



KENYA METHODIST UNIVERSITY

END OF 1ST TRIMESTER 2010 EXAMINATIONS

NYERI CAMPUS

FACULTY : COMPUTING AND INFORMATICS
DEPARTMENT : COMPUTER INFORMATION SYSTEMS
UNIT CODE : MATH 331
UNIT TITLE : OPERATION RESEARCH 1
TIME : 2 HOURS

Instructions:

- Answer question 1 and any other 2 questions.

Question 1

- a) State the two duality theorems used in OR. (4 mks)
b) Given the LPP below, solve using the simplex method;

$$\begin{array}{ll} \text{Maximize} & z = x_1 + 4x_2 + 5x_3 \\ \text{Subject to} & 3x_1 + 3x_2 + 3x_3 \leq 22 \\ & x_1 + 2x_2 + 3x_3 \leq 14 \\ & 3x_1 + 2x_2 \leq 14 \\ & x_1, x_2, x_3 \geq 0 \end{array} \quad (11 \text{ mks})$$

- c) Explain briefly five limitations of linear programming. (5 mks)
d) Solve the following LPP graphically;

$$\begin{array}{ll} \text{Maximize} & z = 20x_1 + 10x_2 \\ \text{Subject to} & x_1 + 2x_2 \leq 40 \\ & 3x_1 + x_2 \geq 30 \\ & 4x_1 + 3x_2 \geq 60 \\ & x_1, x_2 \geq 0 \end{array} \quad (10 \text{ mks})$$

Question 2

- a) Explain briefly at least six characteristics of linear programming. (6 mks)
b) Use the Big-M method to solve the following LPP

$$\begin{array}{ll} \text{Minimize} & z = 4x_1 + x_2 \\ \text{Subject to} & 3x_1 + x_2 = 3 \\ & 4x_1 + 3x_2 \geq 6 \\ & x_1 + 2x_2 \leq 4 \\ & x_1, x_2 \geq 0 \end{array} \quad (14 \text{ mks})$$

Question 3

- a) Explain the following terms as used in linear programming;
- Sensitivity Analysis
 - Degenerate (6 mks)
- b) Obtain the dual of the following and solve it.

$$\text{Minimize } z = 4x_1 + 2x_2 + 3x_3$$

$$\text{Subject to } 2x_1 + 4x_3 \geq 5$$

$$2x_2 + 3x_2 + x_3 \geq 4$$

$$x_1, x_2, x_3 \geq 0$$

Hence or otherwise, find the solution of the primal. (14 mks)

Question 4

Find the optimum integer solutions of the following LPP using the cutting plane method

$$\text{Maximize } z = 7x_1 + 9x_2$$

$$\text{Subject to } -x_1 + 3x_2 \leq 6$$

$$7x_1 + x_2 \leq 35$$

$$x_1, x_2 \geq 0 \text{ and integers} \quad (20 \text{ mks})$$