Linear Programming

| Names | | | |
|-------|------|------|--|
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Use an Excel spreadsheet to solve optimization problems

Example 1: The Solar Technology Company manufactures three different types of hand calculators and classifies them as scientific, business, and graphing according to their calculating capabilities. The three types have production requirements given by the following table.

| | Scientific | Business | Graphing |
|-------------------------------|------------|----------|----------|
| Electronic circuit components | 5 | 7 | 10 |
| Assembly time (hours) | 1 | 3 | 4 |
| Cases | 1 | 1 | 1 |

The firm has a monthly limit of 90,000 circuit components, 30,000 hours of labor, and 9000 cases. If the profit is \$6 for the scientific, \$13 for the business, and \$20 for the graphing calculators, how many of each should be produced to yield maximum profit? What is the maximum profit?

Let S be the number of scientific, B be the number of business, and G be the number of graphing calculators to be produced.

Then the optimization function is: Profit(S, B, G) = 6S + 13B + 20G.

Subject to the constraints:
$$\begin{cases} 5S + 7B + 10G \le 90,000 \\ S + 3B + 4G \le 30,000 \text{ where } \begin{cases} S \ge 0 \\ B \ge 0 \end{cases} \\ G \ge 0 \end{cases}$$

Open Excel and set up a workspace like the following to organize the information and work:

| | A | В | С |
|----|-------------------------------------|-------------|---------|
| 1 | Variables | | |
| 2 | | | |
| 3 | # scientific calculators (S) | | |
| 4 | # business calculators (B) | | |
| 5 | # graphing calculators (<i>G</i>) | | |
| 6 | | | |
| 7 | Objectives | | |
| 8 | | | |
| 9 | Maximize Profit | | |
| 10 | | | |
| 11 | Constraints | | |
| 12 | | Amount used | Maximum |
| 13 | Circuit components | | 90000 |
| 14 | Labor hours | | 30000 |
| 15 | Cases | | 9000 |

In cell B9 enter the function: =6*B3+13*B4+20*B5 optimization function In cell B13 enter the function: =5*B3+7*B4+10*B5 function for first constraint In cell B14 enter the function: =B3+3*B4+4*B5 function for second constraint function for third constraint

The Solver will have to be Added-In if it hasn't yet been used on the computer you're using. Click on the Office Button, and choose Excel Options. Then select Add-Ins in the left column, and click Go at the bottom. Check Solver Add-in in the new window, and click OK.

Select Solver from the Data tab at the top.

Set Target Cell: B9
Equal to: Max
By changing cells: B3:B5

Click in the Subject to the Constraints box:

Click the Add button:

in the Cell Reference box enter: B13

skip by the \leq sign because you want the formula in cell B13 \leq the maximum

in the Constraint box enter: C13

then click OK

Click the Add button again:

in the Cell Reference box enter: B14

skip by the \leq sign because you want the formula in cell B14 \leq the maximum

in the Constraint box enter: C14

then click OK

Click the Add button again:

in the Cell Reference box enter: B15

skip by the \leq sign because you want the formula in cell B15 \leq the maximum

in the Constraint box enter: C15

then click OK

Click the Add button again:

in the Cell Reference box enter: B3

choose the \geq = sign because you want the value in cell B3 \geq the minimum

in the Constraint box enter the number: 0

then click OK

Click the Add button again:

in the Cell Reference box enter: B4

skip by the \geq sign because you want the formula in cell B4 \geq the maximum

in the Constraint box enter the number: 0

then click OK

Click the Add button again:

in the Cell Reference box enter: B5

skip by the \geq sign because you want the formula in cell B5 \geq the maximum

in the Constraint box enter the number: 0

then click OK

Finally, click the Solve button.

Highlight the space you used to work the problem and print it on the paper that your group will turn in. you should also write the system of equations and the optimization function that you

used. Finally, write a few sentences that identify the maximum profit; the amount of each of the variables used; and the number of each kind of calculator made.

For example: The optimization function is: Profit(S, B, G) = 6S + 13B + 20G.

Subject to the constraints:
$$\begin{cases} 5S + 7B + 10G \le 90,000 \\ S + 3B + 4G \le 30,000 \text{ where } \begin{cases} S \ge 0 \\ B \ge 0 \end{cases} \\ G \ge 0 \end{cases}$$

| Variables | | |
|------------------------------|-------------------|---------|
| | | |
| # scientific calculators (S) | 2,000 | |
| # business calculators (B) | 0 | |
| # graphing calculators (G) | 7,000 | |
| Objectives | | |
| Maximize Profit | \$152,000 | |
| TVIAMINE TIOTE | ψ13 2 ,000 | |
| Constraints | | |
| | Amount used | Maximum |
| Circuit components | 80,000 | 90,000 |
| Labor hours | 30,000 | 30,000 |
| Cases | 9,000 | 9,000 |

A maximum profit of \$152,000 will be realized by using 80,000 circuit components, all 30,000 labor hours available, and all 9,000 cases available to make 2,000 scientific calculators and 7,000 graphing calculators. No business calculators will be made.

Ref: pp. 339 – 341 in Mathematical Application by Harshbarger & Reynolds, 7th ed.

Assignment

1. a. Matt's Master Photography has \$6000 available per year for advertising. Newspaper ads cost \$100 each and he can afford a maximum of 21 ads annually. Radio ads cost \$300 each and he can afford a maximum of 28 annually at this price. Each newspaper ad is estimated to reach 6000 potential customers (brides and families with children), and each radio ad is estimated to reach 8000 potential customers. Of course Matt wants to maximize the number of ad exposures to potential customers. Write the objective function and the system of constraints, then set up a workspace in an Excel program to find the maximum possible number of exposures to potential customers.

| | A | В | С |
|----|------------------------|-------------|---------|
| 1 | Variables | | |
| 2 | | | |
| 3 | # newspaper ads (N) | | |
| 4 | # radio ads (R) | | |
| 5 | | | |
| 6 | Objectives | | |
| 7 | | | |
| 8 | Maximum # of exposures | | |
| 9 | | | |
| 10 | Constraints | | |
| 11 | | Amount used | Maximum |
| 12 | Newspaper ads | | 21 |
| 13 | Radio ads | | 28 |
| 14 | Cost | | 6000 |

- b. Copy the space you used to work the problem and print it on your word document after you've solved the problem. Write a sentence that tells the number of newspaper and radio ads used, the cost, and the number of potential customers reached.
- c. What if the available cost is \$8,000? Since the newspaper ads maximized in the previous constraint conditions, it is decided to let both the radio ads and the newspaper ads be 20; enter these amounts in the cells that maximize these values. Write the new system of constraints, then open the solver menu, and solve with these new constraints. Copy and print the space you used to work the problem and write a sentence to explain it.
- d. Write a short paragraph telling how the constraints may be changed, and how they can affect the value of the variables which optimize the problem.
- 2. a. Suzanne's Supervisory Services has \$12,000 available for advertising. The following table gives the costs per ad and the number of people exposed to its ads for three different media (with number in thousands).

| Ad Packages | Newspaper | Radio | TV |
|-----------------|-----------|-------|----|
| Cost | 2 | 2 | 4 |
| Total audience | 30 | 21 | 54 |
| Working mothers | 6 | 12 | 8 |

If the total available audience is 420,000, and if Suzanne wishes to maximize the number of exposures to working mothers, how many ads of each type should she purchase? Set up a workspace in an Excel program and solve the problem. Highlight the space you used to work the problem and print it after you've solved the problem.

- b. It is determined that a more realistic expectation for media exposure to working mothers is: 6,000 to the newspaper, 4,000 to the radio, and 8,000 to the TV. Make the change in the optimization function and solve the problem with this new parameter. Highlight the space you used to work the problem and print it after you've solved the problem.
- c. Another estimate of the expectation for media exposure to working mothers is: 4,000 to the newspaper, 4,000 to the radio, and 8,000 to the TV. Make the change in the optimization function and solve the problem with this new parameter. Highlight the space you used to work the problem and print it after you've solved the problem.

- d. Write a short paragraph telling how the parameters may be changed, and how they can affect the value of the variables which optimize the problem.
- 3. a. Amir's Asian Deli and Catering has only two menus: I (Ceylonese) and II (Bengali). He prepares these at three different facilities: A (the Avenues), B (Bountiful), and C (Cottonwood). The production capacities and costs per week to operate the three facilities are summarized in the following table:

| | A | В | С |
|-------------|--------|--------|--------|
| I | 200 | 200 | 400 |
| II | 100 | 200 | 100 |
| Cost / week | \$1000 | \$3000 | \$4000 |

How many weeks should each facility operate to fill Amir's orders at a minimum cost, and what is the minimum cost? Set up a workspace in an Excel program and solve the problem.

| | A | В | С |
|----|-----------------------------|-------------|---------|
| 1 | Variables | | |
| 2 | | | |
| 3 | # of weeks @ Facility A (A) | | |
| 4 | # of weeks @ Facility B (B) | | |
| 5 | # of weeks @ Facility C (C) | | |
| 6 | | | |
| 7 | Objectives | | |
| 8 | | | |
| 9 | Minimum Cost | | |
| 10 | | | |
| 11 | Constraints | | |
| 12 | | Amount used | Minimum |
| 13 | Menu I Ceylonese | | 2000 |
| 14 | Menu II Bengali | | 1200 |
| 15 | Cost per week | | |

- b. Highlight the space you used to work the problem and print it after you've solved the problem.
- c. Write a short paragraph telling how minimizing constraints changes the problem.

¹ Based on problem #53, page 347, Harshbarger/Reynolds, Mathematical Applications, 7th ed.

² Based on problem #56, page 347, Harshbarger/Reynolds, Mathematical Applications, 7th ed.

³ Based on problem #25, page 357, Harshbarger/Reynolds, Mathematical Applications, 7th ed.