

REVISION SHEET – DECISION MATHS

CRITICAL PATH ANALYSIS (AQA)

The main ideas are covered in			
AQA	Edexcel	MEI	OCR
D2	D1	D1	D2

- The main ideas in this topic are:**
- Drawing Activity or Precedence Networks
 - Performing Forward and Backward Passes and Identifying Critical Activities
 - Drawing Cascade Charts and Resource Levelling

- Before the exam you should know:**
- How to draw precedence networks accurately and neatly.
 - How to perform forward and backward passes on a precedence network to calculate early and late start times.
 - How to find the critical activities.
 - How to calculate the various types of float.
 - How to draw a cascade chart and construct a resource histogram.
 - Where resource levelling is required and how to make effective use of float to improve efficiency.
 - What is meant by crashing a network.

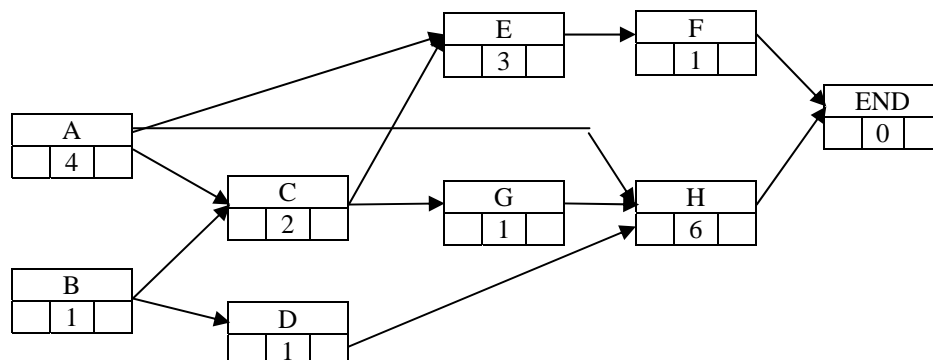
Terminology
An activity is a task which needs to be done and takes an amount of time/resources to complete.
Precedence tables show the activities that need to be done together with their duration and their immediate predecessors.
Precedence networks show the sequence of the activities. The network must have one end node.
Activities are represented by **nodes** in the network.
Precedences are shown by **arcs** in the network.
Drawing a precedence network: It can be a good idea to do an initial sketch as it's often possible to make your diagram clearer.
Forward pass establishes the earliest times that activities can begin.
Backward pass establishes the latest time.
Critical activities are those whose timing is critical if the project is to be completed in the minimum time. The critical activities will form a path through the network.
Float is the amount of time by which an activity can be delayed or extended.
Independent float does not affect other activities.
Interfering float is shared between two or more activities.

Example:

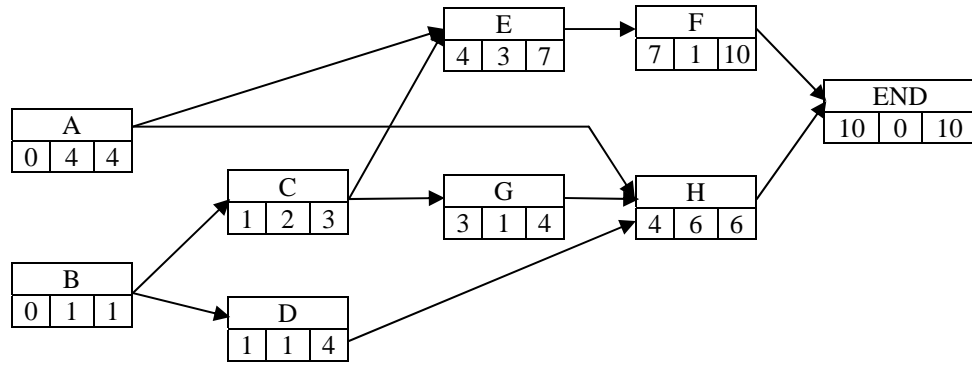
The table shows the activities involved in creating a small patio in a garden.

Activity Name	Task	Time (hrs)	Preceding Activities
A	Clear Garden	4	
B	Measure area	1	
C	Design Patio	2	B
D	Purchase fencing	1	B
E	Buy pots and plants	3	A,C
F	Plant all pots	1	E
G	Purchase paving	1	C
H	Construct Garden	6	H, D,G

The network for this precedence table



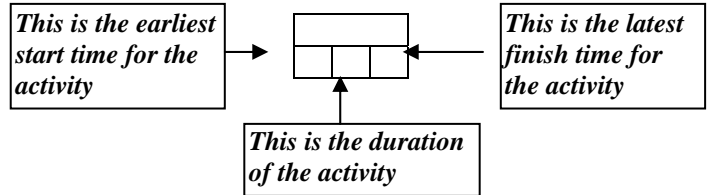
The forward and backward pass



The duration of the project is 10 hours
The critical activities are A, B, C, G and H

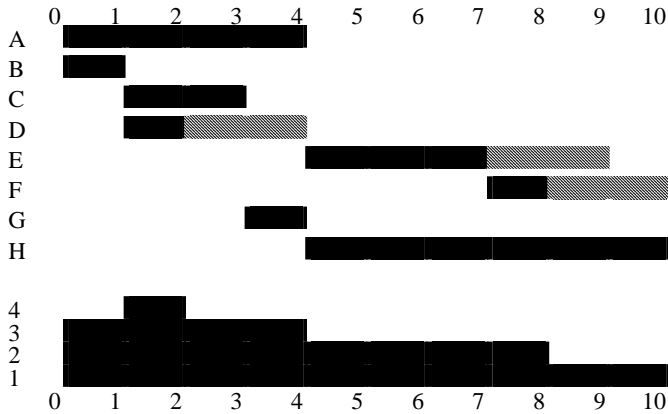
Float

activity	float	type
D	2 hours	independent
E	2 hours	Interfering (with F)
F	2 hour	Interfering (with E)



In this example there are two hours of float shared between activities E and F

Cascade Chart and Resources levelling



A Cascade Chart shows each activity set against a time line. Float time is sometimes shown by using shading. Dependencies are shown by vertical lines. The cascade chart can be adjusted by using the float times to make use of resources more efficient.

If activity A needs two people and all the rest can be done by one person, then the resource histogram looks like this (note that 4 people are needed in the second hour).



If only three people are available for the first three hours, but a fourth friend can then come and help for an hour, we could move activity D within its float time to make this possible.

This would make the cascade chart look like this:

The resource histogram would now look like this:

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DYNAMIC PROGRAMMING

The main ideas are covered in			
AQA	Edexcel	MEI	OCR
D2	D2		D2

The main idea in this topic is:

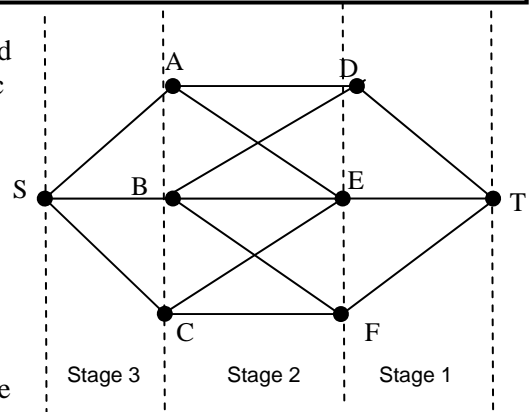
- Finding the shortest (or longest) route through a network by working backwards from T to S

Before the exam you should know:

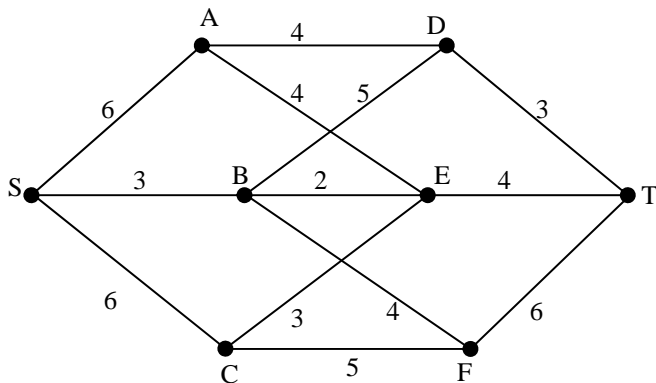
- That dynamic programming is a technique for solving multi-stage decision making problems by working backwards.
- What is meant by stage and state variables, actions and values (or costs).
- The meaning of sub-optimisation.
- How to set up a dynamic programming tableau.
- How to calculate the sub-optimal strategy at each stage.
- That a minimax route is one on which the maximum route is as small as possible.
- That a maximin route is one on which the minimum route is as large as possible.

Dynamic programming is used to solve some optimisation problems modelled by networks, though the solution is usually presented in a table. In a dynamic programming network, the nodes are referred to as **states**, directed arcs are called **actions** and the transition from one state to the next is a **stage**.

The method starts at T (state 0) and considers all the nodes joined directly to T (D, E and F in the diagram), which are called stage 1 nodes. We find the best route from each of these to T then move on to the stage 2 nodes (in this case A, B and C). The optimal route from each of these to T is found using the best routes from stage 1 and so on until we reach S. At each stage you work out the best strategy from that point. This is called the **sub-optimal strategy**.



Example 1: The network below shows the weight limit, in tonnes, on vehicles that use the road. A transport company making regular deliveries from S to T wants to use the largest possible vehicle in order to minimise their outgoings. What is the heaviest vehicle they can use?



Optimal route S C F T
Maximum weight of lorry is 5tonnes

The problem is about finding the route with the greatest minimum weight from S to T so it is an example of a maximin problem. For each node we are choosing the minimum arc on the current route to that node.

Solution

stage	State (node)	Action (into node)	Value (Route min)	Current max
1	0 (D)	0	3*	3
	1 (E)	0	4*	
	2 (F)	0	6*	
2	0 (A)	0	min (4,3)=3	4
		1	min (4,4)=4*	
		2	min (2,4)=2	
	1 (B)	0	min (5,3)=3	4
		1	min (4,6)=4*	
		2	min (4,6)=4*	
3	0 (S)	0	min (6,4)=4	5
		1	min (3,4)=3	
		2	min (6,5)=5*	

Example 2

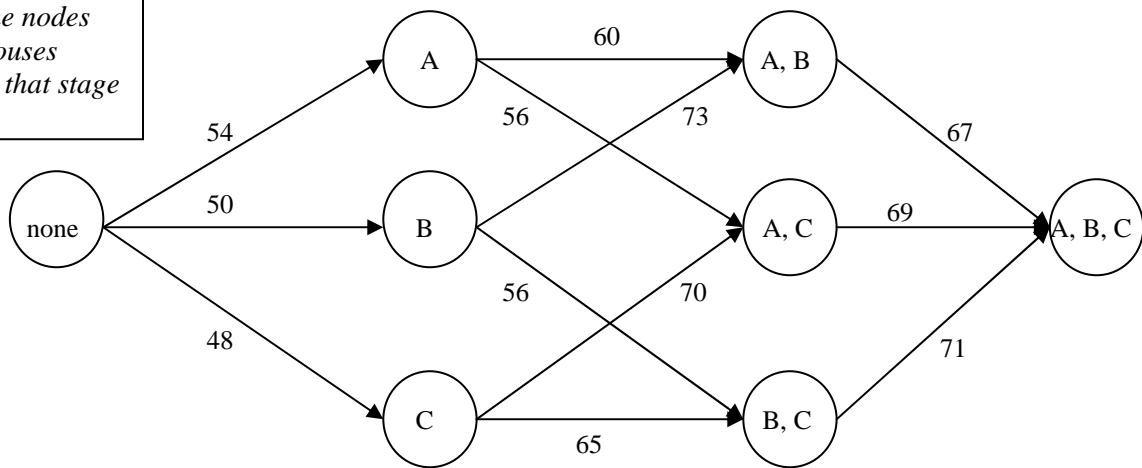
A company is planning to build three new houses A, B and C at the rate of one every three months. They can build the houses in any order but the profit will be affected by the workers available and the supply costs, which are subject to variation. The expected profits in thousands of pounds are shown in the table

Time period	Already completed	Profits (£1000)		
		A	B	C
1	--	54	50	48
2	A	-	60	56
	B	73	-	56
	C	70	65	-
3	A and B	-	-	66
	A and C	-	69	-
	B and C	71	-	-

- (a) Represent the information on a network such that the optimal strategy will correspond to the longest path through the network.
- (b) Use dynamic programming to determine the order in which they should build the houses in order to maximise profit

Solution

The letters in the nodes represent the houses already built at that stage of the project



(b)

Stage (time period)	State (houses built)	Action (house to be built)	Value (profit)	max
3	0 (A, B)	0 (C)	67*	66
	1 (A, C)	0 (B)	69*	
	2 (B, C)	0 (A)	71*	
2	0 (A)	0 (B)	60+67=127*	127
		1 (C)	56+69=125	
	1 (B)	0 (A)	73+67=140*	140
		1 (C)	56+71=128	
	2 (C)	0 (A)	70+69=139*	139
		1 (B)	65+71=136	
1	0	0 (A)	54+127=181	190
		0 (B)	50+140=190*	
		0 (C)	48+139=187	

It can be very helpful to write what is happening in the state and action columns. In this case the state is the houses that have already been built and the action is the house that is about to be built.

The houses should be built in the order B then A then C

The maximum profit is £190000

REVISION SHEET – DECISION MATHS

ALLOCATION PROBLEMS AND THE HUNGARIAN ALGORITHM

The main ideas are covered in

AQA	Edexcel	MEI	OCR
D2	D2		D2

The main ideas in this topic are:

- Extending the ideas introduced in matchings to find a maximum matching and its associated cost.
- Using the Hungarian algorithm to find an optimal, minimum cost solution.

Before the exam you should know:

- That you will be working on a matrix or array of numbers called the payoff matrix.
- How to reduce a matrix to one containing zeros and interpret this to give an optimal allocation.
- How to apply the Hungarian algorithm to minimise costs.
- That the matrix of numbers must be square before you can apply the Hungarian algorithm.
- How to deal with maximisation problems by subtracting all the entries in the matrix from a constant.

Allocation problems are solved by reducing the payoff matrix by subtracting the least value in each row (or column) from all the entries in that row (or column). You now have a matrix showing *relative* costs and the least entry in each row (column) will now be zero. These zeros will represent a minimum “cost” solution. A good way to see whether you have a maximum matching is to find the minimum number of lines needed to cover all the zeros in the matrix.

Example

XYZ taxis have four drivers, Alan, Betty, Chris and Dave. One morning they have four bookings to collect people (P, Q, R, S) and take them to the station for the 0800 train. The table shows the time in minutes it will take for each driver to drive from their house to the customer’s house and then transport each customer to the station.

	P	Q	R	S
A	20	20	28	27
B	23	20	32	24
C	27	26	17	23
D	25	24	25	26

The manager of XYZ taxis wants to minimise the total time taken, who should he allocate to each journey?

Solution: Firstly reduce the rows

	P	Q	R	S	
A	0	0	8	7	Subtract 20 from each entry
B	3	0	12	4	Subtract 20 from each entry
C	10	9	0	6	Subtract 17 from each entry
D	1	0	1	2	Subtract 24 from each entry

This is not a maximum matching since all the zeros can be covered with 3 lines.

	P	Q	R	S
A	0	0	8	7
B	3	0	12	4
C	10	9	0	6
D	1	0	1	2

Reduce columns

	P	Q	R	S
A	0	0	8	5
B	3	0	12	2
C	10	9	0	4
D	1	0	1	0

This is now a maximum matching.

Alan – P, Betty – Q

Chris – R, Dave – S

$$\begin{aligned} \text{Total time} &= 20 + 20 + 17 + 26 \\ &= 83 \text{ minutes} \end{aligned}$$

The Hungarian algorithm

1. If the payoff matrix is not square, add in dummy row(s) or column(s) of equal numbers to make it square.
2. Subtract the minimum entry from each row from all the entries in the row.
3. If necessary repeat step 2 for the columns.
4. Draw the minimum number of horizontal and/or vertical lines to cover all the zeroes.
5. If the number of lines is equal to the number of columns in the matrix, the positions of the zeroes indicate an optimal matching; if not, go to step 6.
6. Augment the matrix: find the smallest element not covered; subtract it from the non-covered elements and add it to any elements covered by 2 lines.
Go to step 2.

Note: If you need to maximise, subtract every number in the original payoff matrix from the largest number in the matrix before applying the algorithm. The final payoff is then found by adding the original payoffs in the cells used in the optimal matching.

Example: The average scores for five members of a quiz team are shown in the table:

	music	sport	geography	history	General knowledge
Alan	17	19	18	15	16
Brenda	20	18	15	19	17
Cally	13	17	17	16	14
David	12	16	18	15	14
Edwin	14	16	15	16	15

A different person must be chosen to answer questions in each of the five rounds in the final. Using their past performance, who should do each round in order to maximise score?

- (a) Explain why you should replace each entry x by $20 - x$ before using the Hungarian Algorithm
- (b) Form a new table by subtracting each number from 20. Use the Hungarian algorithm to allocate the sports team members.
- (c) State the expected score for the team based on their practice scores.

Solution: (a) Because the problem is a maximisation problem and 20 is the largest number in the matrix.

(b)

	music	sport	geography	history	General knowledge
Alan	3	1	2	5	4
Brenda	0	2	5	1	3
Cally	7	3	3	4	6
David	8	4	2	5	6
Edwin	6	4	5	4	5

Reduce rows

Reduce columns

	music	sport	geography	history	General knowledge
Alan	2	0	1	4	3
Brenda	0	2	5	1	3
Cally	4	0	0	1	3
David	6	2	0	3	4
Edwin	2	0	1	0	1

	music	sport	geography	history	General knowledge
Alan	2	0	1	4	2
Brenda	0	2	5	1	2
Cally	4	0	0	1	2
David	6	2	0	3	3
Edwin	2	0	1	0	0

Solution is not optimal as all zeros can be covered with 4 lines

Augment by 1

	music	sport	geography	history	General knowledge
Alan	2	0	1	3	1
Brenda	0	2	5	0	1
Cally	4	0	0	0	1
David	6	2	0	2	2
Edwin	3	2	2	0	0

It now takes 5 lines to cover the zeros so matching is optimal

Alan – sport, Brenda – music, Cally – History, David – Geography, Edwin – General Knowledge

(c) Expected scores: $19 + 20 + 16 + 18 + 15 = 88$

REVISION SHEET – DECISION MATHS

NETWORK FLOWS

The main ideas are covered in

AQA	Edexcel	MEI	OCR
D2	D1		D2

The main ideas in this topic are:

- Modelling flows using bipartite graphs.
- Finding the maximum flow through a network.
- The maximum flow-minimum cut theorem

Before the exam you should know:

- What is meant by source, sink and capacity.
- What a cut is.
- How to find an initial flow.
- The meaning of a flow augmenting path and how to find them.
- How to use the labeling procedure.
- What is meant by excess capacity and back capacity.
- What is meant by a saturated arc.
- The maximum flow – minimum cut theorem.
- How to insert a super-source and super-sink into a network.

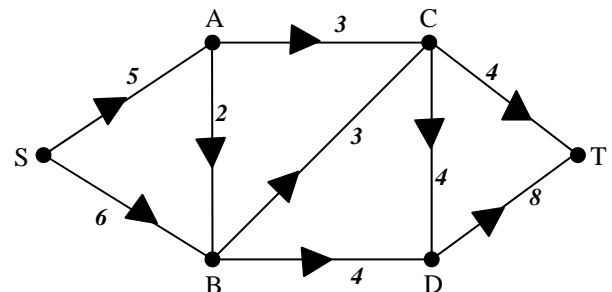
The algorithm for finding a maximum flow

1. Always start with an initial feasible flow, found by inspection.
2. Label each arc with
 - the flow along it, shown by an arrow pointing back towards the source
 - the excess capacity, which is the amount by which the flow could be increased, shown by an arrow pointing forward towards the sink
3. Systematically look for flow augmenting paths and mark these on your network using the labelling procedure
4. When all paths are blocked by saturated arcs you have found the maximum flow.

Example

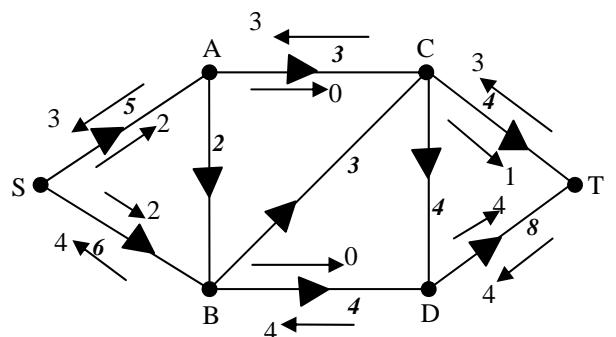
In this the directed network

- a) What is the maximum flow along the path SACT?
- b) Find an initial flow of value 7.
- c) Find the maximum flow in the network
- d) What are the capacities of these cuts



Solution

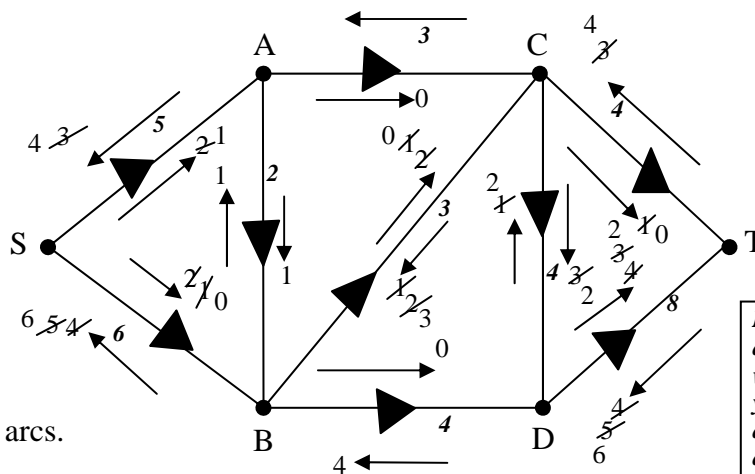
- a) The maximum flow along SACT is 3 (this is determined by the arc of least capacity on the path).
- b) A flow of 7 (shown on the diagram) is SACT with capacity 3
SBDT with capacity 4



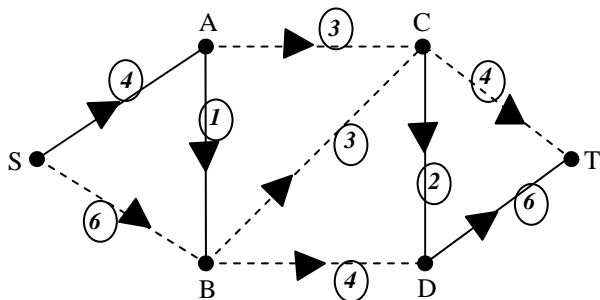
c) Flow augmenting paths

- SBCT with capacity 1
- SBCDT with capacity 1
- SABCDT with capacity 1

This gives a maximum total flow of 10. The flow is shown on this diagram, along with the saturated arcs.



Diagrams showing the flow augmenting paths can be very messy. Try to keep yours as tidy as possible and always list the flow augmenting paths you have used



Cuts

A cut partitions the vertices into two sets, one containing the source and one containing the sink. The capacity of a cut is the total of all the cut edges with direction going from source to sink

Find the capacity of the cuts shown on the directed network:

Note that only three cuts have been shown here, but there are many more cuts in this network.

C_1 is the cut $\{S\}, \{A, B, C, D, T\}$

It has capacity $5 + 6 = 11$

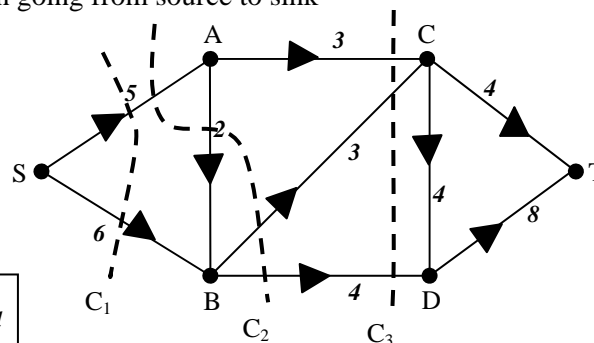
C_2 is the cut $\{S, B\}, \{A, C, D, T\}$

It has capacity $5 + 0 + 3 + 4 = 12$

C_3 is the cut $\{S, A, B\}, \{C, D, T\}$

It has capacity $3 + 3 + 4 = 10$

Note that we do not add the capacity of arc AB as it is directed from the sink side of the cut to the source side



Maximum flow- minimum cut theorem.

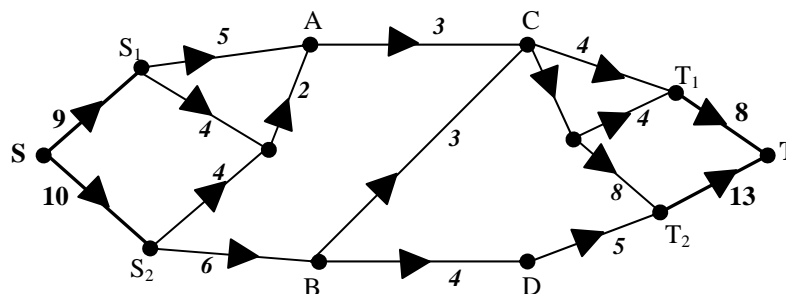
The theorem states that the maximum flow in a directed network is equal to the capacity of the minimum cut.

In the example above the cut C_2 is the minimum cut and it has a value 10. This confirms that the flow of 10 found in (c) above is the maximum flow.

Networks with many sources and sinks

If there is more than one source (S_1 and S_2 on the diagram) or sink (T_1 and T_2 on the diagram) you must introduce **supersource** (S) and/or **supersink** (T).

- SS_1 must have a capacity $5 + 4 = 9$
- SS_2 must have capacity $4 + 6 = 10$
- T_1T must have capacity $4 + 4 = 8$
- T_2T must have capacity $8 + 5 = 13$



REVISION SHEET – DECISION MATHS 2

LINEAR PROGRAMMING: THE SIMPLEX ALGORITHM 1

The main ideas are covered in

AQA	Edexcel	MEI	OCR
D2	D1	D2	D1

The main idea in this chapter is:

Using the Simplex algorithm to deal with linear programming problems with more than two variables.

Before the exam you should be able to:

- Formulate a linear programming problem to maximise the objective function, subject to the given constraints
- Use slack variables to convert inequality constraints into equations
- Set up the initial simplex tableau
- Perform the Simple algorithm for maximising an objective function
- Identify initial, intermediate and final tableaux and know when the solution is optimal
- Interpret the values of the variables and the objective function at any stage in the Simplex method
- Clearly state the solution to the original problem

Simplex Method for Maximisation Problems

Getting started: Formulation

Translating a real life problem into a linear programming problem is called formulating the problem and is an example of mathematical modelling. Each problem must have clearly defined variables, an objective function and is subject to certain constraints

Slack Variables

In order to enable problems to be converted into a format that can be dealt with by computer, slack variables are introduced to change the constraint inequalities into equalities. Each vertex of the feasible region would then be defined by the intersection of lines where some of these variables equal zero.

The Simplex Method

The Simplex Method starts at one vertex and systematically moves round all the vertices of the feasible region, increasing the objective function as it goes, until it reaches the one with the optimal solution. This is easy to visualise on a 2 dimensional problem, but can be generalised to include more variables. Once there are more than two variables, a graphical approach is no longer appropriate, so we use the simplex tableau, a tabular form of the algorithm which uses row reduction to solve the problem.

The Simplex Algorithm

1. Represent the problem in a tableau
2. Use the objective row to find the pivot column
3. Use the ratio test to find the pivot element
4. Divide through the pivot row by the pivot element
5. Add/subtract multiples of the transformed pivot row to/from the other rows to create zeros in the pivot column
6. Repeat until no negatives in objective row
7. Read the solution from the table

Note on finding pivot column (step 2)

You can choose any variable in objective row with negative coefficient, but it is usual to pick the most negative. Give priority is to the original rather than slack variables.

Note on ratio test (step 3)

Divide each R.H.S. value by the corresponding element in the pivot column, ignore negative ratios and division by zero. Choose row with the smallest ratio as the pivot row.

Example:

A manufacturer makes three products x , y and z which give profits of £160, £120 and £120 per tonne respectively. Production is constrained by availability of staff and storage as summarised in this table:

	Staff time (hours /tonne)	Storage (m ³ /tonne)
x	5	5
y	5	3
z	6	4
availability	30	20

Formulate a linear programming problem.

Objective function

Objective function is maximise $P = 160x + 120y + 120z$
 $\Rightarrow P - 160x - 120y - 120z = 0$

Constraints

Subject to: $5x + 5y + 6z + s_1 = 30$ (staff time)
 $5x + 3y + 4z + s_2 = 20$ (storage)
 $x \geq 0, y \geq 0, z \geq 0, s_1 \geq 0, s_2 \geq 0$

Solving the problem

Considering the problem in the example on the previous page, we must now set up an initial tableau

Setting up the initial tableau

P	x	y	z	s_1	s_2	RHS	<i>Ratio test</i>
1	-160	-120	-120	0	0	0	
0	5	5	6	1	0	30	30/5 = 6
0	5	3	4	0	1	20	20/5 = 4

Look for the largest negative value in the objective row. This is in the x column, so we will choose to increase x first. Since $4 < 5$ we choose 5 as the pivot element. The idea now is to make the pivot 1 so divide the pivot row by 5.

First iteration

	P	x	y	z	s_1	s_2	RHS	<i>Ratio test</i>
row 1 + 160×row 3	1	0	-24	8	0	32	640	
row 2 - 5×row 3	0	0	2	2	1	-1	10	10/2 = 5
row 3	0	1	0.6	0.8	0	0.2	4	4/0.4 = 10

Look for the largest negative value in the objective row. This is in the y column, so we will choose to increase y . Since $5 < 10$ we choose 2 as the pivot element. The idea is to make the pivot 1 so divide the pivot row by 2.

Second iteration

	P	x	y	z	s_1	s_2	RHS
row 1 + 24×row 2	1	0	0	32	12	20	760
row 2	0	0	1	1	0.5	-0.5	5
row 3 - 0.6×row 2	0	1	0	0.2	-0.3	0.5	1

The solution is optimal since there are no negative values in the objective row.

Reading the tableau

The final tableau represents the following set of equations

Row 1: $P + 32z + s_1 + s_2 = 760$

Row 2: $y + z + 0.5 s_1 - 0.5s_2 = 5$

Row 3: $x + 0.2z - 0.3 s_1 + 0.2s_2 = 1$

The most obvious solution to this is obtained by setting the “basic” variables (columns with zeros and a single 1) equal to the RHS and setting the “non-basic” variables (columns with more than one non-zero entry) equal to 0.

This gives the solution $P = 760, x = 1, y = 5, z = 0, s_1 = 0, s_2 = 0$

Interpreting the solution

In order to maximise his profit the manufacturer should make one tonne of product x , five tones of product y and no product z . this would use all the available resources and would generate a profit of £760.00

You can check your solution by substituting the values obtained for x , y and z into the original objective function to check that the profit is correct:
 $P = (160 \times 1) + (120 \times 5) + (120 \times 0)$
 $= 160 + 600 + 0$
 $= 760$