Study Guide to Mathematics William J. Adams

## STUDY GUIDE TO FINITE MATHEMATICS

William J. Adams

Mathematics Department

Pace University

XEROX (R) is a trademark of Xerox Corporation.

Copyright © 1974 by Xerox Corporation.

All rights reserved. Permission in writing must be obtained from the publisher before any part of this publication may be reproduced or transmitted in any form or by any means, electronic or mechanical, including photocopy, recording, or any information storage or retrieval system.

ISB Number: 0-536-00987-2

Printed in the United States of America.

## CONTENTS

Chapter

	PART ONE LINEAR PROGRAMMING		
1.	Linear Programming: An Introduction	1	
·2.	Integer Programming	36	
3.	Mathematical Duality	54	
4.	The Simplex Method	58	
	PART TWO PROBABILITY		
6.	Probability in Finite Sample Spaces	70	
7.	The Special Case of Equally Likely Outcomes	85	
8.	Probability and Its Interpretations	104	
9.	Conditional Probability	106	
10.	Bayes' Theorem	119	
11.	Elementary Errors and the Normal Curves	127	
12.	Independent Events	128	
13.	Sequences of Independent Trials	132	
14.	Finite Markov Chains	142	
15.	Random Variables and Mathematical Expectation 1		
16.	Variance, Standard Deviation and Chebyshev's Inequality	161	
	DART WINDS		
	PART THREE THE THEORY OF GAMES		
18.	Two-Person Zero-Sum Games	165	
	PART FOUR MATRICES		
19.	The World of Matrices: An Introduction	192	
	PART FIVE THE MATHEMATICS OF FINANCE		
	TAME THE PARTICULATION OF PHANOL		
20.	Topics in the Mathematics of Finance	215	

## PART ONE LINEAR PROGRAMMING

## CHAPTER 1 LINEAR PROGRAMMING: AN INTRODUCTION

1. Since the graph of a two variable linear equation is a line, it suffices, for each of the cited equations, to determine two points. Consider 2x + 4y = 120, or equivalently, x + 2y = 60. If x = 0, y = 30; if y = 0, x = 60. Thus (0,30) and (60,0) are on x + 2y = 60. Its graph is shown in Figure 1a.

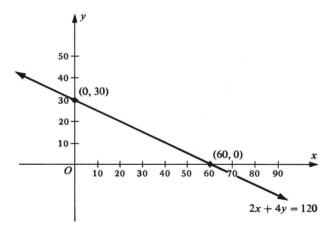


Figure 1a

The graph of 4x = 100, or equivalently, x = 25, is a line parallel to the y-axis and 25 units to the right (see Figure 1b).

(0,55) and  $(\frac{55}{2},0)$  are two points on the graph of 4x + 2y = 110 (shown in Figure 1c). (0,600) and (600,0) are two points on the graph of x + y = 600 (shown in Figure 1d).

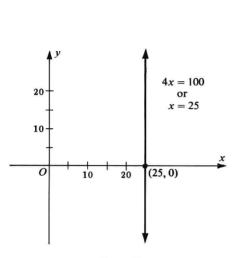


Figure 1b

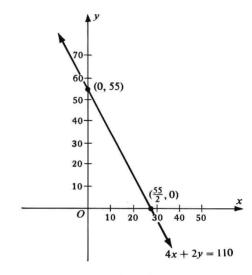


Figure 1c

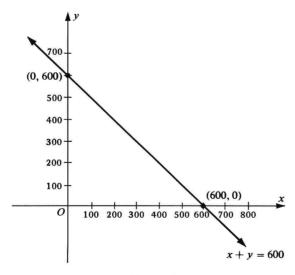


Figure 1d

- (3,3) is a solution of  $3x 2y \le 10$  since substitution of 3 for x and 3 for y in  $3x 2y \le 10$  yields  $3 \le 10$ , which 2. is true. (4,-2) is not a solution of  $3x - 2y \le 10$  since substitution of 4 for x and -2 for y yields 16 < 10, which is not true. (3,-1) yields 11 < 10, and thus is not a solution. (-1,6) yields -15 < 10, and thus is a solution.
- (1,3,2) is a solution of 2x 3y + z < 12 since substitution of 1 for x, 3 for y, and  $\overline{2}$  for z in 2x 3y + z < 12 yields -5 < 12, which is true. (4,0,4) yields  $12 \le 12$ , and thus is a solution. (3,1,4) yields 7 < 12, and thus is a solution. (7,1,3) yields  $14^{-4}$  12, and thus is not a solution.
- (25,0) is a solution of the system  $(i_1) \rightarrow (i_5)$  since it satisfies all of the inequalities of the system. Substitution of 25 for x and 0 for y yields

25 < 0, 0 < 0, 100 < 100, 50 < 120, 100 < 110,

all of which are true.

(25,5), (0,30), and  $(\frac{50}{3},\frac{65}{3})$  are solutions since they satisfy  $(i_1) \rightarrow (i_5)$ . (26,2) is not a solution of  $(i_1) \rightarrow (i_5)$  since it does not satisfy (i3).

- 5.  $(0,0,\frac{15}{4})$ , (0,5,0), (6,0,0),  $(\frac{9}{2},0,\frac{3}{2})$ , and (3,3,0)are solutions since they satisfy all of the inequalities of the system. (0,0,6) and (0,6,0) are not solutions of the system since they do not satisfy (i4).
- (0,0,10), (0,20,0), (8,0,0),  $(\frac{28}{5},0,\frac{8}{5})$ , and (4,8,0) are solutions of the system, while (0,16,0),  $(0,0,\frac{16}{3})$ , and  $(\frac{20}{3},0,0)$  are not. (0,16,0) and  $(0,0,\frac{16}{3})$  do not satisfy  $(i_5)$ .  $(\frac{20}{3},0,0)$  does not satisfy  $(i_4)$ .
- (2500,2500,0), (3000,2000,0), (3000,2500,0), and (2750,2250,250) are solutions of the system. (0,0,2500)and (0,2500,0) are not solutions of the system since they do not satisfy (i4).

8. The graph of  $x + y \ge 600$  consists of the graph of the boundary line x + y = 600 together with the graph of x + y > 600. We first sketch the graph of x + y = 600 (see Exercise 1d, pp. 1-2). To determine the graph of the inequality x + y > 600 we choose a test point, (0,0) for example, and determine if it satisfies x + y > 600. Since (0,0) does not satisfy x + y > 600 and (0,0) is below the boundary line x + y = 600, the graph of x + y > 600 consists of all points above x + y = 600. The graph of x + y > 600 is shown in Figure 2.

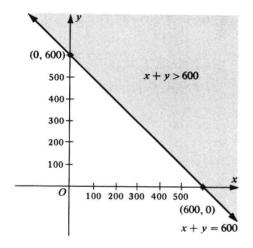


Figure 2

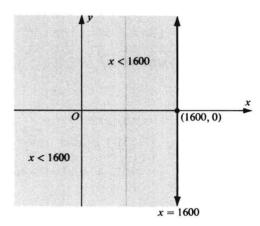


Figure 3

- 9. The graph of  $x \le 1600$  consists of all points on the boundary line x = 1600 and to the left of x = 1600 (see Figure 3).
- 10. The graph of  $y \le 2000$  consists of all points on the boundary line y = 2000 and below y = 2000 (see Figure 4).
- 11. The graph of  $x + y \le 2400$  consists of all points on the boundary line x + y = 2400 and below x + y = 2400 (see Figure 5). That we require points below x + y = 2400 can be seen from the fact that the test point (0,0), which lies below x + y = 2400, satisfies x + y < 2400. Thus all

points which satisfy x + y < 2400 lie below x + y = 2400.

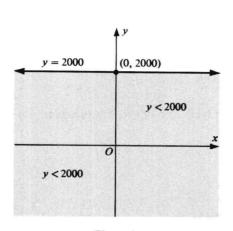


Figure 4

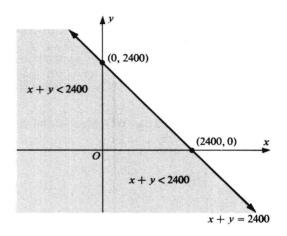


Figure 5

12. The graph of this system is the overlap of the graphs of the members of the system,  $x \ge 0$ ,  $y \ge 0$ ,  $x + y \ge 600$ . Since  $x \ge 0$ ,  $y \ge 0$  specifies the first quadrant and the graph of  $x + y \ge 600$  consists of all points on and above the line x + y = 600 (see Exercise 8, p. 4), the graph of our system consists of all points in the first quadrant which lie above and on the boundary line x + y = 600 (see Figure 6).

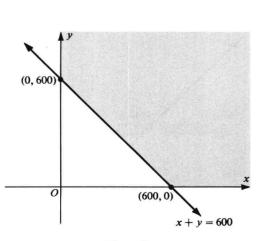


Figure 6

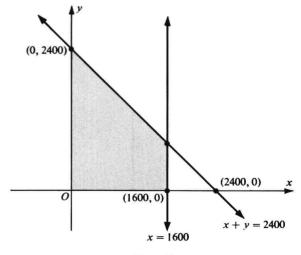


Figure 7

- 13. The graph of  $x + y \le 2400$  consists of all points on and below the boundary line x + y = 2400 (see Exercise 11, pp. 4-5). The graph of  $x \le 1600$  consists of all points on and to the left of the boundary line x = 1600 (see Exercise 9, p. 4). Since  $x \ge 0$ ,  $y \ge 0$  specifies the first quadrant, the graph of the system consists of all points in the first quadrant which are on or below x + y = 2400 and on or to the left of x = 1600 (see Figure 7).
- 14. The overlap of the members of this system is shown in Figure 8.

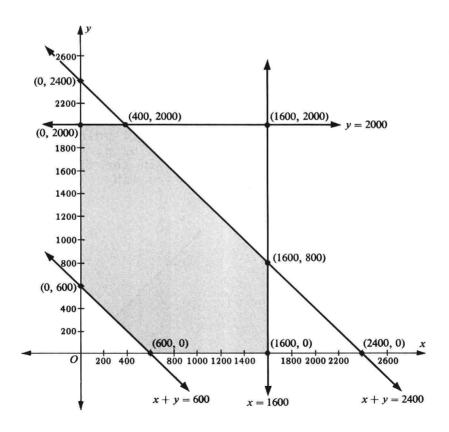


Figure 8

15. The overlap of the members of this system is shown in Figure 9.

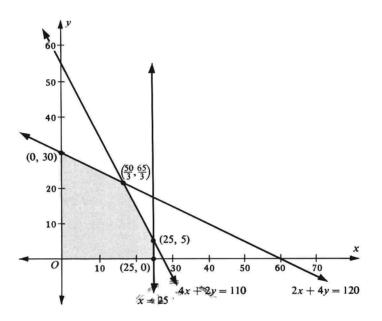


Figure 9

- 16. The overlap of the members of this system is shown in Figure 10.
- 17. The overlap of the members of this system is shown in Figure 11.

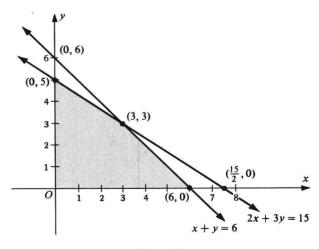


Figure 10

- 18. The overlap of the members of this system is shown in Figure 12.
- 19. The overlap of the members of this system is shown in Figure 13.

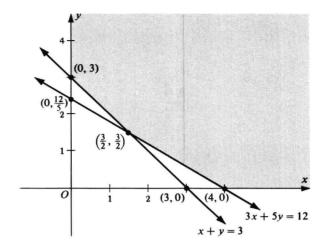


Figure 11

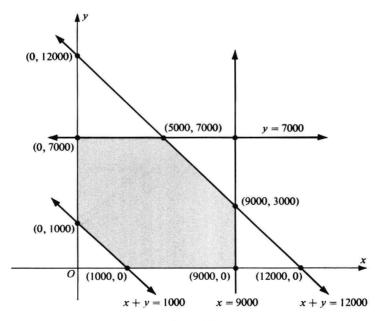


Figure 12

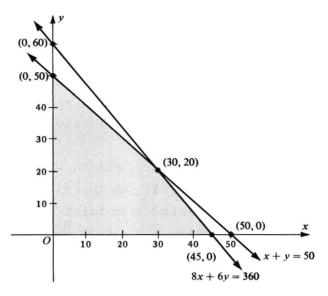


Figure 13

20. The overlap of the members of this system is shown in Figure 14.

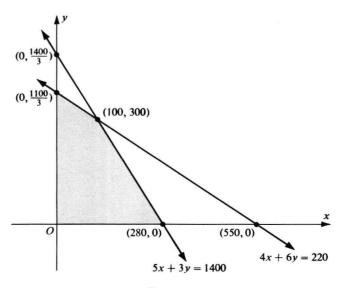


Figure 14

- 21. Solving 5x + 2y = 220 for y yields  $y = \frac{220 5x}{2}$ . Let x equal 29, 28, and 26. Then y equals  $\frac{75}{2}$ , 40, and 45, respectively, so that  $(29, \frac{75}{2})$ , (28, 40), and (26, 45) are on 5x + 2y = 220, above the point (30, 35), and in the same direction (see Figure 15).  $P(29, \frac{75}{2}) = 2575$ , P(28, 40) = 2600, and P(26, 45) = 2650. Thus P(x,y) = 50x + 30y takes on values greater than 2550 and increases as we go from  $(29, \frac{75}{2})$  to (28, 40) to (26, 45). By giving x the values 31, 32, and 34 we obtain the points  $(31, \frac{65}{2})$ , (32, 30), and (34, 25), respectively. These points are on 5x + 2y = 220, below the point (30, 35), and in the same direction (see Figure 15).  $P(31, \frac{65}{2}) = 2525$ , P(32, 30) = 2500, and P(34, 25) = 2450. Thus P(x,y) takes on values less than 2550 and decreases as we go from  $(31, \frac{65}{2})$ , to (32, 30) to (34, 25).
- 22.  $Q_3(x_1,y_3)$  is on the line 5x + 2y = 220 means that  $5x_1 + 2y_3 = 220$ . Solving for  $y_3$  yields

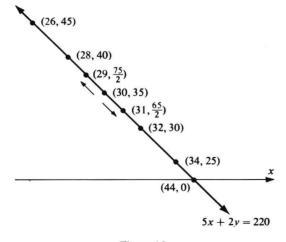


Figure 15

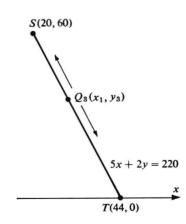


Figure 16

$$y_3 = \frac{220 - 5x_1}{2}.$$

Also  $P(x_1,y_3) = 50x_1 + 30y_3$ . Substituting  $\frac{220 - 5x_1}{2}$  for  $y_3$  in  $P(x_1,y_3)$  yields

$$P(x_1,y_3) = 50x_1 + 30(\frac{220 - 5x_1}{2}) = 3300 - 25x_1.$$

As we move from  $Q_3(x_1,y_3)$  toward S(20,60) (see Figure 16) we decrease  $x_1$  and thus increase  $P(x_1,y_3)$ , since less and less is being subtracted from 3300. As we move from  $Q_3(x_1,y_3)$  toward T(44,16) (see Figure 16) we increase  $x_1$  and thus decrease  $P(x_1,y_3)$ , since more and more is being subtracted from 3300.

23. If x + y = 600, then y = 600 - x. Substituting 600 - x for y in the function C(x,y) = 2x + 2y + 12,400 yields

$$C(x,y) = 2x + 2(600 - x) + 12,400 = 13,600.$$

Every point (x,y) on x + y = 600 between (600,0) and (0,600) is a feasible point, and is thus a solution, since (x,y) yields the minimum value 13,600.

24. The graph of the feasible points of this linear program is shown in Figure 17. The corner points are (0,0), (6,0),

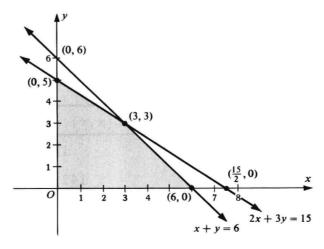


Figure 17

(3,3), and (0,5). From Table 1 we see that (3,3) is the solution and 129 is the maximum value.

Table 1

02 ACM 10				
Corner Point	P(x,y) = 20x + 23y			
(0,0)	0			
(6,0)	120			
(3,3)	129			
(0,5)	115			

25. The graph of the feasible points of this linear program is shown in Figure 18. The corner points are (4,0),  $(\frac{3}{2},\frac{3}{2})$ , and (0,3). From Table 2 we see that  $(\frac{3}{2},\frac{3}{2})$  is the solution and 142.5 is the minimum value.

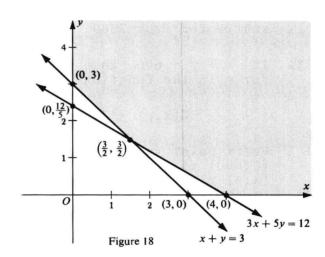


Table 2

Corner Point	C(x,y) = 45x + 50y
(4,0)	180
$(\frac{3}{2},\frac{3}{2})$	142.5
(0,3)	150

26. The graph of the feasible points of this linear program is shown in Figure 19. The corner points are (1000,0), (9000,0), (9000,3000), (5000,7000), (0,7000), and (0,1000). From Table 3 we see that (1000,0) is the solution and 4100 is the minimum value.

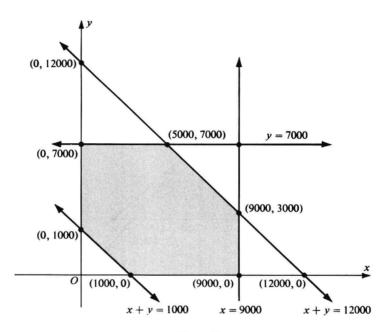


Figure 19

Table 3

Corner Point	T(x,y) = .15x + .5y + 3950
(1000,0)	4100
(9000,0)	5300
(9000,3000)	6800
(5000,7000)	8200
(0,7000)	7450
(0,1000)	4450