

Two questions about project management:

1. What is the minimal time to completion, and what is the critical path, assuming that each activity  $i$  takes a known fixed time  $T_i$

• decision variables  $t_i$ : starting time of activity  $i$

$$\text{minimize } t_{\text{FINISH}}$$

$$\text{subject to } t_j \geq t_i + T_i \quad \text{if } j \text{ depends on } i$$

$$t_{\text{START}} = 0$$

$$t_i \geq 0$$

2. Suppose that the time for completion is prescribed, and shorter than the critical path in 1.

Assume activity  $i$  can be "crashed" by  $x_i$  units of time, second set of decision variables:

$x_i$ : units of time saved on activity  $i$

$T_i$ : regular time for completion

$R_i$ : max time that can be saved

$c_i$ : cost of saving one unit of time

$$\text{LP: minimize } \sum_i c_i x_i$$

$$\text{subject to } x_i \leq R_i \quad \text{for each activity } i$$

$$t_j \geq t_i + (T_i - x_i) \quad \#$$

$$t_i \geq 0; \quad x_i \geq 0$$

Spring 2016 last two questions: too difficult

Fall 2017 #1:  $\max \quad z = 3x_1 + 2x_2 + x_3$

$$\text{subject to } x_1 + x_2 + x_3 \leq 2$$

$$3x_1 + x_2 \leq 1$$

$$x_1, x_2, x_3 \geq 0$$

$$\min \quad -z = -3x_1 - 2x_2 - x_3$$

$$x_1 + x_2 + x_3 + s_1 = 2$$

$$3x_1 + x_2 + s_2 = 1$$

$$s_1, s_2 \geq 0$$

$x_1$	$x_2$	$x_3$	$s_1$	$s_2$	
1	1	1	1	0	2
3	1	0	0	1	1
-3	-2	-1	0	0	0

Start with  $s_1, s_2$  basic,  
this is clearly feasible.

For convenience, take  $x_2$  as entering (permitted, but not the standard choice)

$R_1 - R_2 \rightarrow R_1$	-2	0	1	1	-1	1
	3	1	0	0	1	1
$2R_2 + R_3 \rightarrow R_3$	3	0	-1	0	2	2

Now  $x_3$  must be entering:

	-2	0	1	1	-1	1
	3	1	0	0	1	1
$R_1 + R_3 \rightarrow R_3$	1	0	0	1	1	3

This is the final tableau:

- $x_1 = 0$  (non-basic!)
- $x_2 = 1$
- $x_3 = 1$
- $s_1 = s_2 = 0$  (non-basic!)
- $-z = -3$ ,  $z = 3$