LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

B. Sc. DEGREE EXAMINATION - STATISTICS

SIXTH SEMESTER – JUNE 2015

ST 6607 /ST 6604 / ST 6601 - OPERATIONS RESEARCH

Date: 03/07/2015 Time : 10.00 – 1.00

T LAN YESTS

PART A

Answer ALL the questions.

1. Mention any two applications of Operations Research.

Dept. No.

- 2. Define Linear Programming Problem.
- 3. What is the need for artificial variables?
- 4. Give the dual for the following primal:

Minimize $Z = 3X_1 + X_2$

Subject to the constraints

$$X_1 + X_2 \ge 1$$

 $2X_1 + 3X_2 \ge 2$

- $X_1 \geq 0, \ X_2 \geq 0$
- 5. Define transportation problem.
- 6. Give any one example of an unbalanced assignment problem.
- 7. What are the three time estimates used in PERT?
- 8. Give any two errors in networking.
- 9. Define Two person zero sum game.

11. Solve the following LPP graphically

Subject to the constraints

 $2x_1 + x_2 \le 1000$

Maximize $Z = 4x_1 + 3x_2$

10. Mention any two methods for making decision under uncertainty.

PART B

Answer any FIVE questions.

 $(5 \times 8 = 40)$

Max. Marks: 100

 $(10 \times 2 = 20)$

*x*₁ ≤ 400

 $x_1 + x_2 \le 800$

- *x*₂ ≤ 700
- $x_1, x_2 \ge 0$

- 12. Explain the Big M method of solving a LPP.
- 13. Consider the problem of assigning five jobs to five persons. The assignment costs are given as follows.

| | Machines | | | | | |
|-----------|----------|----|----|----|----|--|
| Operators | А | В | C | D | Е | |
| Ι | 10 | 3 | 10 | 7 | 7 | |
| II | 5 | 9 | 7 | 11 | 9 | |
| III | 13 | 18 | 2 | 9 | 10 | |
| IV | 15 | 3 | 2 | 7 | 4 | |
| V | 16 | 6 | 2 | 12 | 12 | |

Find the optimal assignment.

14. Find the basic feasible solution for the given transportation problem using North West Corner rule for the data given below.

| | Destination | | | | | |
|--------|-------------|----|----|-----|----|--------|
| | | Р | Q | R | Т | Supply |
| | А | 4 | 6 | 8 | 13 | 50 |
| C | В | 13 | 11 | 10 | 8 | 70 |
| Source | С | 14 | 4 | 10 | 13 | 30 |
| | D | 9 | 11 | 13 | 8 | 50 |
| | Demand | 40 | 35 | 105 | 20 | |

15. The following table gives the activities and duration in a construction project:

| Activities | 1 – 2 | 1 – 3 | 2-3 | 2-4 | 3-4 | 4-5 |
|------------|-------|-------|-----|-----|-----|-----|
| Duration | 20 | 25 | 10 | 12 | 6 | 10 |

i) Draw the network diagram and indicate the critical path and project duration.

- ii) Also compute the earliest and latest event time.
- 16. For the data given below, find the Critical Path.

| Activity | А | В | С | D | E | F | G | Н | Ι |
|-------------|---|---|---|---|-----|---|---|----|-----|
| Predecessor | - | - | А | В | C,D | В | Е | Е | F,G |
| Duration | 4 | 7 | 2 | 9 | 6 | 5 | 2 | 10 | 4 |
| (days) | | | | | | | | | |

17. Explain the method of linear programming to solve a m x n game without a saddle point.18. Solve the following game.

 $\begin{bmatrix} 4 & 1 \\ 2 & 3 \end{bmatrix}$

PART C

Answer any TWO questions.

19. Solve the given LPP using Dual Simplex method

Minimize $Z = 36X_1 + 60X_2 + 45X_3$

Subject to the constraints

$$\begin{split} & X_1 + 2X_2 + 2X_3 \geq 40 \\ & X_1 + X_2 + 5X_3 \geq 25 \\ & X_1 + 4X_2 + X_3 \geq 50 \\ & X_1 \geq 0, \ X_2 \geq 0, \ X_3 \geq 0 \end{split}$$

20. Solve the following transportation problem.

| Source | | | | | |
|----------------|----|----------------|----------------|-------|--------------|
| Source | D1 | D ₂ | D ₃ | D_4 | Availability |
| O ₁ | 21 | 16 | 25 | 13 | 11 |
| O ₂ | 17 | 18 | 14 | 23 | 13 |
| O ₃ | 32 | 27 | 18 | 41 | 19 |
| Requirement | 6 | 10 | 12 | 15 | |

21. a)Solve the following game:

Player B

1 2 3

Player
$$A_2^1 \begin{pmatrix} 6 & 7 & 15 \\ 20 & 12 & 10 \end{pmatrix}$$

b) Explain Savage and Hurwicz criterion in detail.

 $(2 \times 20 = 40)$

| Activity | Immediate | Most optimistic | Most likely | Most pessimistic |
|----------|-------------|-----------------|-------------|------------------|
| Activity | Predecessor | time | time | time |
| А | - | 3 | 6 | 15 |
| В | А | 2 | 5 | 14 |
| С | - | 6 | 12 | 30 |
| D | А | 2 | 5 | 8 |
| Е | В | 5 | 11 | 17 |
| F | А | 3 | 6 | 15 |
| G | С | 3 | 9 | 27 |
| Н | F | 1 | 4 | 7 |
| Ι | D, E | 2 | 5 | 8 |

22.A project consists of eight activities with the following relevant information:

a) Draw the network diagram and find the expected project completion time.

b) Find the critical path.

c) What is the probability that the project will be completed in 27 weeks?

80All the Best 3