

BA 310: Operations Research
Midterm Examination-Solutions

Question 1 (30 points)

Let X_i be one if activity i is to be frozen and zero otherwise, for $i=1, \dots, 4$.

1. The objective is to save as much cashflow as possible. Hence, the objective function will be

$$\text{Max } Z = -45000 X_1 + 66000 X_2 + 48000 X_3 + 54000 X_4 \quad (1)$$

The urgent need of 100,000 TND of cash flow is formulated as

$$45000 X_1 + 66000 X_2 + 48000 X_3 + 54000 X_4 \geq 100,000 \quad (2)$$

The firm must warrant the operation of at least 2 activities to keep in business is formulated as:

$$X_1 + X_2 + X_3 + X_4 \leq 2 \quad (3)$$

"If activity 1 or 2 is to be frozen, then activity 3 must preserve its operation" is formulated as follows:

$$X_1 + X_2 \leq 2(1 - X_3) \quad (4)$$

"If activities 1 & 2 are to be kept operational, then activity 4 must be frozen" can be formulated as:

$$1 - X_1 - X_2 \leq X_4 \quad (5)$$

Binary variables

$$X_i = 0, 1, i=1, \dots, 4 \quad (6)$$

2. Introduce a new binary variable, Y . Then, change (2) by (2)' & (2)'' where

$$45000 X_1 + 66000 X_2 + 48000 X_3 + 54000 X_4 \geq 130,000Y \quad (2)'$$

$$45000 X_1 + 66000 X_2 + 48000 X_3 + 54000 X_4 \leq 250,000Y \quad (2)''$$

Note that with $Y=1$, the saving in cashflow will be at least 130,000 from (2)'.
Otherwise, (2)'' will force the saving to be zero.

Question 2 (20 points)

Tic the correct statement in each of the following assertions

1. In a branch & bound method, we branch on
 - a. Any non-integer variable
 - b. Specific non-integer variables
2. When branching, the objective value of the relaxed LP's
 - a. Improves
 - b. Degrades
 - c. It depends on the particular case at hand
3. When we encounter an upper bound
 - a. An optimal solution is found
 - b. A feasible solution is found
 - c. An update of upper bounds can be made
 - d. None of the above
4. We stop branching when
 - a. An integer solution is found
 - b. An optimal solution is found
 - c. An infeasible solution is found
 - d. It is no more possible to find an optimal solution
 - e. Any of the above holds

Operations Research Exam Questions And Its Solutions

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Methods of Operations Research Philip M. Morse, George E. Kimball, 2012-12-04 Operations research originated during World War II with the military's need for a scientific method of providing executives with a quantitative decision making basis This text explores strategic kinematics tactical analysis gunnery and bombardment problems more [1001 Questions and Answers to Help You Prepare for the CDP Exam](#) Kenniston W. Lord, 1986 **Operations Research** N. V. R. Naidu, G. Rajendra, 2013-12-30 Operation Research has emerged as the most spectacular aspect of optimization techniques Practising professionals usually rate operations research as the most useful subjects studied in college Operations Research is designed for the students of industrial engineering and management This book comprises 12 chapters and provides the introduction of each chapter and various problems of real practical situation in the organizations as well as in daily life

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