## Time :-3 HRS

## Instructions 1. Question No 1 is compulsory.

2. Attempt any Three out of remaining Five Questions.
3. Assume suitable data wherever necessary
4. Figures to the right indicate full marks.
Q. $1 \quad$ Explain Any 4
a. Prove that the dual of the dual of given primal is primal.
b. State the assumptions made in determination of economic order quantity for inventory management.
c. Explain Monte Carlo simulation technique for solving
d. Discuss Bellman's principle of optimality and Dynamic programming as a multistage problem
e. State the assumptions made in game theory.
Q. 2 a boat company makes three different kinds of boats. All boats can be made profitably but the company's monthly production is constrained by limited amount of labour, wood and screws available each month. The director will choose the combination of the boats that maximizes his revenue in view of the information given in the following table:

| Input | Row Boat | Canoe | Keyak | Monthly <br> Availability |
| :--- | :---: | :---: | :---: | :--- |
| Labour (Hrs) | 12 | 7 | 9 | 1,260 Hrs. |
| Wood (Board <br> Feet) | 22 | 18 | 16 | 19,008 <br> Feet |
| Bcrews (KG) | 2 | 4 | 3 | 396 KG |
| Selling Price | 4,000 | 2,000 | 5,000 |  |

1) Formulate the problem as LPP
2) Write the dual of the LPP.

Solve the following problem by Dual simplex method
Maximize $Z=-3 X_{1}-2 X_{2}$

$$
\begin{aligned}
X_{1}+X_{2} & \geq 1 \\
X_{1}+X_{2} & \leq 7 \\
X_{1}+2 X_{2} & \geq 10 \\
X_{1}, X_{2} & \geq 0
\end{aligned}
$$

Q. 3 a There are seven jobs, each of which has to go through the machined A and B in the order AB . Processing times in hours are given as

| Job no. | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Machine <br> A | 3 | 12 | 15 | 6 | 10 | 11 | 9 |
| Machine <br> B | 8 | 10 | 10 | 6 | 12 | 1 | 3 |

Determine the sequence of these jobs that will minimize total elapsed time T and idle time for a machine if any.
discount rate of money as $10 \%$
A receptionist attends customer querries regarding connectivity problems in a front office of telecom operator company. The arrival as well as service times are at random and estimated probability distribution is given below

| Inter arrival time in time units | 1 | 2 | 3 | 4 | 5 |
| :--- | :--- | :--- | :--- | :--- | :--- |
| Probability | 0.1 | 0.2 | 0.35 | 0.3 | 0.05 |
| Service time in time units | 1 | 2 | 3 | 4 |  |
| Probability | 0.1 | 0.3 | 0.4 | 0.2 |  |
| For next ten arrivals, simulate the system by |  |  |  |  |  |

proportion of the time the recte system by Monte Carlo Simulation and find the eptionist is idle and average waiting time for the
Use following random numbers.

| Arnival | 7884 | 5611 | 6517 | 8468 | 9495 | 4436 | 8589 | 3899 | 3712 | 4949 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Service | 5218 | 5441 | 4741 | 2264 | 6377 | 9517 | 6164 | 3582 | 8081 | 7537 |

Q. 5 a. Use dynamic programming approach to solve the following problem

Maximize $Z=8 \mathrm{X}_{1}+7 \mathrm{X}_{2}$
$2 X_{1}+X_{2} \leq 8$
$5 \mathrm{X}_{1}+2 \mathrm{X}_{2} \leq 15$
$X_{1}, X_{2} \geq 0$ and integer.
b Customers arrive at a video game centre at the rate of 5 /hour (Poisson) and spend on an average 30 minutes (exponential).

1) How many terminals should the shop have such that the expected number in the queue is less than or equal to 1 .
2) Compute the probability that a person enters immediately gets a terminal to play.
Q. 6 a. A stockiest has to supply 400 units of a product every Monday to his customers. He gets the product at Rs. $50 /$ - per unit from the manufacturer. The cost of ordering and transportation from the manufacturer is Rs. 75 per order. The cost of carrying inventory is $7.5 \%$ per year of the cost of the product. Find (i) Economic lot size, (ii) The total optimal cost (including the capital cost).
b.
I. Solve the following problem graphically. The pay off is for player A

|  | $B_{1}$ | $B_{2}$ |
| :--- | :--- | :--- |
| $A_{1}$ | 6 | 9 |
| $A_{2}$ | 7 | 6 |
| $A_{3}$ | 6 | 8 |

II. Find the optimum value of the following two person zero sum game.

|  | $B_{1}$ | $B_{2}$ | $B_{3}$ |
| :--- | :--- | :--- | :--- |
| $A_{1}$ | 10 | 40 | 40 |
| $A_{2}$ | 5 | 5 | 5 |
| $A_{3}$ | 20 | 5 | 20 |

