

[5254]-179

B.E. (Computer)

OPERATIONS RESEARCH

(2008 Pattern) (Elective - IV) (Semester - II)

Time : 3 Hours]

[Max. Marks : 100

Instructions to the candidates:

- 1) Answer 3 questions from Section - I and 3 questions from Section - II.
- 2) Answer to these questions should be written in separate books.
- 3) Use of non programmable calculator is allowed.
- 4) Neat diagrams must be drawn wherever necessary.
- 5) Figures to right indicate full marks.
- 6) Assume Suitable data if necessary.

**SECTION - I**

- Q1)** a) Discuss the role of operational research models in decision making. [8]  
b) Discuss the simplex method where it indicates existence of multiple optimal unbounded and infeasible solutions in linear programming problem. [8]

OR

- Q2)** a) Solve the linear programming problem using simplex method [10]

$$\text{Maximize } Z = 2x_1 - 4x_2 + 5x_3 - 6x_4$$

Subject to constraints

$$x_1 + 4x_2 - 2x_3 + 8x_4 \leq 2$$

$$-x_1 + 2x_2 + 2x_3 + 4x_4 \leq 1 \text{ and}$$

$$x_1, x_2, x_3, x_4 \geq 0$$

- b) State and explain in brief linear programming applications. [6]

- Q3)** a) What is decision making under uncertainty? Explain Laplace, Minimax, Savage and Hurwicz criteria. [8]

- b) Explain [8]

- i) Stochastic process
- ii) Markov process
- iii) Transition probability
- iv) Markov chain

**P.T.O.**

OR

- Q4) a)** The probability of demand for hiring cars on any day in a given city is as follows. [8]

No. of cars demanded	0	1	2	3	4
Probability	0.1	0.2	0.3	0.2	0.2

Cars have a fixed cost of Rs.90/- each day to keep the daily hire charges (variable costs of running) Rs.200/- If the car hire company owns 4 cars. What is daily expectation? If company is about to go into business and currently has no car, how many cars should it buy?

- b) Solve the game whose pay off matrix is given below. [8]

Player B

Player A	B <sub>1</sub>	B <sub>2</sub>	B <sub>3</sub>	B <sub>4</sub>
A <sub>1</sub>	3	2	4	0
A <sub>2</sub>	3	4	2	4
A <sub>3</sub>	4	2	4	0
A <sub>4</sub>	0	4	0	8

- Q5) a)** What do you mean by queue discipline? Describe how customers are selected for service with respect to static and dynamic queue discipline?[9]

- b) For M/M/1 queue determine [9]

- Expected No. of customers in system
- Expected No. of customers in queue
- Expected waiting time in system
- Expected waiting time in queue

OR

- Q6) a)** Describe the characteristics of service mechanism (process) that are concerned with the manner in which customers are serviced with respect to queueing system. [9]

- b) Four counters are being opened on the border of a country for checking of passports & necessary papers of the tourists. The tourists choose a counter at random. If the arrivals at the border is poisson at the rate  $\lambda$  and the service time is exponential with parameter  $\lambda/2$ . What is steady state average queue at each counter? [9]

## SECTION - II

- Q7) a)** For following project draw network diagram and find project completion time. Find total float for each activity. **[10]**

Activity	Preceding Activities	Activity duration days
A	--	4
B	--	7
C	--	6
D	A,B	5
E	A,B	7
F	C,D,E	6
G	C,D,E	5

- b) Explain steps involved in Johnson's algorithm for 'n' Jobs 2 machines **[8]**

OR

- Q8) a)** Find optimal sequence for following sequencing problem. **[10]**

Jobs	Machines				
	M <sub>1</sub>	M <sub>2</sub>	M <sub>3</sub>	M <sub>4</sub>	M <sub>5</sub>
A	7	5	2	3	9
B	6	6	4	5	10
C	5	4	5	6	8
D	8	3	3	2	6

Also find total elapsed time

- b) Explain various application areas of PERT & CPM techniques. **[8]**

- Q9) a)** With help of suitable diagram discuss how to determine extreme points of an unconstrained type of continuous function? **[8]**

- b) What do you mean by separable and non linear convex programming?  
How will you solve the separable non-linear programming problem? **[8]**

OR

- Q10)**a) Explain general & canonical form of non-linear programming problem.[8]  
b) Define separable functions. Give one example of separable function & non separable function. Explain separable programming problem. [8]

- Q11)**a) Explain backward & forward recursive approach to solve dynamic programming problem. [8]  
b) How the linear programming problem can be formulated as dynamic programming problems? Explain [8]

OR

- Q12)**a) Write a note on applications of Dynamic programming in various areas.[8]  
b) Define following terms with respect to dynamic programming [8]  
i) Stage  
ii) State  
iii) State variables  
iv) Decision variables  
v) Optimal return  
vi) State transformation function

