

Windor Glass Company Example

(BY hand the first week of the course)

Original or Primal Model:

```
! Wyndor Glass Co. Problem.  LINGO model;  
! X1 = batches of product 1 per week;  
! X2 = batches of product 2 per week;  
! Profit, in 1000 of dollars;
```

```
[Profit]  MAX =  3*X1 + 5*X2;
```

```
! Production time;
```

```
[Plant1]  X1          <=  4;  
[Plant2]          2*X2 <= 12;  
[Plant3] 3*X1 + 2*X2 <= 18;
```

Global optimal solution found.

Objective value: 36.00000
Model Class: LP

Total variables: 2
Total constraints: 4
Nonlinear constraints: 0

| Variable | Value | Reduced Cost |
|----------|----------|--------------|
| X1 | 2.000000 | 0.000000 |
| X2 | 6.000000 | 0.000000 |

| Row | Slack or Surplus | Dual Price |
|--------|------------------|------------|
| PROFIT | 36.00000 | 1.000000 |
| PLANT1 | 2.000000 | 0.000000 |
| PLANT2 | 0.000000 | 1.500000 |
| PLANT3 | 0.000000 | 1.000000 |

Ranges in which the basis is unchanged:

Objective Coefficient Ranges:

| Variable | Current Coefficient | Allowable Increase | Allowable Decrease |
|----------|---------------------|--------------------|--------------------|
| X1 | 3.000000 | 4.500000 | 3.000000 |
| X2 | 5.000000 | INFINITY | 3.000000 |

Righthand Side Ranges:

| Row | Current RHS | Allowable Increase | Allowable Decrease |
|--------|-------------|--------------------|--------------------|
| PLANT1 | 4.000000 | INFINITY | 2.000000 |
| PLANT2 | 12.00000 | 6.000000 | 6.000000 |
| PLANT3 | 18.00000 | 6.000000 | 6.000000 |

Dual Model

MODEL:

```
MIN= 4 * PLANT1 + 12 * PLANT2 + 18 * PLANT3;  
[X1] PLANT1 + 3 * PLANT3 >= 3;  
[X2] 2 * PLANT2 + 2 * PLANT3 >= 5;  
END
```

Global optimal solution found.

Objective value: 36.00000

Model Class: LP

Total variables: 3
Total constraints: 3
Nonlinear constraints: 0

| Variable | Value | Reduced Cost |
|----------|----------|--------------|
| PLANT1 | 0.000000 | 2.000000 |
| PLANT2 | 1.500000 | 0.000000 |
| PLANT3 | 1.000000 | 0.000000 |

| Row | Slack or Surplus | Dual Price |
|-----|------------------|------------|
| 1 | 36.00000 | -1.000000 |
| X1 | 0.000000 | -2.000000 |
| X2 | 0.000000 | -6.000000 |

Ranges in which the basis is unchanged:

Objective Coefficient Ranges:

| Variable | Current Coefficient | Allowable Increase | Allowable Decrease |
|----------|---------------------|--------------------|--------------------|
| PLANT1 | 4.000000 | INFINITY | 2.000000 |
| PLANT2 | 12.00000 | 6.000000 | 6.000000 |
| PLANT3 | 18.00000 | 6.000000 | 6.000000 |

Righthand Side Ranges:

| Row | Current RHS | Allowable Increase | Allowable Decrease |
|-----|-------------|--------------------|--------------------|
| X1 | 3.000000 | 4.500000 | 3.000000 |
| X2 | 5.000000 | INFINITY | 3.000000 |

NOTICE HOW THE RANGES OF OPTIMALITY OF THE DUAL VARIABLES, ARE THE RANGES OF FEASIBILITY FOR THE PRIMAL CONSTRAINTS.