















Cargo Plane has 3 compartments for storing cargo with limits on weight and space:

Compartment	Weight cap (tonnes)	Space cap (m ³)
Front (F)	10	6800
Centre (C)	16	8700
Rear (R)	8	5300

There are four cargos available for shipment on the next flight.

	Cargo	Weight (tonnes)	Volume (m ³ /tonne)	Profit (pd/tonne)
	C1	18	480	310
jir.	C2	15	650	380
·	C3	23	580	350
	C4	12	390	285

- The weight of the cargo in the respective compartments must be the same proportion of that compartment's weight capacity to maintain the balance of the plane.
- Any proportions of C1-C4 may be accepted.

Goal:

i) Determine the amount of each C1-C4 that should be accepted.ii) How to distribute so that total profit of the flight is maximized?



Cargo Plane: Formulation



Variables:

i → cargo (C1 → C4 as 1→ 4) j → compartment (1 = F, 2 = C, 3=R) x_{ij} → number of tonnes of cargo

Constraints:

Constraint on maximum available cargo

 $\begin{array}{l} x_{11} + x_{12} + x_{13} \leq 18 \\ x_{21} + x_{22} + x_{23} \leq 15 \\ x_{31} + x_{32} + x_{33} \leq 23 \\ x_{41} + x_{42} + x_{43} \leq 12 \end{array}$

Constraints:

• Constraint weight capacity of each compartment $x_{11} + x_{21} + x_{31} + x_{41} \le 10$ $x_{12} + x_{22} + x_{32} + x_{42} \le 16$ $x_{13} + x_{23} + x_{33} + x_{43} \le 8$

Constraint on space capacity of each compartment

 $\begin{array}{l} 480x_{11}+650x_{21}+580x_{31}+390x_{41}\leq 6800\\ 480x_{12}+650x_{22}+580x_{32}+390x_{42}\leq 8700\\ 480x_{13}+650x_{23}+580x_{33}+390x_{43}\leq 5300 \end{array}$

 Weight of cargo in compartments = proportion of the compartment's weight capacity

 $(x_{11} + x_{21} + x_{31} + x_{41})/10 = (x_{11} + x_{22} + x_{32} + x_{42})/16$ $= (x_{13} + x_{23} + x_{33} + x_{43})/8$





Scheduling Work Shifts for Employees



Work Shift Scheduling



- Production manager is attempting to **develop a shift pattern** for the workforce.
- Each day is divided into 3 eight hour shift periods 00:01 08:00 (Night), 08:01 16:00 (Day); 16:01 24:00 (Late)
- Minimum number of workers required for each of these shifts over any week is in Table.
 - Each worker is assigned to work either a night shift or a day shift or a late shift.
 - Once a worker has been assigned to a shift, they must **remain on the same shift every day that they work**
 - Each worker **works 4 consecutive days** during any seven day period.
- ► Total number of workers = 60

Goal: Develop a schedule so that he workforce size is reduced for he week.

		Mon (M)	Tue (T)	Wed (W)	Thurs (Th)	Fri (F)	Sat (Sa)	Sun (S)
	Night (N)	5	3	2	4	3	2	2
3	Day (D)	7	8	9	5	7	2	5
	Late (L)	9	10	10	7	11	2	2



Work Shift Scheduling : Formulation

Constraints:



Variables:

- $i \rightarrow Days: 1 \rightarrow 7 (1 = M, 2 = T, \dots, 7 = S)$
- **j** → Shift: 1→3 (1 = N, 2 = D, 3 = L)
- $N_{ij} \rightarrow$ Number of workers starting their four consecutive workdays on day *i* and shift *j*
 - $\mathbf{D_{ij}} \rightarrow Known \quad \text{number} \quad \text{of} \quad \text{workers} \\ \text{required on day } i \text{ and shift } j$

Constraint on minimum number of workers required per day per shift + constraint of working 4 consecutive days in a 7 day period.

 $\sum N_{ij} \le 60$

Constraint on total number of workers 60

 $M \Rightarrow N_{1j} + N_{7j} + N_{6j} + N_{5j} \ge D_{1j} \quad j = 1, ..., 3$ $T \Rightarrow N_{2j} + N_{1j} + N_{7j} + N_{6j} \ge D_{2j} \quad j = 1, ..., 3$ $Y \Rightarrow their work started on Day 1 (N_{1j}) \text{ or } Day$ $W \Rightarrow N_{3j} + N_{2j} + N_{1j} + N_{7j} \ge D_{3j} \quad j = 1, ..., 3$ $W \Rightarrow N_{3j} + N_{2j} + N_{1j} + N_{7j} \ge D_{3j} \quad j = 1, ..., 3$ $Sum \text{ of these variables gives the total number of workers on the day and in } S \Rightarrow N_{7j} + N_{6j} + N_{5j} + N_{4j} \ge D_{7j} \quad j = 1, ..., 3$



Work Shift Scheduling : Formulation



Variables:

- $i \rightarrow Days: 1 \rightarrow 7 (1 = M, 2 = T,....7 = S)$ $i \rightarrow Shift: 1 \rightarrow 3 (1 = N, 2 = D, 3 = L)$
- N_{ij} → Number of workers starting their four consecutive workdays on day *i* and shift *j*
- $D_{ij} \rightarrow Known$ number of workers required on day *i* and shift *j*

• Objective (Subject to constraints): minimize $Z = \sum_{j=1}^{7} \sum_{j=1}^{3} N_{ij}$ Constraints:

• Constraint on total number of workers 60

Constraint on minimum number of workers required per day per shift + constraint of working 4 consecutive days in a 7 day period.

 $\sum N_{ij} \le 60$

$$\begin{split} M & \rightarrow N_{1j} + N_{7j} + N_{6j} + N_{5j} \ge D_{1j} \quad j = 1, \dots, 3 \\ T & \rightarrow N_{2j} + N_{1j} + N_{7j} + N_{6j} \ge D_{2j} \quad j = 1, \dots, 3 \\ W & \rightarrow N_{3j} + N_{2j} + N_{1j} + N_{7j} \ge D_{3j} \quad j = 1, \dots, 3 \\ S & \rightarrow N_{7j} + N_{6j} + N_{5j} + N_{4j} \ge D_{7j} \quad j = 1, \dots, 3 \end{split}$$



Planning for Production Amount



Production Planning Problem



- 3 stages of assembly with respective man-hours required are shown in the table.
- ► Official time for each stage → 160, 200 and 80 man hours.

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-		

- If worker is previously employed on stage B > can spend up to 20% of their time on Stage A
- If worker is previously employed on stage C riangle can spend up to 30% of their time on Stage A
- Ratio of (P1 units assembled)/(P4 units assembled) = 0.9 → 1.15

Goal: Decide how much product is to be assembled for the next week.

	Product	^{کی} e	nn hou ach sta	rs in age	Profit (\$)	Max Demand
	107011	А	В	С		(units)
	ζ. [™] Ρ1	2	2	3	10	50
<i>, , , , , , , , , ,</i>	P2	2	4	6	15	60
	P3	1	1	1	22	85
	P4	1	2	5	17	70



Production Planning Problem: Formulation



Variables:

 $i \rightarrow$ Product {I = 1,2,3,4} $x_i \rightarrow$ amount of Product *i* produced $t_{BA} \rightarrow$ amount of time transferred $B \rightarrow A$ $t_{CA} \rightarrow$ amount of time transferred $C \rightarrow A$

Objective : maximize $Z = 10x_1 + 15x_2 + 22x_3 + 17x_4$

Subject to constraints

Constraints:

- Constraint on maximum demand
 x₁ ≤ 50; x₂ ≤ 60; x₃ ≤ 85; x₄ ≤ 70
 Constraint on P1/P4 ratio
 - $0.9x_4 \le (x_1/x_4) \le 1.15x_4$
- Constraint on work time
 - $\begin{aligned} & 2x_1 + 2x_2 + x_3 + x_4 \leq 160 + t_{BA} + t_{CA} \\ & 2x_1 + 4x_2 + x_3 + 2x_4 \leq 200 t_{BA} \\ & 3x_1 + 6x_2 + x_3 + 5x_4 \leq 80 t_{CA} \end{aligned}$
- Constraint on transferred time
 - $\begin{array}{l} t_{\rm BA} & \leq 0.2(200) \\ t_{\rm CA} & \leq 0.3(80) \end{array}$
 - All variables are ≥ 0



Airplane Crew Scheduling



- All airlines (*Air India, IndiGo, Emirates, British Airways*) have a large number of flights travelling all over the world.
 - **•** Large number of sources/ destination airports.
 - Large number of flights outgoing from a single node (airport) at different times of the day
 - Duration of each trip is different.

Necessary to assign sufficient number of crew members to each flight.

- Regulations and limitations have to be taken into consideration
 - Pilots have a certain number of flying hours/ day
 - Crew members also have maximum travel limits in t time period.
 - If crew member has a layover, accommodation is arranged by airlines.

Difficult to organize!!!!!





- Consider an airline that has to assign *m* crew members to each flight flying to/from *n* nodes.
- Given the directed graph showing 4 nodes between which the flights are travelling [1][2]
- Given:
 - ► Each crew must service at least 2 flights → Each pairing must contain 2 flights
 - Multiple crews may be assigned to a flight (to transport a crew to another airport)
 - Each flight must have at least 1 crew.
- The cost of a pairing is expressed as the time interval between the first departure time and the last arrival time as +5 hours









Airplane Crew Scheduling: Formulation



- Tabulated Departures/Arrivals
- Look at flight pairings
 - Crew may go to next flight as long as the flight arrives at or before the departure
 - Minimum flight that each must serve is 2
- ► Total pairings → 21

Flight	S	D	Departure from S	Arrival at D
1	N1	N2	900hrs (9:00am)	1300hrs (9:00am)
2	N2	N3	1300hrs (1:00pm)	1500hrs (3:00pm)
3	N3	N4	1600hrs (4:00pm)	1800hrs (6:00pm)
4	N3	N1	1700hrs (5:00pm)	1900hrs (7:00pm)
5	N4	N2	1900hrs (7:00pm)	2100hrs (9:00pm)
6	N4	N1	1900hrs (7:00pm)	2100hrs (9:00pm)
7	N2	N3	1400hrs (2:00pm)	1600hrs (4:00pm)
8	N1	N4	1600hrs (4:00pm)	1800hrs (6:00pm)

	x_i	Pairings	Total time (t)	x_i	Pairings	Total time (t)
ne departure	1	1→2	6(4+2)	11	$2 \rightarrow 4$	6
	2	1→2→3	9(4+2+1+2)	12	7 → 3	4
	3	1→2→4	10	13	7 → 4	6
	4	1→7→3	9	14	7→3→5	7
. shitun	5	1→7→4	10	15	7→3→6	7
	6	1 → 7 → 3 → 5	12	16	2 → 3 → 5	8
	7	1 → 7 → 3 → 6	12	17	2→3→6	8
25	8	1 → 2 → 3 → 5	12	18	8 → 6	5
	9	1→2→3→6	12	19	3 → 5	5
	10	2 → 3	5	20	3 → 6	5
1				21	1→7	7
L L						

All possible parings



Airplane Crew Scheduling: Formulation



Variables:

- $\begin{array}{ll} \mathbf{n} \rightarrow \text{Flights} & 1 \le j \le n \\ \mathbf{m} \rightarrow \text{ crew} & 1 \le i \le m \end{array}$
- ► Decision Variable → y_{ij} $y_{ij} = \begin{bmatrix} 1 & flight j has crew i \\ 0 & otherwise \end{bmatrix}$

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Variable for each pairing x_i = 1 pairing i is used 0 otherwise

- Constraints: • Each flight (j) must have at least 1 crew $\sum_{i=1}^{n} y_{ij} \ge 1$
 - Inequalities based on pairings

- For each flight, inequalities exist with respect to each pairing.
- The inequality is formed by adding each x_i the flight number is in!





Searching for Shortest Path between Nodes



Shortest Path Problem

 $\sum w(v_i, v_{i+1})$



- ▶ Aim → Find the shortest path between source node(s) and destination node(s)
- Requires a weighted graph/digraph (graph with directed edges connecting nodes)

 $w(p) \neq 2$

Weight of path $p = v_1 \rightarrow v_2 \rightarrow ... \rightarrow v_k$ is





Variants of Shortest Path



- Shortest-Path problems
 - Single-source shortest-paths problem: Find the shortest path from s to each node.
 - Single-destination shortest-paths problem: Find a shortest path to a given destination target t from each node.
 - Single-pair shortest-path problem: Find a shortest path from $i \rightarrow j$ for given vertices *i* and *j*.
 - ► All-pairs shortest-paths problem: Find a shortest path from *i* → *j* for every pair of vertices *i* and *j*.



Shortest Path Problem: Single source & destination

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- Given a directed graph, with source node 's =' and target (destination) node 't'.
- ► The **cost is the weight** (*w*_{*ij*}) of the edge connecting a node *i* to node *j*.
- Shortest Path Problem deals with finding the shortest path between *s* and *t*.
 - ▶ Path with the least weight

Goal: Minimize the cost function by finding the shortest path between source and target nodes.



Shortest Path as Linear Programming: Formulation



Variables:

- $s \rightarrow$ source node
 - $t \rightarrow target node$
 - $i \rightarrow$ start node for sub-path
 - $j \rightarrow$ target node for sub-path
 - $s \rightarrow$ source node
- $\blacktriangleright w_{ij} \rightarrow Edge weight between node i and j$
- $x_{ij} = \begin{bmatrix} 1 & edge(i,j) \text{ is part of shortest path} \\ 0 & otherwise \end{bmatrix}$

Constraints: Constraints

 $\sum_{j} x_{ij} - \sum_{j} x_{ji} = \begin{bmatrix} 1 & if \ i = s \\ -1 & if \ i = t \end{bmatrix}$ otherwise

Objective (Subject to constraints): minimize $Z = \sum_{ij} w_{ij} x_{ij}$

ij∈A





Energy Distribution



- A company distributing electric energy has several power and distributing stations connected by wires.
- Each station *i* can:
 - produce p_i kW of energy (p_i = 0 if the station cannot produce energy)
 - distribute energy on a sub-network whose users have a total demand of d_i kW (d_i = 0 if the station serve no users)
 - carry energy from/to different stations.
- The wires connecting station *i* to station *j*
 - Maximum capacity of u_{ij} kW
 - ▶ Cost of *c*_{*ij*} dollars for each kW carried by the wires.

The distribution company wants to determine the minimum cost distribution plan.

Goal

Given that the total amount of energy produced equals the total amount of energy required by all sub-networks.



Energy Distribution: Formulation



- Consider a digraph (directed graph) G = (N,A)
 - Nodes represent power/distribution stations
 - Arcs (edges) represent connections or wires between pairs of stations.
- ► Define a variable $b_v = d_v p_v$ → difference between energy demand (d_v) and energy available (p_v) at a station (node).

thes.

- Define nodes as
 - Demand nodes: $b_v > 0 \rightarrow d_v > p_v$.
 - Supply nodes: $b_v < 0 \rightarrow d_v < p_v$.
 - ► Transshipment nodes: b_v = 0 → d_v = p_v, i.e.this node will serve as an intermediate node between stations.
- ► Node balancing → difference between the total flow (of electric energy) entering node v (edge (i, v)) and the total flow leaving node v (edge (v, j)) is exactly equal to the demand of the node



Energy Distribution: Formulation



Variables:

- $\blacktriangleright p_i \rightarrow Energy produced at node i$
- ► $d_i \rightarrow Demand$ at node i
- ► x_{ij} → energy that should be available on edge (*i*,*j*)
- ► u_{ij} → maximum capacity of edge(i,j)
- ► $c_{ij} \rightarrow cost/kW$ on edge(i,j)

Constraints: Node balance constraint $\sum_{(i,j)\in A} x_{iv} - \sum_{(v,j)\in A} x_{vj} = bv$ _*ν* ∈ N rc (Edge) Capacity constraint $x_{ii} \leq uij$ $\forall (i,j) \epsilon A$ - Objective: minimize $Z = \sum_{i=1}^{n}$ $\sum_{ij} c_{ij} x_{ij}$ Subject to constraints



Determining Installation/Placement site(s)

Antenna location sites



5 possible sites for installation of antennas have been detected by a telephone company, in order to cover 6 areas.

Intensity of signal coming from each antenna at each site (A - E) is given through simulation (in Table).



More than one signal may not reach level 18 in the same area → Would cause an interference

An antenna may be placed in site E only if an antenna is installed in site D.

Ȱ ·								
	AREA 1	AREA 2	AREA 3	AREA 4	AREA 5	AREA 6		
SITE A	10	20	16	25	0	10		
SITE B	50	12	18	23	11	6		
SITE C	21	8	5	6	23	19		
SITED	16	15	15	8	14	18		
SITE E	21	13	13	17	18	22		

Goal: Placement of antennas to ensure coverage over maximum number of areas.



Antenna location sites: Formulation



Variables:

- i → set of sites locations (i = 1, 2....5)
- → set of areas (j = 1,2,...,6)
- T \rightarrow minimum signal level
- ► $N \rightarrow$ max number of signals above the threshold recognized by receiver (N = 1)

• $s_{ij} \rightarrow$ signal strength of antenna at *i* received in *j*

- ► M_j → sufficiently large parameter, so that for every area $j \in J$, $M_j = card(\{i \in I : s_{ij} \ge T\})$
 - antenna placed at i otherwise

area j is covered otherwise

Constraints: 🗢 Minimum signal level $s_{ij} \ge T$ Number of antenna covering an area $\sum_{i \in I} x_i \geq zj$ $x_i \in \{0, 1\}$ and $z_i \in \{0, 1\}$ **Objective:** maximize $\sum z_i$ Subject to constraints

Thank You! Dr. Rajesh Kumar

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Other Problems: Distributing Different Kinds of Energy

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Distributing different kinds of energy



A company distributing electric energy has several power and distributing stations connected by wires. Each station produces/distributes different kinds of energy. Each station i can: • produce p k i kW of energy of type k (p k i = 0 if the station does not produce energy of type k); • distribute energy of type k on a subnetwork whose users have a total demand of d k i kW (d k i = 0 if the station serve no users requiring energy of type k); • carry energy from/to different stations. Note that every station can produce and/or distribute different types of energy. The wires connecting station i to station j have a maximum capacity of uij kW, independently of the type of energy carried. The transportation cost depends both on the pair of stations (i, j) and the type of energy k, and is equal to c k ij euros for each kW. The company wants to determine the minimum cost distribution plan, under the assumption that, for each type of energy, the total amount produced equals the total amount of energy of the same type required by all sub-networks.



Other Problems: Communication NetWork 2



Communication Network 2



• A communication network consists of routers and connections routes between pairs of routers. Every router generates traffic towards every other router and, for every (ordered) pair of routers, the traffic demand has been estimated (this demand is measured in terms of bandwidth required). The traffic from router i to router j uses multi-hop technology (the traffic is allowed to go through intermediate nodes) and splittable flow technology (the traffic can be split along different paths). For every route, the capacity (how much flow can be sent) is known, and the unit cost for each unit of flow is also known. The target is to send the data flow at the minimum cost.

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