

Dualtasuna. Soluzioak

1. Eredu linealen dualen kalkulua.

1.1. $\max G = y_1 + 7y_2 + 10y_3$

hauen mende

$$y_1 + 2y_2 + y_3 \geq 2$$

$$2y_1 - 2y_2 + 2y_3 \leq 3$$

$$5y_1 + 4y_2 + y_3 = -4$$

$$y_1, y_3 \geq 0, y_2 : \text{ez-murritzua}$$

1.2. $\max G = -7y_1 + 12y_2 + 5y_3$

hauen mende

$$4y_1 + 2y_2 + 2y_3 \leq 1$$

$$-y_1 - 4y_2 + 8y_3 \leq 3$$

$$2y_1 + 4y_3 \leq 1$$

$$y_1 \leq 0, y_2, y_3 \geq 0$$

1.3. $\min G = 12y_1 - 8y_2 + 10y_3$

hauen mende

$$2y_1 - y_2 + 3y_3 \leq 2$$

$$y_1 + 5y_2 + 4y_3 \geq 2$$

$$2y_1 - 2y_2 - 6y_3 \geq 5$$

$$y_1 : \text{ez-murritzua}, y_2 \leq 0, y_3 \geq 0$$

1.4. $\min G = -4y_1 + 2y_2 + 6y_3$

hauen mende

$$y_1 - y_2 + 4y_3 \geq 1$$

$$y_1 + 6y_2 - y_3 \geq 1$$

$$2y_1 + 2y_2 + y_3 = 5$$

$$y_1 \geq 0, y_2 \leq 0, y_3 : \text{ez-murritzua}$$

1.5. $\max G = -6y_1 + 6y_2 + 10y_3$

hauen mende

$$4y_1 + y_2 + 5y_3 \geq 4$$

$$-2y_1 + y_2 + 2y_3 \geq 1$$

$$3y_1 + y_2 - y_3 \leq -1$$

$$y_1 + y_2 - y_3 \leq 2$$

$$y_1 \leq 0, y_2 : \text{ez-murritzua}, y_3 \geq 0$$

1.6. $\min G = 14y_1 - 6y_2 + 10y_3 + 3y_4$

hauen mende

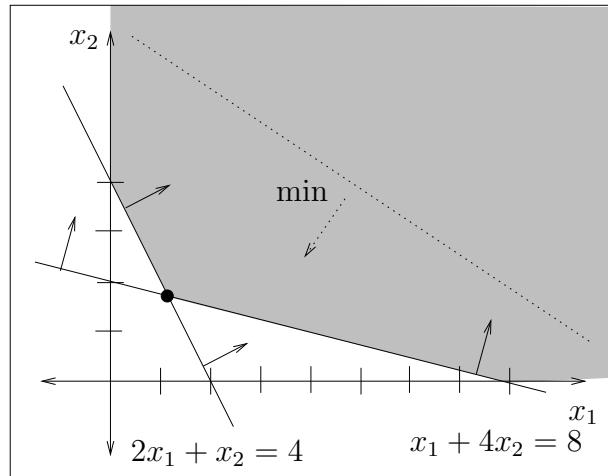
$$2y_1 - y_2 + 4y_3 + y_4 \geq 1$$

$$-4y_1 + 8y_2 + 6y_3 + 9y_4 \leq 4$$

$$y_1, y_3 \geq 0, y_2 \leq 0, y_4 : \text{ez-murritzua}$$

2. Emandako eredu linealaren eta bere dualaren ebazpen grafikoa.

2.1 Soluzio optimo bakarra, $x_1^* = \frac{8}{7}$, $x_2^* = \frac{12}{7}$, $z^* = \frac{104}{7}$.



$$\max G = 4y_1 + 8y_2$$

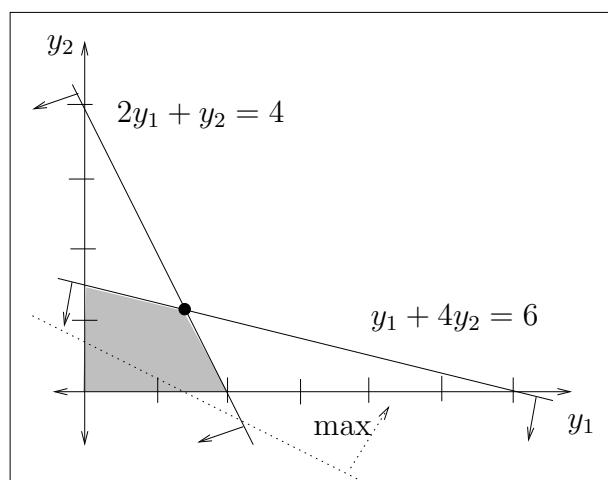
hauen mende

$$2y_1 + y_2 \leq 4$$

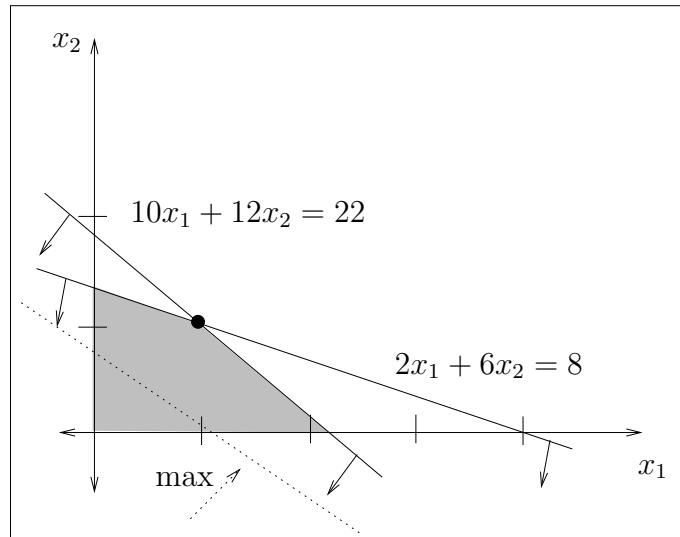
$$y_1 + 4y_2 \leq 6$$

$$y_1, y_2 \geq 0$$

Dualak soluzio optimo bakarra du, $y_1^* = \frac{10}{7}$, $y_2^* = \frac{8}{7}$, $G^* = \frac{104}{7}$.



2.2 Soluzio optimo bakarra, $x_1^* = 1$, $x_2^* = 1$, $z^* = 10$.



$$\min G = 22y_1 + 8y_2$$

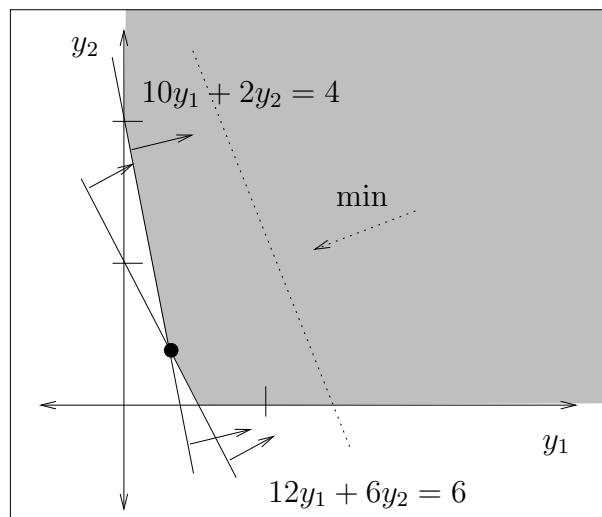
hauen mende

$$10y_1 + 2y_2 \geq 4$$

$$12y_1 + 6y_2 \geq 6$$

$$y_1, y_2 \geq 0$$

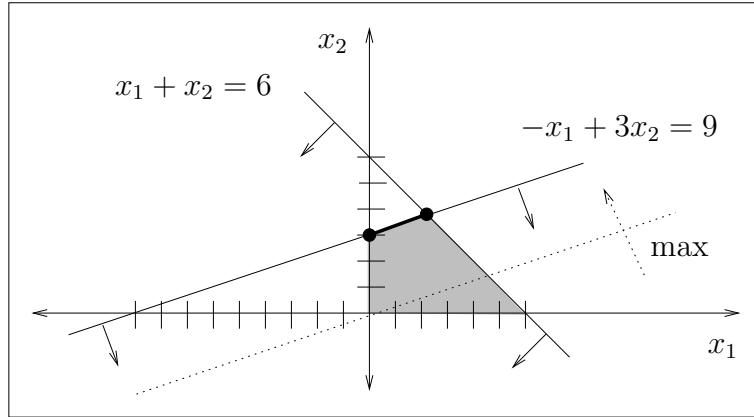
Dualak soluzio optimo bakarra du, $y_1^* = \frac{1}{3}$, $y_2^* = \frac{1}{3}$, $G^* = 10$.



2.3 Soluzio optimo anizkoitza; bi mutur-puntuak

$$x_1^* = 0, \quad x_2^* = 3 \quad \text{eta} \quad x_1^* = \frac{9}{4}, \quad x_2^* = \frac{15}{4},$$

eta bien arteko segmentuko infinitu puntuak. Guztiatarako $z^* = 18$ da.



$$\min \quad G = 9y_1 + 6y_2$$

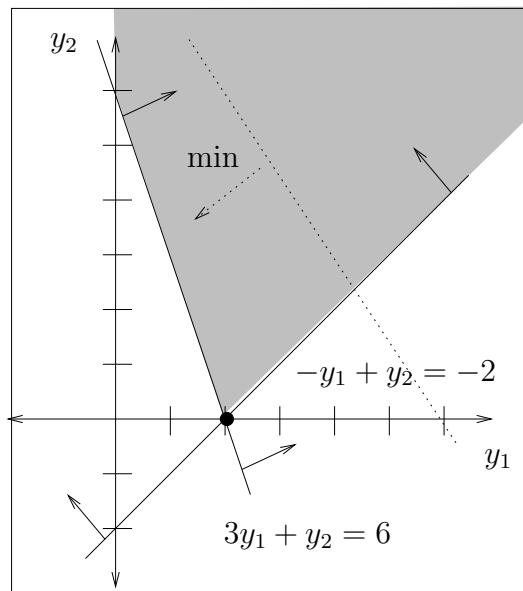
hauen mende

$$-y_1 + y_2 \geq -2$$

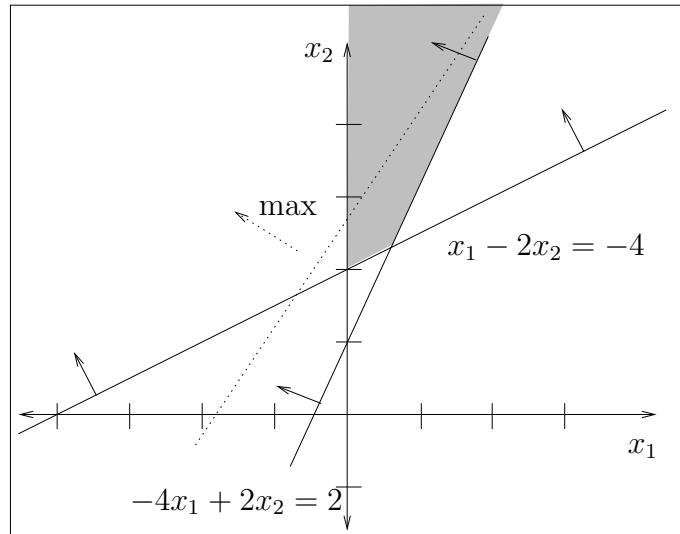
$$3y_1 + y_2 \geq 6$$

$$y_1, y_2 \geq 0$$

Dualak soluzio optimo bakarra du, $y_1^* = 2$, $y_2^* = 0$, $G^* = 18$.



2.4 Soluzio bornegabea da.



$$\min G = 2y_1 - 4y_2$$

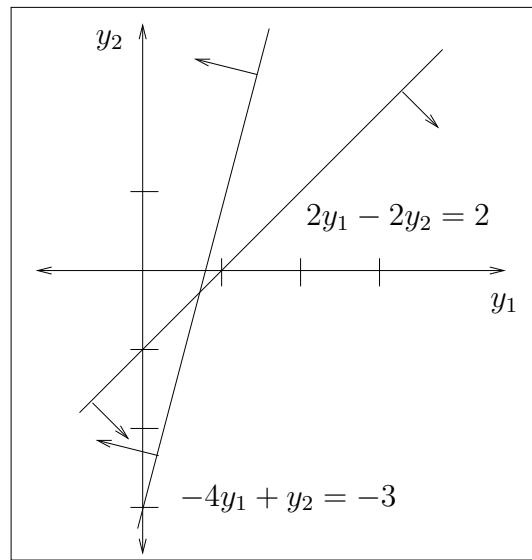
hauen mende

$$-4y_1 + y_2 \geq -3$$

$$2y_1 - 2y_2 \geq 2$$

$$y_1 \leq 0, y_2 \geq 0$$

Duala bideraezina da.



3. Eredu linealen ebaazpena simplex dual algoritmoa erabiliz.

3.1 Soluzio optimo bakarra.

$$x_1^* = 4, \quad x_2^* = 0, \quad x_3^* = 0, \quad z^* = -8$$

3.2 Soluzio optimo bakarra.

$$x_1^* = 0, \quad x_2^* = 3, \quad x_3^* = 8, \quad x_4^* = 0, \quad z^* = 27$$

3.3 Soluzio optimo anizkoitza, $z^* = -30$.

3.4 Problema bideraezina.

3.5 Problema bideraezina.

3.6 Soluzio optimo bakarra.

$$x_1^* = 0, \quad x_2^* = 6, \quad x_3^* = 0, \quad x_4^* = 12, \quad z^* = 84$$

3.7 Soluzio optimo bakarra.

$$x_1^* = 11, \quad x_2^* = 0, \quad x_3^* = 1, \quad x_4^* = 0, \quad z^* = 35$$

3.8 Soluzio bornegabea.

3.9 Soluzio bornegabea.

4. 4.1 Eredu duala:

$$\begin{aligned} \min \quad & G = 2y_1 + 3y_2 + 3y_3 + 2y_4 \\ \text{hauen mende} \quad & \\ & y_1 + 2y_2 + 2y_3 + 4y_4 \geq 10 \\ & 2y_1 + y_2 + 2y_3 + y_4 \geq 6 \\ & y_1, y_2, y_3, y_4 \geq 0 \end{aligned}$$

4.2 Eredu dualaren soluzio optimoa simplex dual algoritmoa erabiliz:

$$y_1^* = 2, \quad y_2^* = 0, \quad y_3^* = 0, \quad y_4^* = 2, \quad G^* = 8.$$

4.3 Dualaren taula optimotik lortutako primalaren soluzio optimoa:

$$x_1^* = \frac{2}{7}, \quad x_2^* = \frac{6}{7}, \quad z^* = 8.$$

5. 5.1 Eredu duala:

$$\begin{aligned} \max \quad & G = 20y_1 + 16y_2 + 18y_3 + 21y_4 \\ \text{hauen mende} \quad & \\ & 4y_1 + 6y_2 + 4y_3 + 4y_4 \leq 30 \\ & 2y_1 + 4y_2 + 2y_3 + 4y_4 \leq 28 \\ & y_1, y_2, y_3, y_4 \geq 0 \end{aligned}$$

5.2 Eredu dualaren soluzio optimoa simplex primal algoritmoa erabiliz:

$$y_1^* = 1, \quad y_2^* = 0, \quad y_3^* = 0, \quad y_4^* = \frac{13}{2}, \quad G^* = \frac{313}{2}.$$

5.3 Dualaren taula optimotik lortutako primalaren soluzio optimoa:

$$x_1^* = \frac{19}{4}, \quad x_2^* = \frac{1}{2}, \quad z^* = \frac{313}{2}.$$

6. 6.1 (a) Ereduaren soluzio optimoa:

$$x_1^* = \frac{7}{2}, \quad x_2^* = \frac{3}{2}, \quad x_3^* = 0 \quad z^* = \frac{57}{2}.$$

(b) Dualaren soluzio optimoa $y_1^* = \frac{3}{20}$, $y_2^* = \frac{1}{4}$, $G^* = \frac{57}{2}$ da. Eedu duala hau da:

$$\begin{aligned} \min \quad & G = 90y_1 + 60y_2 \\ \text{hauen mende} \end{aligned}$$

$$\begin{aligned} 15y_1 + 15y_2 &\geq 6 \\ 25y_1 + 5y_2 &\geq 5 \\ 30y_1 + 15y_2 &\geq 4 \\ y_1, y_2 &\geq 0 \end{aligned}$$

(c) Itzal-prezioen interpretazioa b_1 baliabiderako.

$$\hat{\mathbf{b}} = \begin{pmatrix} 91 \\ 60 \end{pmatrix}, \quad \mathbf{x}_B = \mathbf{B}^{-1} \hat{\mathbf{b}} = \begin{pmatrix} \frac{31}{20} \\ \frac{209}{60} \end{pmatrix} \geq \mathbf{0}$$

b_1 baliabidearen itzal-prezioa y_1^* da. b_1 baliabidea 90 unitatetik 91 unitatera pasatzen bada, $\hat{z} = z + y_1^* = \frac{57}{2} + \frac{3}{20} = \frac{573}{20}$ izango da, eta soluzio optimo berria:

$$x_1^* = \frac{209}{60}, \quad x_2^* = \frac{31}{20}, \quad x_3^* = 0$$

Itzal-prezioen interpretazioa b_2 baliabiderako.

$$\hat{\mathbf{b}} = \begin{pmatrix} 90 \\ 61 \end{pmatrix}, \quad \mathbf{x}_B = \mathbf{B}^{-1} \hat{\mathbf{b}} = \begin{pmatrix} \frac{29}{20} \\ \frac{215}{60} \end{pmatrix} \geq \mathbf{0}.$$

b_2 baliabidearen itzal-prezioa y_2^* da. b_2 baliabidea 60 unitatetik 61 unitatera pasatzen bada, $\hat{z} = z + y_2^* = \frac{57}{2} + \frac{1}{4} = \frac{115}{4}$ izango da, eta soluzio optimo berria:

$$x_1^* = \frac{215}{60}, \quad x_2^* = \frac{29}{20}, \quad x_3^* = 0.$$

6.2 (a) Eeduaren soluzio optimoa.

$$x_1^* = 12, \quad x_2^* = 0, \quad x_3^* = 0 \quad z^* = 24.$$

(b) Dualaren soluzio optimoa $y_1^* = 2, \quad y_2^* = 0, \quad G^* = 24$ da. Eedu duala hau da:

$$\begin{aligned} \min \quad & G = 12y_1 + 8y_2 \\ \text{hauen mende} \end{aligned}$$

$$y_1 + 4y_2 \geq 2$$

$$2y_1 + 2y_2 \geq 1$$

$$4y_1 \geq -1$$

$$y_1 \geq 0, y_2 \leq 0$$

(c) Itzal-prezioen interpretazioa b_1 baliabiderako.

$$\hat{\mathbf{b}} = \begin{pmatrix} 13 \\ 8 \end{pmatrix}, \quad \mathbf{x}_B = \mathbf{B}^{-1} \hat{\mathbf{b}} = \begin{pmatrix} 44 \\ 13 \end{pmatrix} \geq 0.$$

b_1 baliabidearen itzal-prezioa y_1^* da. b_1 baliabidea 12 unitatetik 13 unitatera pasatzen bada, $\hat{z} = z + y_1^* = 24 + 2 = 26$ izango da, eta soluzio optimo berria:

$$x_1^* = 13, \quad x_2^* = 0, \quad x_3^* = 0.$$

Itzal-prezioen interpretazioa b_2 baliabiderako.

$$\hat{\mathbf{b}} = \begin{pmatrix} 12 \\ 7 \end{pmatrix}, \quad \mathbf{x}_B = \mathbf{B}^{-1} \hat{\mathbf{b}} = \begin{pmatrix} 41 \\ 12 \end{pmatrix} \geq 0.$$

b_2 baliabidearen itzal-prezioa y_2^* da. b_2 baliabidea 8 unitatetik 7 unitatera pasatzen bada, $\hat{z} = z - y_2^* = 24 - 0 = 24$ izango da, eta soluzio optimo berria:

$$x_1^* = 12, \quad x_2^* = 0, \quad x_3^* = 0.$$