

4. Water Management Optimization Problems Application of Classic Optimization Tasks in Water Resources Management

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Strengthening of master curricula in water resources management for the Western Balkans HEIs and stakeholders

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- **Optimization** is an activity, which has an aim to determine *the best possible solution*, at a <u>given criterion</u> and <u>under given</u> <u>circumstances</u> (conditions)
- The best possible solution is the *optimal solution* or *optimum*
- The <u>criterion</u> is called *Objective Function* (OF) a mathematical expression which shows if the optimum is achieved
 - According to the meaning of the OF the *optimum* is an extremum of the function – it is either **minimum**, or **maximum** of OF.
- The <u>circumstances</u> or conditions under which the optimum is found are called *constraints*.
- Thus, optimization means finding the minimum or maximum of the OF under given set of constraints.





- Mathematical point of view
 - Optimization can be done in each case, when the number of unknown variables *n* is greater than the number of equations (or inequalities) *m* which set interrelation between *n* variables.
- For example, let's have:
 - > *n* number of variables;
 - $\succ m$ number of equations, which link these *n* variables.
 - > When n < m, then there is no solution, or only one solution
 - > When n = m, then there is only one possible solution
 - \checkmark We cannot say if the solution is good or bad it is only one
 - > When n > m, then there are infinite number of solutions
 - ✓ In that case we may look for the best solution, according to some criteria





- When n > m, then:
 - The equations (or inequalities) which set the interrelation between variables are *the constraints*.
 - In order to find the best possible solution, i.e. optimum solution, we have to specify the OF
 - \succ The OF has to be the function of the variables.
 - > There are three kinds of variables:
 - ✓ decision variables (non-basic) variables their number is k = n m
 - \checkmark basic variables their number is m
 - These are the variables which can be expressed as function of decision variables by means of the available *m* equations or inequalities.
 - ✓ slack variables additionally introduced variables, which have the aim to convert inequalities to equations
 - e.g. inequality $a.X_1 + b.X_2 \le D$ turns to: $a.X_1 + b.X_2 t_1 = D$, as $t_1 \ge 0$

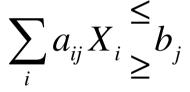




• The optimization problem is defined as: *Find the min/max of the OF*

$$Z = f(X_i),$$

subject to:



where a_{ij} are the multiplication coefficient of i^{-th} variable in j^{-th} constraint.

 b_j – is the *j*-th constraint value

• When *all equations* (and inequalities) *are linear* in respect to variables *X_i*, and also the *OF is a linear function* of variables *X_i*, then we speak about linear optimization or **linear programming**





• The following requirements have to be fulfilled, in order to have optimization problem:

Subject to optimization

 ✓ In Water Resources Management (WRM) this is Water Management System (WMS) – water supply, irrigation or hydro-power system

> Manageability of the subject

✓ In WRM the WMS, as well as the river runoff are manageable

> Optimization criteria

 \checkmark This is the Objective Function

> Optimization method

- ✓ There are different methods analytical, numerical, graphical or experimental
 - the analytical and experimental methods are not suitable for WRM





- The following types of optimizations are present:
 - Static optimization when the system subject to optimization is considered (and analyzed) in a static (steady) state.
 - > Dynamic optimization (**Dynamic Programming**)
 - ✓ when (some of) variables in the OF are time-dependant, i.e. they change over time, or
 - ✓ when it is necessary to analyze the systems in several steady states over time.
 - Linear optimization (Linear Programming LP) when all constraints and the OF are in linear relation with variables
 - Non-linear optimization (Non-linear Programming) when some or all of the constraints and/or OF are in non-linear relation with variables.





• Water Resources Management is actually an optimization problem

The water resources management aims determination of the optimal use of water resources, in accordance with assumed optimization criterion, under set of constraints

- Subject to optimizations are water management systems
- Constraints are different limitations regarding the size of the systems, the availability of water resources, etc.
- Optimization criterion can be economic, technical and economic, etc.
- Use of water resources has to be determined.





• The optimization problem is defined as: For the OF: $Z = C_0 + C_1X_1 + C_2X_2 + ... + C_nX_n$ find min (or max), Subject to (constraints):

$$\begin{aligned} a_{11}X_1 + a_{12}X_2 + \dots + a_{1n}X_n &\geq b_1 \\ a_{21}X_1 + a_{22}X_2 + \dots + a_{2n}X_n &\leq b_2 \\ \dots \\ a_{m1}X_1 + a_{m2}X_2 + \dots + a_{m,n}X_n &\geq b_m \end{aligned}$$

There are additional constraints in lots of problems – all variables should be non-negative

 $X_i \ge 0$

In Linear Programming the min/max of the OF is conditional!
 it depends of the constraints!





• When the number of decision variables is k = 2, then the solution can be presented in a 2-dimensional space, i.e. in a plane.

 \succ Let k = n - m = 2, and the decision variables are X_1 and X_2 .

➤ Then all *m* basic variables can be expressed as function of decision variables X₁ and X₂.

$$\begin{vmatrix} X_{3} = \alpha_{31}X_{1} + \alpha_{32}X_{2} + \beta_{3} \\ X_{4} = \alpha_{41}X_{1} + \alpha_{42}X_{2} + \beta_{4} \\ \cdots \\ X_{m} = \alpha_{m1}X_{1} + \alpha_{m2}X_{2} + \beta_{m} \end{vmatrix}$$

The OF is also expressed as function of X_1 and X_2 $Z = \gamma_0 + \gamma_1 X_1 + \gamma_2 X_2$

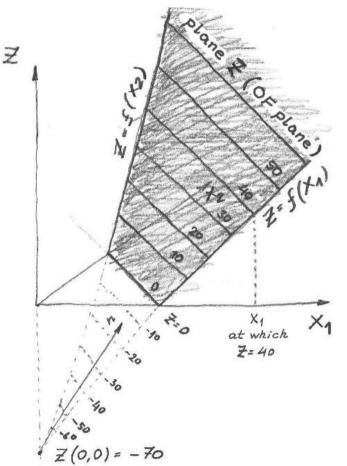
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- Graphical Interpretation of LP Problems
- For that case, the equation of the OF is the equation of the plane in the coordinate system X_1X_2Z

 $Z = \gamma_0 + \gamma_1 X_1 + \gamma_2 X_2$

- > The position in space $X_1 X_2 Z$ depends on:
 - ✓ the presence or absence and on the value of the coefficient γ_0 ,
 - ✓ the coefficients γ_1 and γ_2 which show the slopes towards the axes X_1 and X_2 – the bigger are the coefficients γ_1 and γ_2 , the steeper are the slopes.

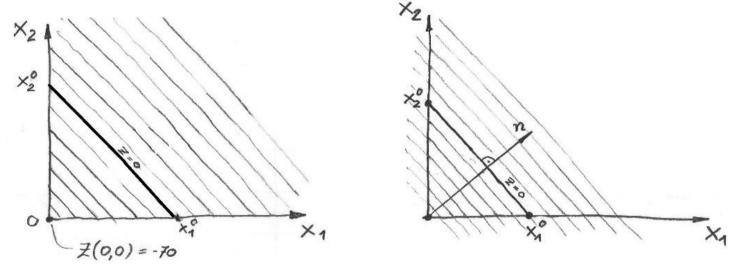


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- Graphical Interpretation of LP Problems
 - \succ If we consider only 2D space, the OF can be presented in the plane $X_1 0 X_2$ similarly to terrain shape on a topographic (contour) map.



- \succ The constant values of OF can be presented as straight contours
 - \checkmark On the left picture above the thick line is intersection between OF plane and $X_1 0 X_2$ plane
- \triangleright The biggest slope of OF plane towards $X_1 0 X_2$ plane is in direction of a line *n* (see right picture above)



- Graphical Interpretation of LP Problems
 - Each constraint actually represent the equation of a plane, which crosses the $X_1 0 X_2$ plane

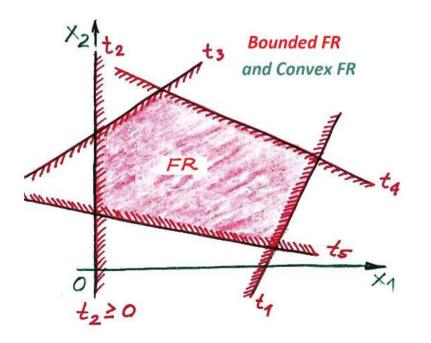
$$X_{3} = \alpha_{31}X_{1} + \alpha_{32}X_{2} + \beta_{3}$$
$$X_{4} = \alpha_{41}X_{1} + \alpha_{42}X_{2} + \beta_{4}$$
...
$$X_{m} = \alpha_{m1}X_{1} + \alpha_{m2}X_{2} + \beta_{m}$$

- ➤ If the constraint is of type *equation*, by substituting any basic variable $X_i = 0$, we will get as result the equation of a line in $X_1 0 X_2$ plane.
 - \checkmark All the points along the line are points, which mark *feasible solution*

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- Graphical Interpretation of LP Problems
 - ➤ If the constraint is of type *inequality*, by substituting any basic variable $X_i = 0$, and if we assume that this is equation, we will get as a result the equation of the line in $X_1 0 X_2$ plane.
 - ✓ Because of the inequality, this line splits $X_1 0 X_2$ plane in tow halfplanes – one is an area with feasible solutions, and the other one – with non-feasible solutions



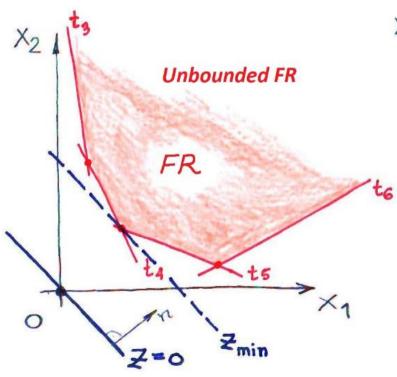
- ✓ All constraints create an area in the plane $X_1 0 X_2$
- ✓ If all the constraints are *equations*, then along all lines we have points, which show feasible solutions.
- ✓ If all the constraints are *inequalities*, then the region, which satisfies all inequalities is so-called *feasible region*, or *feasible set*.

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Sometimes, because of number and type of inequalities, the feasible region may not be a compact figure, but it may consist a part of the plane $X_1 0 X_2$.



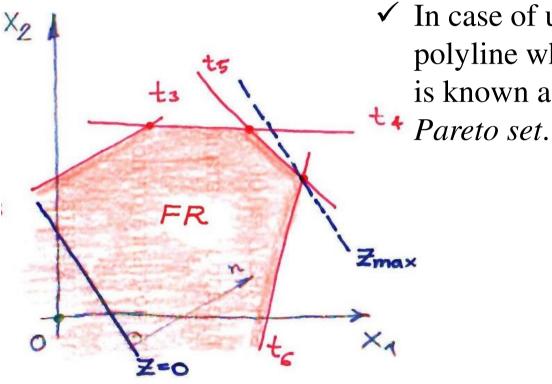
- It that case it is said that the region is unbounded
 - ➤ If *feasible region* is *unbounded*, it is important to have the borders of this region facing the origin of the coordinate system $X_1 0 X_2$, if we look for minimum of the OF.
 - ✓ This also means that the origin of the coordinate system is outside of the feasible region



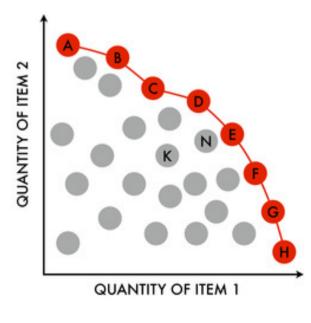




- Graphical Interpretation of LP Problems
 - ➤ If we look for maximum of the OF, it is important to have the feasible region restricted from Northeast, i.e. the origin of the coordinate system $X_1 0 X_2$ to be in the feasible solution region.



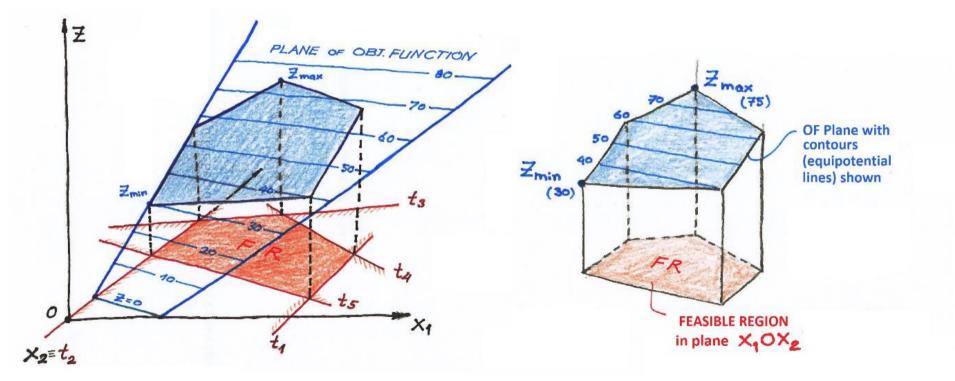
✓ In case of unbounded feasible region, the polyline which marks the border of the region is known as *Pareto front*, *Pareto frontier* or







- Graphical Interpretation of LP Problems
 - ➢ If the problem is presented in 3D space, then the following picture can be drawn

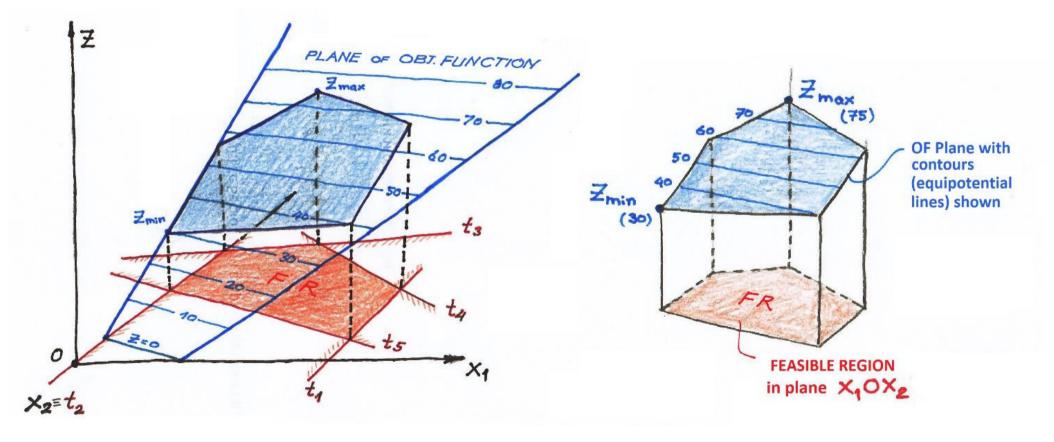


 ✓ If the corners of the feasible region are projected towards the plane of the OF, we will get a polygon shape.





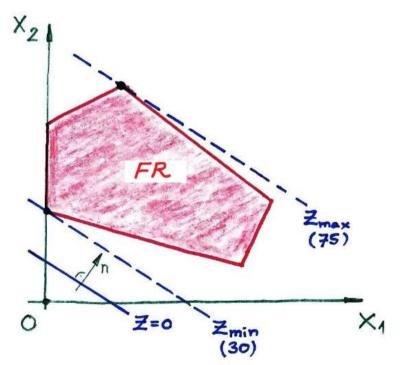
Graphical Interpretation of LP Problems
 It is seen that the maximum or minimum of the OF is found at one of the polygon corners in the plane of the OF







- Graphical Interpretation of LP Problems
 - ➤ In case of a 2D representation of the problem, all lines are drawn in the plane $X_1 0 X_2$.
 - The OF is presented also with lines projection of equipotential lines of the OF over the plane $X_1 0 X_2$.



- ✓ The extremum (min or max) can be found if we move the line of the OF at value Z = 0 (this is intersection between plane $X_1 0 X_2$ and the plane of the OF) in normal direction towards the feasible region.
- ✓ The minimum or maximum *always* will be at some of the corners of the feasible region.



2. Linear Programming (LP)

• There are 3 major types of LP problems

> Transportation Problem

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- ✓ formulated in 1941 by L. Kantorovich (USSR) and F.L. Hitchcock (USA) independently one form another
- \checkmark During the WWII the transportation costs have to be minimized

Diet Problem or Nutrition Problem

- \checkmark also known as Mixing or Blending Problem
- ✓ formulated in 1945 by G. Stigler (Great Britain)

> (Resource) Allocation Problem

- ✓ also known as Assignment Problem
- ✓ formulated in 1947 G.B. Dantzig (USA)
- > Only Allocation and Transportation Problems are discussed
 - ✓ They have application in Water Resources Management





- The Allocation problem can be formulated using the following **example**
 - > An agricultural farm has an area of F = 50 ha
 - > Farmer is going to grow two crops X_1 and X_2 .
 - ✓ The profit from crop X_1 (e.g. Maize) is 300 €/ha
 - ✓ The profit from crop X_2 (e.g. Sunflower) is 200 €/ha
 - > The fertilizers needed to obtain these profits are:
 - ✓ for crop X_1 (e.g. Maize) 500 kg/ha
 - ✓ for crop X_2 (e.g. Sunflower) 250 kg/ha
 - > According to National requirements the average fertilizer rate per hectare cannot exceed 400 kg/ha, i.e. for an area of F = 50 ha the total amount of fertilizers for the farm is $50.400 = 20\ 000$ kg/year.
 - Find areas X_1 and X_2 so to maximize farmer's profit.



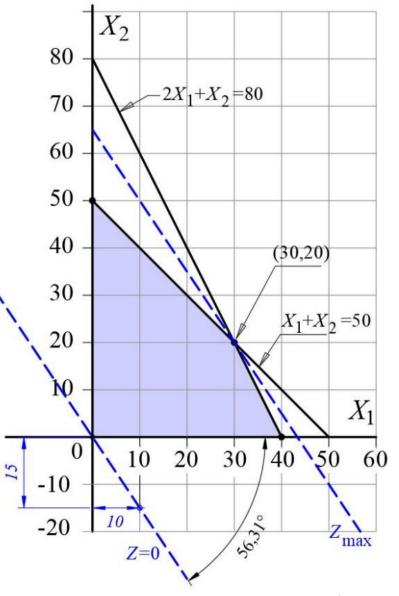


- Mathematical formulation:
 - \blacktriangleright OF: $Z = 300X_1 + 200X_2 \rightarrow \max$
 - > Constraints:
 - ✓ $X_1 + X_2 \le 50$ (area constraint)
 - ✓ $500X_1 + 250X_2 \le 20000$ (fertilizer constraint)
 - \succ The second constrain maybe reduced to:
 - ✓ $2X_1 + X_2 \le 80$ (fertilizer constraint)
 - > Note that the problem is in so-called *canonical form*
 - ✓ The canonical form is found when the *maximum* of OF has to be obtained and all constraints are of type "*less or equal*"
 - ✓ Also, canonical form is present in case when the *minimum* of OF has to be obtained and all constraints are of type "greater or equal"





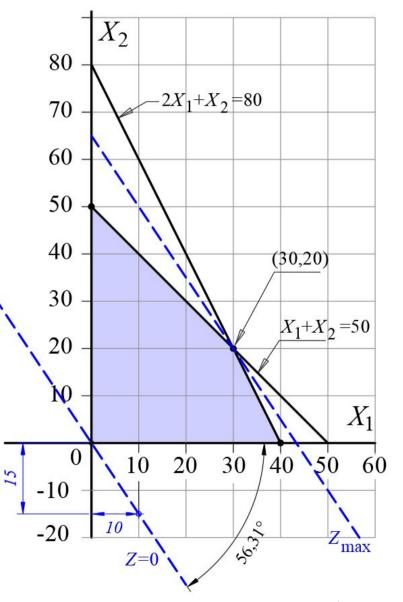
- Graphical Solution:
 - At first, the two constraints are presented as equations
 - $X_1 + X_2 = 50$ (area constraint)
 - $2X_1 + X_2 = 80$ (fertilizer constraint)
 - The equations represent lines in plane $X_1 0 X_2$
 - They can be drawn if two points of each line are found.
 - We can substitute consecutively $X_1=0$ and then $X_2=0$, to find these points



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- Graphical Solution:
 - Second, because the constraints are actually inequalities, the half-planes containing feasible solutions have to be determined
 - $X_1 + X_2 \le 50$ (area constraint)
 - $2X_1 + X_2 \le 80$ (fertilizer constraint)
 - ✓ As it is seen from the inequalities of the two constraints, the origin of the coordinate system X₁0X₂ (point 0,0) is in the half-plane which satisfies these inequalities, thus the origin (0,0) shows the feasible half-plane.
 - Feasible region is found



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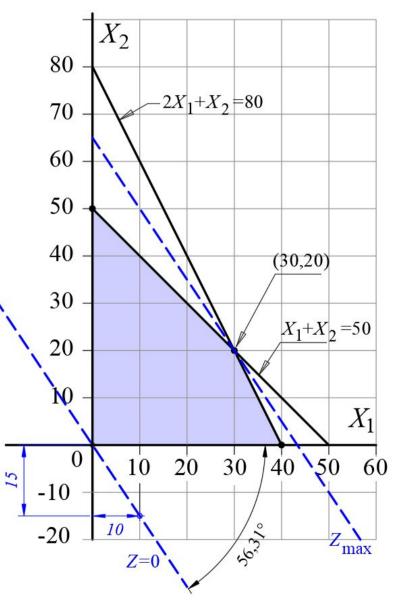


- Graphical Solution:
 - \succ The line of the OF is drawn
 - \succ The equation is

 $Z = 300X_1 + 200X_2$

- ➤ If Z = 0, then the intersection line between the plane $X_1 0 X_2$ and the plane of the OF is found
- > Obviously, when Z = 0, the line of the OF intersects the origin 0,0.
- The position of OF line in the plane $X_1 0 X_2$ is found by rearranging the equation $300X_1 + 200X_2 = 0$

$$\frac{X_2}{X_1} = -\frac{300}{200}$$



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- Graphical Solution:
 - ➤ It is known that:

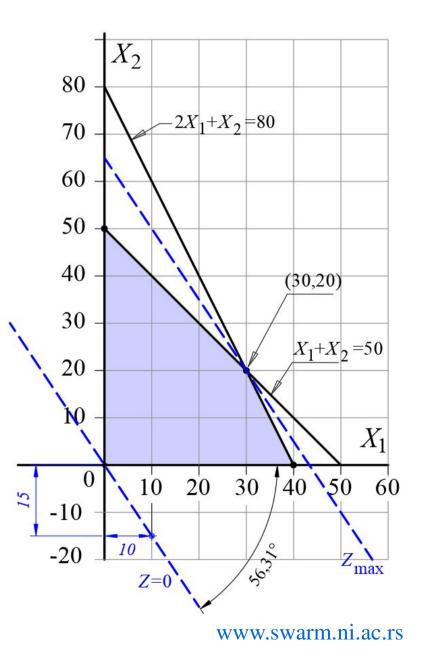
$$tg\alpha = \frac{X_2}{X_1}$$

where α is the angle between the axis X₁ and the line of the OF
➤ Thus we obtain:

$$tg\alpha = \frac{X_2}{X_1} = -\frac{300}{200} = -1,5$$

or $\alpha = -56.31^{\circ}$

The position of the OF line when Z = 0 is found (see figure)



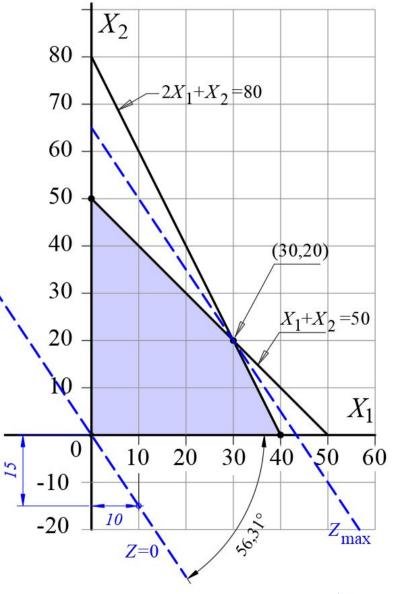




- Graphical Solution:
 - The optimal solution is found by translating the OF line in normal direction till it intersects that corner at which the line do not crosses the feasible region.
 - ✓ For the current example, this is the point (30,20)
 - ➤ Replacing $X_1 = 30$ and $X_2 = 10$ in the OF equation, we find:

$$\succ$$
 Z_{max} = 300.30 + 200.20 = 13000 €.

N.B. One can try to estimate the OF value for any other point in the feasible region to see if the result is correct







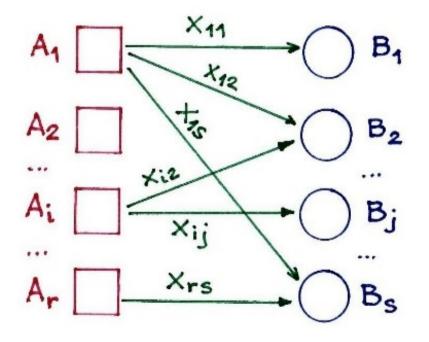


- Allocation problem in Water Resources Management
- Example
 - ➤ A reservoir is planned with a live storage $V_{live} = 20$ mil. m³.
 - The reservoir can supply water for an Irrigation system and an Industrial complex, which will contribute to National Economy:
 - ✓ profit 0,1 €/m³ from the Irrigation system;
 - ✓ profit 0,3 €/m³ from the Industrial complex.
 - \succ The energy consumption for delivery the water to users is:
 - ✓ to Irrigation System 0,05 kWh/m³.
 - ✓ to Industrial complex 0,20 kWh/m³.
 - The available energy for the Irrigation System and Industrial complex is estimated to 2,4 mil. kWh.
 - \succ Find volumes of water to be supplied to two users.





- Definition of Transportation Problem
 - > There are number of r producers A_i and number of s stores B_j .
 - Each producer A_i has it own capacity W_i^A to supply given product to stores.
 - Each store A_i has its own capacity W^{B}_{j} to receive the products.
 - The transported number of products from producer A_i to store B_i is X_{ii} .
 - The unit cost for transportation from producer A_i to store B_j is C_{ij} .
 - **N.B.** It is assumed that all products will be sold from stores B_j .







- Definition of Transportation Problem
 - > The task is to find the *minimum cost* for transportation from producers A_i to stores B_i , i.e.
 - \succ the **OF** is:

$$Z = X_{11}C_{11} + X_{12}C_{12} + X_{1s}C_{1s} + \dots + X_{21}C_{21} + X_{22}C_{22} + \dots + X_{r1}C_{r1} + \dots + X_{rs}C_{rs},$$

or

$$Z = \sum_{i} \sum_{j} X_{ij} C_{ij}, \text{ where } i = 1 \div r; \quad j = 1 \div s.$$

Subject to constraints:

$$\sum_{j} X_{ij} \leq W_i^A \quad \text{- the capacity of each producer should not be exceeded}$$

$$\sum_{i} X_{ij} \leq W_j^B \quad \text{- the capacity of each store should not be exceeded}$$

N.B. It is typical for the problem to have constraints as equations, not as inequalities





- Types of Transportation Problem
 - > The problem is *balanced*
 - \checkmark When the total production (supply) is equal to total demand:

$$\sum_{i} W_i^A = \sum_{j} W_j^B$$

- > The problem is *unbalanced*
 - \checkmark When the total production (supply) is not equal to total demand
 - \checkmark It is possible to have a *Surplus* or

$$\sum_{i} W_{i}^{A} > \sum_{j} W_{j}^{B}$$

✓ to have a *Deficit*:

$$\sum_{i} W_i^A < \sum_{j} W_j^B$$





- Types of Transportation Problem
 - > It is difficult, if not impossible to solve *unbalanced* problem
 - > To make the problem *balanced*, it is introduced:
 - ✓ A *dummy* store (or *dump*), in case of a surplus

- The capacity of a dummy store is $W_{s+1}^B = \sum_i W_i^A - \sum_i W_j^B$

 \checkmark A dummy producer, in case of a deficit

- The capacity of a dummy producer is $W_{r+1}^A = \sum_i W_j^B - \sum_i W_i^A$

- ✓ In general, the case of deficit is not typical for Transportation problem.
- ➤ The unit costs for transportation *to* dummy store $C_{i,s+1}$ or *from* dummy producer $C_{r+1,j}$ is assumed *enormously high*, compared to other unit costs.





• Objective Function

$$\blacktriangleright$$
 The OF $Z = \sum_{i} \sum_{j} X_{ij} C_{ij}$

is actually a product of two matrices:

Matrix of Quantities





	B_1	B_2	 B_j	 B_s
A_1	X_{11}	X_{12}	Xıj	X_{1s}
A_2	X_{21}	X_{22}	X_{2j}	X_{2s}
A_i	X_{i1}	X_{i2}	X_{ij}	X_{is}
	8			
A_r	X_{r1}	X_{r2}	Xrj	X_{rs}

	B_1	B_2	 B_j	 B_s
A_1	C_{11}	C_{12}	C_{1j}	C_{1s}
A_2	C_{21}	C_{22}	C_{2j}	C_{2s}
•••				
A_i	C_{i1}	C_{i2}	C_{ij}	C_{is}
A_r	C_{r1}	C_{r2}	C_{rj}	C_{rs}

✓ Usually the Unit Costs are constants, regardless of the quantities transported.





- The constraints
 - > The constraints have to be converted to equations, if such exist
 - Constraints, regarding production (supply) will be

$$X_{11} + X_{12} + \dots + X_{1s} = W_1^A$$
$$X_{21} + X_{22} + \dots + X_{2s} = W_2^A$$
$$\dots$$
$$X_{r1} + X_{r2} + \dots + X_{rs} = W_r^A$$

> Constraints, regarding stores (demand) will be:

$$\begin{vmatrix} X_{11} + X_{21} + \dots + X_{r1} = W_1^B \\ X_{12} + X_{22} + \dots + X_{r2} = W_2^B \\ \dots \\ X_{1s} + X_{2s} + \dots + X_{rs} = W_s^B \end{vmatrix}$$

≻ It is understandable, without saying that $X_{ij} \ge 0$.





- Variables
 - > The number of constraints: m = r + s 1
 - ✓ It is "*minus* 1", because one of the constraints is dependable, due to equality $\sum_{i} W_{i}^{A} = \sum_{j} W_{j}^{B}$
 - > Variables: $n = r \times s$
 - ✓ If not all constraints are equations and the number of inequalities is *t*, then the number of *slack variables* will be *t*. In that case, the number of variables will be $n = r \times s + t$
 - \succ Basic variables: *m*
 - ➢ Decision variables: $k = n m = r \times s (r + s 1) = r (s 1) (s 1)$ k = (r 1)(s 1)
 - Usually the number k is too big, or at least bigger than 2, to solve the Transportation problem graphically





- <u>Transportation Problem in Water Resources Management</u>
 - > The Transportation problem can also be found in WRM
 - Typical example is the task for determination of water delivery from multiple sources to multiple users.
 - ✓ If water sources are A_i and the water users are B_j , then the problem consists of finding the minimum cost for water delivery
 - > This problem can be solved in two different cases:
 - Project case during preliminary research for design of water supply network or irrigation network

Minimum investments in construction of the network is found

- ✓ Exploitation case during exploitation stage of already existing networks, if there are canals/pipelines from each source to several (or all) water users
 - Minimum expenses for water delivery in a given period of time is found





- <u>Transportation Problem in Water Resources Management</u>
 - > The Transportation problem in WRM has its specifics
 - For the example of water delivery from multiple sources to multiple users.
 - ✓ In both cases project and exploitation the unit costs are NOT constant.
 - ✓ In project case the canal/pipeline sizes depend on the design discharges the bigger are the discharges, the higher are the costs

- But the relation *Q*-*Cost* is not linear!

- ✓ In exploitation case the expenses for delivery depend on volumes the bigger are the volumes, the higher are the expenses.
 - In case of delivery by open canals the expenses are almost constant or in approximately linear relation to volumes
 - In case of pressurized flow (by pumps) the expenses are in nonlinear relation to volumes





- Transportation Problem in Water Resources Management
 - The Transportation problem in WRM can be solved using standard procedure, but taking into account the specifics

✓ The OF is changed:
$$Z = \sum_{i} \sum_{j} Z_{ij}$$

where Z_{ij} are the total costs or total expenses, estimated as function of discharges or volumes

- ✓ The functions $Z_{ij} Q$ or $Z_{ij} V$ have to be established
- \checkmark These functions can be polynomial, e.g.:

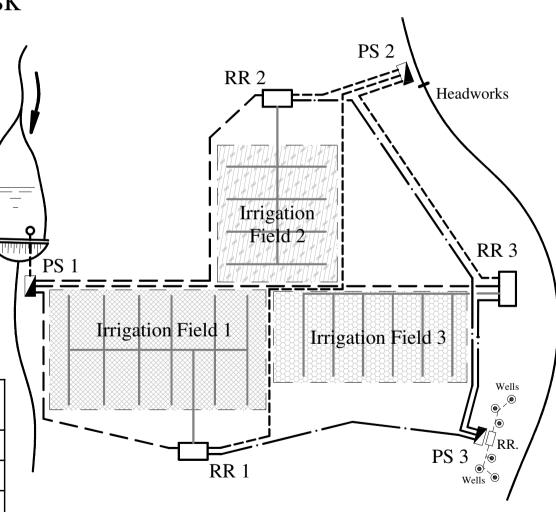
$$Z_{ij} = a_0 + a_1 V + a_2 V^2 + a_3 V^3 + a_4 V^4, \in$$





- Transportation Problem in Water Resources Management
 - Example for student's task
- ✓ Each water source can deliver water to each water user
- ✓ It is possible to have limited number of connections between sources and users
- ✓ It is possible to have balanced or unbalanced task

Water Source	Supply Capacity 10 ³ .m ³	Water User	Demand, 10 ³ .m ³	
A_1 (PS 1)	90	B ₁ (RR 1)	90	
A_2 (PS 2)	70	B ₂ (RR 2)	80	
A ₃ (PS 3)	50	B ₃ (RR 3)	70	

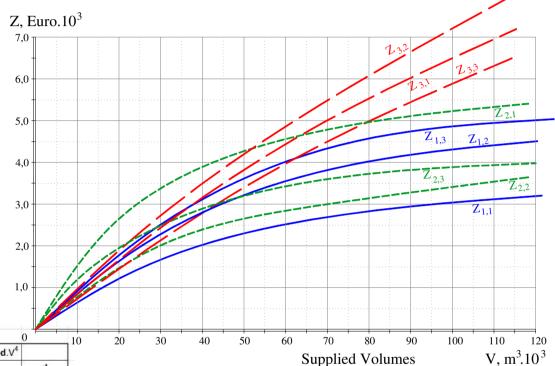


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- <u>Transportation Problem in Water Resources Management</u>
 - Example for student's task
 - ✓ The costs for water transportation are not linear
 - ✓ The costs are presented with polynomials



COSTS READ FROM THE GRAPH							0	T I		
	Volumes of Water					Polynomial terms: $Z = a.V+b.V^2+c.V^3+d.V^4$				
Cost	0	20	40	70	100	Cost	а	b	с	d
Z 1,1	0	1,21	2,02	2,69	3,03	Z 1,1	0,0725	-0,0006	0,00000178	
Z 1,2	0	1,63	2,8	3,82	4,31	Z 1,2	0,0956	-0,0007	0,00000175	
Z 1,3	0	1,77	3,11	4,33	4,86	Z 1,3	0,0985	-0,0005	-0,000002	2E-08
Z 2,1	0	2,65	3,89	4,78	5,23	Z 2,1	0,1866	-0,0033	0,00003	-1E-07
Z 2,2	0	1,46	2,39	3	3,41	Z 2,2	0,0921	-0,001	0,0000042	
Z 2,3	0	1,95	2,89	3,6	3,89	Z 2,3	0,1206	-0,0014	0,000006	
Z 3,1	0	1,66	3,15	5	6,5	Z 3,1	0,0886	-0,0003	0,0000065	
Z 3,2	0	1,88	3,49	5,48	7,21	Z 3,2	0,1027	-0,0004	0,0000009	
Z 3,3	0	1,44	2,78	4,5	5,88	Z 3,3	0,0751	-0,0001	-0,0000008	
Z 4,1				24		Z 4,1	1	0	0	
Z 4,2						Z 4,2	1	0	0	
Z 4,3						Z 4,3	1	0	0	





- <u>Transportation Problem in Water Resources Management</u>
 - Example for student's task
 - ✓ The optimal solution is found by MS Solver Tool

			6		-	-	-
-	А	В	С	D	E	F	G
1							
2		MATRIX O	F VOLUME	S			
3			B1	B2	B3	Sum	Available V
4		A1	30	10	0	40	40
5		A2	0	40	0	40	40
6		A3	0	10	10	20	20
7		A4	0	0	20	20	20
8		Sum	30	60	30		120
9		Needed V	30	60	30	120	
10							
11							
12		MATRIX O	F COSTS				
13			B1	B2	B3	Sum	
14		<mark>A1</mark>	1,68306	0,88775	0	2,571	
15		A2	0	2,3528	0	2,353	
16		A3	0	0,9879	0,7402	1,728	
17		A4	0	0	20	20,000	
18						26,652	2
19		Sum	1,68306	4,22845	20,7402	26,652	Check

Se <u>t</u> Objective:		\$F\$18		Ť
то: <u>М</u> ах	• Mi <u>n</u>	○ <u>V</u> alue Of:	0	
<u>B</u> y Changing Variab	le Cells:			
\$C\$4:\$E\$7				Ť
S <u>u</u> bject to the Cons	traints:			
\$C\$8 = \$C\$9 \$D\$8 = \$D\$9			^	Add
\$E\$8 = \$E\$9 \$F\$4 = \$G\$4 \$F\$5 = \$G\$5				<u>C</u> hange
\$F\$6 = \$G\$6 \$F\$7 = \$G\$7				Delete
91 97 - 9097				<u>R</u> eset All
				Load/Save
✓ Make Unconstra	ained Variables Non-	Negative		
S <u>e</u> lect a Solving Method:	GRG Nonlinear		~	Options
			smooth nonlinear. Sele engine for Solver probl	
non-smooth.	und			
Help		ſ	Solve	Cl <u>o</u> se