

韓國 軍事運營分析 學會誌
第 9 卷 第 1 號, 1983. 6

OR 컴퓨터 프로그램 개발

朴 淳 達 *

이번에는 5개의 프로그램을 소개한다. 특히 I-NVENF는 참고문헌 [1]의 프로그램 INVENT의 보완적 프로그램이며 MOLP는 참고문헌 [1]의 프로그램 LPLA01에 내포되어있는 LA01B를 사용하고 있다.

N : 구조변수 (X)의 갯수
L : 제약식 속의 부등식의 수
NOBJFN : 목적함수의 수
COSTFN : 목적함수의 계수
RHS : 제약식의 RHS의 값
AMATRX : 제약식의 계수 행렬

I. 프로그램 이름 : MLPGAM

1. 目的

MLPGAM는 多目的函數를 가진 선형계획법 문제를 目的函數의 가중치에 2人零舍 게임의 개념을 사용하여 풀기위한 것이다.

2. 構造와 重要變數

MLPGAM는 2개의 Subroutine, GAMAT와 LA01B로 구성되어 있고, 각각의 Subroutine의 기능은 다음과 같다.

(1) Subroutine GAMAT : 입력 자료를 게임 문제의 L.P형으로 풀기 위한 변환 기능을 한다.

(2) LA01B : L.P 문제를 푸는 프로그램

重要變數

M : 제약식의 수

3. 使用方法

(1) 入 力

카 드	例	人力형태	변수 와 내용
1	1~5	I5	M
	6~10	I5	N
	11~15	I5	L
	16~20	AI5	NOBJFN
	2~a	1~80	8F10.2
a+1~b	1~80	8F10.2	RHS
b+1~c	1~80	8F10.2	AMATRX

(2) 出 力

- 입력 자료에 대한 정보
- 각각의 목적함수 한개만을 고려할때의 최적해
- 각각의 목적함수에 대해서 L.P로 풀었을 경우에 얻어진 이득행렬

이 연구는 1982년도 문교부 학술연구조성비에 의하여 완성된것임.

* 서울대학교 산업공학과

- 각각의 목적함수에 대한 최적 가중치
- 多目的線型計劃法の 최적해와 그 때의 각각의 目的函數에 대한 값

$$\begin{aligned} X_1 \quad X_2 &\leq 7 \\ X_1 &\leq 5 \\ X_2 &\leq 3 \\ \text{all } X_j &\geq 0 \end{aligned}$$

4. 參考事項

MLPGAM은 Subroutine으로 LA01B를 사용하므로 컴파일 후 반드시 LA01B와 link시켜야 원하는 결과를 얻을 수 있다. 그렇지 않다면 LA01B를 하나의 Subroutine으로 덧붙여야 할 것이다.

(2) 人 力

카 드	자 료			
1	4	2	4	2
2		0.1		0.2
3		10.0		-5.0
4		1.0	7.0	5.0 3.0
5		-1.		1.
6		1.		1.
7		1.		0.
8		0.		1.

5. 使用例

(1) 문 제

$$\text{Max} \{ (0.1 X_1 + 0.2 X_2), (10X_1 - 5X_2) \}$$

$$\text{S.t.} \quad - X_1 + X_2 \leq 1$$

(3) 出 力

```
*****
*
* MULTIOBJECTIVE LINEAR PROGRAMMING PROBLEM *
*
*****
```

** INPUT DATA SPECIFICATION **

```
# OF CONSTRAINTS IS      4
# OF VARIABLES IS       2
# OF INEQUALITIES      4
# OF OBJECTIVE FNS IS   2
```

** COEF. OF COST FNS **

```
++ COEF. OF 1-TH OBJFN ++
   .100      .200
++ COEF. OF 2-TH OBJFN ++
  10.000    -5.000
```

** VALUE OF RHS **

```
1.000      7.000      5.000      3.000
```

** COEF. OF CONSTRAINTS **

-1.000	1.000
1.000	1.000
1.000	.000
.000	1.000

7

** OPTIMAL SOLUTION IS AS FOLLOWS, CONSIDERING ONLY A 1-TH OBJFN **

4.000	3.000
-------	-------

** OPTIMAL SOLUTION IS AS FOLLOWS, CONSIDERING ONLY A 2-TH OBJFN **

5.000	.000
-------	------

** PAYOFF MATRIX OBTAINED BY SOLVING L.P. FOR EACH OBJFN **

1.000	.500
25.000	50.000

** NORMALIZED PAYOFF MATRIX **

1.000	.500
.500	1.000

** MAXIMUM VALUES OF FK(X) **

1.000	50.000
-------	--------

** PAYOFF MATRIX TO BE USED FOR OBTAINING OPTIMAL WEIGHTS **

1.000	.500
.500	1.000

** OPTIMAL WEIGHTING VECTOR OF NORMALIZED GAME **

.500	.500
------	------

** OPTIMAL WEIGHTS CORR. TO THE ORIGINAL OBJECTIVE FNS **

++ OPT. WEIGHT FOR 1-TH OBJFN ;	.980
++ OPT. WEIGHT FOR 2-TH OBJFN ;	.020

** EFFICIENT SOLUTION OF MOLP **

5.000 2.000

** VALUES OF EACH OBJFN FOR THE EFFICIENT SOLUTION

THE VALUE OF 1-TH OBJFN = .900000E+00

THE VALUE OF 2-TH OBJFN = .400000E+02

```

C      PROGRAM NLPDPA
C      THIS PROGRAM SOLVES A NOLP PROBLEM BY TWO-PERSON GAME.
C
C      PROGRAMMED BY PARK, TAE HO
C      DIRECTED BY PROF. PARK, SOONDAL
C      SEOUL NATIONAL UNIVERSITY
C
C      LAST REVISED ON FEB. 21, 1983
C
C      DIMENSION AMATRX(100,100),RHS(100),COSTFN(2100),X(100),ROWMAX(20
*) ,WK(11000),IND(110),GAMEFN(20,20),GAMEB(20),GAMEC(20),Y(100),
* COSTFI(100)
C      OPEN(5,FILE='NOLPDATA',MAXRECL=80,PAD='YES',BLANK='ZERO').
C      OPEN(6,FILE='NOLPOUT',CARRIAGECONTROL='FORTRAN')
C      DATA IP,IS/5,6/
C      IA=100
C      IBB=20
10     READ(IR,10) M,N,L,NOBJFN
C      FORMAT(4I5)
C      WRITE(IW,600) M,N,L,NOBJFN
C      NX2=0
C      DO 30 I=1,NOBJFN
C      NX1=NX2+1
C      NX2=N*I
C      READ(IR,20) (COSTFN(J),J=NX1,NX2)
C      WRITE(IW,605) I
C      WRITE(IW,610) (COSTFN(J),J=NX1,NX2)
20     FORMAT(MF10.2)
30     CONTINUE
C      WRITE(IW,620)
C      READ(IR,20) (RHS(I),I=1,M)
C      WRITE(IW,610) (RHS(I),I=1,M)
C      WRITE(IW,630)
C      DO 40 I=1,M
C      READ(IR,20) (AMATRX(I,J),J=1,N)
C      WRITE(IW,610) (AMATRX(I,J),J=1,N)
40     CONTINUE
C      NOBJ=0
C      DO 80 I=1,NOBJFN
C      DO 45 LM=1,N
C      NOBJ=NOBJ+1
45     COSTMI(LM)=-COSTFN(NOBJ)
C      CALL LA01H(N,M,L,AMATRX,RHS,COSTMI,X,Y,F,IA,0,IND,WK,IER)
C      IF(IER.LE.1) GO TO 50
C      IF(IER.GE.3) GO TO 170
C      WRITE(IW,640) I
50     NOB=0
C      WRITE(IW,635) I
C      WRITE(IW,610) (X(KN),KN=1,N)
C      DO 70 J=1,NOBJFN
C      FIJ=0.
C      DO 60 K=1,N
C      NOB=NOB+1
C      FIJ=FIJ+X(K)*COSTFN(NOB)
60     CONTINUE
C      GAMEFN(J,I)=FIJ
70     CONTINUE
80     CONTINUE
C      WRITE(IW,650)
C      DO 90 I=1,NOBJFN
C      WRITE(IW,610) (GAMEFN(I,J),J=1,NOBJFN)
90     CONTINUE
C      CALL GAMAT(GAMEFN,GAMEB,GAMEC,ROWMAX,NOBJFN,IBB)
C      WRITE(IW,660)
C      WRITE(IW,610) (ROWMAX(I),I=1,NOBJFN)
C      WRITE(IW,670)
C      DO 100 I=1,NOBJFN
C      WRITE(IW,610) (GAMEFN(I,J),J=1,NOBJFN)
100    CONTINUE
C      CALL LA01H(NOBJFN,NOBJFN,NOBJFN,GAMEFN,GAMEB,GAMEC,X,Y,F,IBB,

```

```

*0,IND,WK,IER)
IF(IEF.GE.3) GO TO 170
DO 105 I=1,NORJFN
105 Y(I)=Y(I)/F
WRITE(IA,680)
WRITE(IA,610) (Y(I),I=1,NORJFN)
SUM=0
DO 110 I=1,NORJFN
SUM=SUM+Y(I)/ROWMAX(I)
110 CONTINUE
DO 120 I=1,N
COSTMI(I)=0.
WRITE(IS,685)
NOR=0
DO 140 I=1,NORJFN
RAMDA=Y(I)/(SUM*ROWMAX(I))
WRITE(IA,687) I,RAMDA
DO 130 J=1,N
NOR=NOR+1
COSTMI(J)=COSTMI(J)+RAMDA*COSTFN(NOR)
130 CONTINUE
140 CONTINUE
CALL LA01R(N,M,L,AMATRX,PHS,COSTMI,X,Y,F,IA,0,IND,WK,IEF)
IF(IEF.GE.3) GO TO 170
WRITE(IA,690)
WRITE(IA,610) (X(I),I=1,N)
WRITE(IA,700)
NOR=0
DO 160 I=1,NORJFN
FIJ=0.
DO 150 J=1,N
NOR=NOR+1
FIJ=FIJ+X(J)*COSTFN(NOR)
150 CONTINUE
WRITE(IA,710) I,FIJ
160 CONTINUE
GO TO 180
170 WRITE(IA,720) IEF
600 FORMAT(///24X,45(1H*)/24X,1H*,43X,1H*/24X,45H* MULTIOBJECTIVE LIN
*EAR PROGRAMMING PROBLEM */24X,1H*,43X,1H*/24X,45(1H*)///2X,30H**
* INPUT DATA SPECIFICATION **//5X,19H# OF CONSTRAINTS IS,IS/5X,17H#
* OF VARIABLES JS,JS/5X,17H# OF INEQUALITIES,IS/5X,21H# OF OBJECTIV
*e FNS IS,IS///2X,23H** COEF. OF COST FNS **//)
605 FORMAT(4X,12H++ COEF. OF ,I2,12H-TH OBJFN ++)
610 FORMAT(5X,8F12.3)
620 FORMAT(///2X,18H** VALUE OF RHS **//)
630 FORMAT(///2X,26H** COEF. OF CONSTRAINTS **//)
640 FORMAT(//2X,54HXXX MAX BASIC MARGINAL COST > TOLERANCE IN L.P. WI
*TH ,I2,9H-TH OBJFN//)
635 FORMAT(///2X,53H** OPTIMAL SOLUTION IS AS FOLLOWS,CONSIDERING ONLY
* A ,I2,12H-TH OBJFN **)
650 FORMAT(///2X,59H** PAYOFF MATRIX OBTAINED BY SOLVING L.P. FOR EAC
*H OBJFN **//)
660 FORMAT(///2X,29H** MAXIMUM VALUES OF FK(X) **//)
670 FORMAT(///2X,60H** PAYOFF MATRIX TO BE USED FOR OBTAINING OPTIMAL
* WEIGHTS **//)

680 FORMAT(///2X,49H** OPTIMAL WEIGHTING VECTOR OF NORMALIZED GAME **
*//)
685 FORMAT(///2X,57H** OPTIMAL WEIGHTS CORR. TO THE ORIGINAL OBJECTIV
*e FNS **//)
687 FORMAT(4X,19H++ OPT. WEIGHT FOR ,I2,12H-TH OBJFN ; ,F12.3/)
690 FORMAT(///2X,32H** EFFICIENT SOLUTION OF MOLP **//)
700 FORMAT(///2X,50H** VALUES OF EACH OBJFN FOR THE EFFICIENT Solutio
*N//)
710 FORMAT(4X,13HTHE VALUE OF ,I2,11H-TH OBJFN =,E13.6)
720 FORMAT(///2X,44HXXX ANY SEVERE ERROR OCCURS IN SOLVING L.P.//12X
*,13HEXORR NO. IS ,I2)
180 STOP

```

```

END
C
C
SUBROUTINE GAMAT(A,B,C,ROWMAX,M,IBH)
DIMENSION A(100,1),B(1),C(1),ROWMAX(1)
DATA IW/6/
DO 10 I=1,M
H(I)=1.
C(I)=-1.
10 CONTINUE
NORO=0
DMINA=1.0E30
DMIN=1.0E30
DO 30 I=1,M
DMAX=-1.0E30
DO 20 J=1,M
IF(A(I,J).LT.DMAX) GO TO 15
DMAX=A(I,J)
15 IF(A(I,J).GE.DMIN) GO TO 20
DMIN=A(I,J)
20 CONTINUE
IF(DMAX.LE.0.) NORO=NORO+1
ROWMAX(I)=DMAX
30 CONTINUE
IF(DMIN.GE.0.) GO TO 35
IF(NORO.EQ.0) GO TO 35
DMIN=-DMIN
GO TO 40
35 DMIN=0.
40 DO 60 I=1,M
ROWMAX(I)=ROWMAX(I)+DMIN
DO 50 J=1,M
A(I,J)=(A(I,J)+DMIN)/ROWMAX(I)
IF(A(I,J).GE.DMINA) GO TO 50
DMINA=A(I,J)
50 CONTINUE
60 CONTINUE
WRITE(IW,600)
600 FORMAT(///2X,30H** NORMALIZED PAYOFF MATRIX **//)
DO 65 KK=1,M
WRITE(IW,610) (A(KK,KB),KB=1,M)
65 FORMAT(5X,8F12.3)
610 IF(DMINA.GT.0.) GO TO 90
DM=-DMINA+1.
DO 80 I=1,M
DO 70 J=1,M
A(I,J)=A(I,J)+DM
70 CONTINUE
80 CONTINUE
90 RETURN
END

```

II. 프로그램 이름 : ILPG

1. 目的

ILPG는 目標計劃法의 문제를 풀기 위한 것이며, 사용자가 임의로 整數解 또는 實數解를 구할 수 있도록 되어 있다.

2. 構造와 重要變數

ILPG는 8개의 Subroutine 과 1개의 f-function으로 되어 있고, 각 Subroutine 의 기능은 다음과 같다.

(1) Subroutine PLACE : achievement function의 값들을 내부에 기억시킨다.

(2) Subroutine CINDX : index rows를 계산한다.

(3) Subroutine TEST : 다음번 후보변수의 열과 탈락변수의 행을 제안한다.

(4) Subroutine PERM : 후보변수의 열과 탈락변수의 행이 주어진 상태에서 새로운 행렬표를 계산한다.

(5) Subroutine FCPL : 요구되는 절 단평면을 계산하고 행렬표에 덧붙임으로써 수정한다.

(6) Subroutine ALTST : 유효한 다른해가 있는 지를 구해진 행렬표에서 검사한다.

(7) Subroutine POUT : 결과를 사용자가 정해진 초기 조건에 따라 출력한다.

(8) Subroutine INTST : 整數解를 구하는 경우에 구한 해가 바른가를 검사한다.

• 重要變數

NOBJ : 목적 함수의 갯수

NPRI : 우선 순위 (priority level)의 갯수

NVAR : 구조변수 (X)의 갯수

NTAF : achievement function속의 총변수의 갯수

INSW : 解의 성질에 따른 option
= 0, 일반적 LGP의 해
= 1, 整數解

TE : 목적 함수의 계수 행렬

TB : 목적 함수의 RHS의 값

IPRI : achievement function속의 각 변수들의 우선 순위

ISUB : 편차 변수의 (+), (-) 표시

WHTF : 편차 변수의 가중치

3. 使用方法

(1) 人力

카드	列	人力형태	변수와 내용
1	1 ~ 5	I5	NOBJ
	6 ~ 10	I5	NPRI
	11 ~ 15	I5	NVAR
	16 ~ 20	I5	NTAF
	21 ~ 25	I5	INSW
2~a	1 ~ 80	8F10.0	TE(i, j)
a+1~b	1 ~ 80	8F10.0	TB(i)
b+1~c	1 ~ 5	I5	IPRI
	6 ~ 10	I5	ISUB
	11 ~ 20	I5	WHTF

(2) 出力

ZBAR : 각 우선 순위에서의 최적해에 대한 achievement function의 값

XSTAR : 구조변수 (X)의 최적해

PSTAR : (+) 편차변수의 최적해

NSTAR : (-) 편차변수의 최적해

4. 參考事項

ILPG는 변수의 갯수가 10개, priority level의 갯수가 10개, 목적함수의 갯수가 20개를 넘지 못한다. 만약, 이 이상의 문제를 풀려고 하면 dimension을 확장하면 된다. 그리고 몇가지의 문제를 계속하여 풀고자 하면 입력형태에 맞게 자료를 뒤에 덧붙이면 된다.

5. 使用例

(1) 問題

$$\text{Min} \{ (2P_1 + 3P_2), (n_3), (n_4) \}$$

$$X_1 + X_2 + n_1 - P_1 = 10$$

$$X_1 + n_2 - P_2 = 4$$

$$5X_1 + 3X_2 + n_3 - P_3 = 56$$

$$X_1 + X_2 + n_4 - P_4 = 12$$

$$\text{all } X_j \geq 0$$

(2) 入 力

카드	자	료
1	4 3 2 4	
2	1	1. 1. 0. 5. 3. 1. 1.
3	10.	4. 56. 12.
4	1 1	2.
5	1 2	3.
6	2 -3	1.
7	3 4	1.

(3) 出 力

PROBLEM 1 READ IN SUCCESSFULLY

SUBSCRIPT	3 TERMS Z9AR	2 TERMS XSTAR	4 TERMS PSTAR	4TERMS NSTAR
1	.0000	4.0000	.0000	.0000
2	12.0000	6.0000	.0000	.0000
3	2.0000		.0000	18.0000
4			.0000	2.0000

```

C      PROGRAM      ILGP
C
C      ORIGINAL PROGRAM FROM ICHIZIO'S GOAL PROGRAMMING
C      TESTED BY KIM, IAE NO
C      SEOUL NATIONAL UNIVERSITY
C
C
C      LAST REVISED ON FEB. 21, 1983
C
C
C      THE PURPOSE OF THIS PROGRAM IS TO SOLVE LINEAR GOAL
C      PROGRAMMING PROBLEMS WITH MULTIPLE OBJECTIVES.
C
C      CARD1: NOBJ, NPRI, NVAR, NSTAF, INSW   FORMAT 5I5
C      NOBJ--NUMBER OF OBJECTIVES
C      NPRI--NUMBER OF PRIORITY LEVELS
C      NVAR--NUMBER OF VARIABLES(X'S)
C      NSTAF--NUMBER OF TERMS IN ACHIEVEMENT FUNCTION
C      INSW--INTEGER SOLUTION(REQUIRED SWITCH)
C
C      CARD2: COEFFICIENTS OF TE MATRIX   FORMAT 8F10.0
C
C      CARD3: RIGHT HAND SIDE VALUES FOR TB MATRIX   FORMAT 8F10.0
C
C      CARD4: 1 CARD FOR EACH TERM IN ACHIEVEMENT FUNCTION
C      IPRI, ISUB, WHTF   FORMAT 2I5, F10.0
C      IPRI--PRIORITY LEVEL OF PARTICULAR TERM
C      ISUB-- +P OR -N VALUE (DESIGNATED WITH A+ OR -SUBSCRIPT
C      VALUE)
C      *EXAMPLE: N2 IS CODED AS -2; P2 CODED AS 2
C
C      PRESENT ARRAY DIMENSIONS ACCOMODATE 10 VARIABLES, 10 PRIORITY
C      LEVELS, AND 20 OBJECTIVES AS A MAXIMUM.
C      NOTE: THE 20 OBJECTIVES MAXIMUM INCLUDES ANY REQUIRED CUTTING
C      PLANES AS WELL AS INPUT
C      THE COMPUTATION TABLEAU IS BROKEN INTO 6 ARRAYS:
C      TE(NO,NC)=EQUATION FIELD (COEFFICIENTS CIJ)
C      TB(NO)   =B FIELD
C      TL(NO, NP)=LEFT STUB
C      TT(NP,NC)=TOP STUB
C      TI(NP,NC)=INDEX ROWS
C      TA(NP)   =A FIELD
C      THE SUBSCRIPT AS UTILIZED ABOVE INDICATE:
C      NO=1, NOBJ   THE NUMBER OF OBJECTIVES; IE, THE NUMBER OF
C      ROWS IN TE, TB, AND TL
C      NC=1, NCOL   THE NUMBER OF COLUMNS IN TE, TT, AND TI
C      NP=1, NPRI   THE NUMBER OF PRIORITIES (NUMBER OF ROWS
C      IN TT, TI, TA, AND THE NUMBER OF COLUMNS IN TL)
C      THE COLUMN AND ROW HEADINGS ARE ENCODED INTO THE
C      JCOL(NSUB, NTYPE)   AND
C      JROW(NSUB, NTYPE)   FIELDS.
C      NSUB IS THE SUBSCRIPT NUMBER ; NTYPE IS INTERPRETED
C      AS:
C      2=X
C      3=P
C      4=N
C
C      SCALARS IN THE COMMON AREA ARE:
C      NOBJ   = NUMBER OF OBJECTIVES
C      NPRI   = NUMBER OF PRIORITIES
C      NVAR   = NUMBER OF VARIABLES
C      NCOL   =NUMBER OF COLUMNS
C      NROW   = NUMBER OF THE ROW CURRENTLY BEING INVESTIGATED.
C
C      INSW   = INTEGER SOLUTION SWITCH
C            = 0 NO INTEGER SOLUTION
C            = 1 INTEGER SOLUTION REQUIRED
C      COMMON TL(20,10), TT(10,30), TE(20,30), TI(10,30), TB(20), TA(10),
C      *JCOL(30,2), JROW(20,2), NOBJ, NPRI, NVAR, NCOL, NROW, INSW, IR, IW

```

```

C
C      IMAX IS THE MAXIMUM NUMBER OF TABLEAU GENERATIONS ALLOWED

DATA IMAX/200/
C      NPRR IS INCREMENTED EACH TIME A NEW DATA SET IS READ. THIS IS
C      DONE TO DISTINGUISH DATA SETS DURING BATCH PROCESSING.
DATA NPRR/0/
C      THE NUMBER OF OBJECTIVES, THE NUMBER OF PRIORITY LEVELS,
C      THE NUMBER OF VARIABLES, THE NUMBER OF TERMS IN ACHIEVEMENT
C      FUNCTION AND INTEGER SOLUTION SWITCH ARE READ IN.
DATA IR/5/,IW/6/
OPEN(5,FILE='XILGPDAT',MAXRECL=80,PAD='YES',BLANK='ZERO')
OPEN(6,FILE='XILGPOUT',CARRIAGECONTROL='FORTRAN')
25 READ(IR,30,END=40,ERR=21) NOBJ,NPRI,NVAR,NTAF,INSW
C      INPUTS ARE CHECKED TO MAKE CERTAIN THAT THEY DO NOT
C      EXCEED THE MAXIMUM DIMENSIONS OF THE ARRAY.
IF(NOBJ.LT.1.OR.NPRI.LT.1.OR.NVAR.LT.1) GO TO 22
IF(NOBJ.GT.20.OR.NPRI.GT.10.OR.NVAR.GT.10) GO TO 22
NCOL=NOBJ+NVAR
C      SET COLUMN HEADINGS
C      X CODED WITH 2
C      P CODED 3
C      N CODED 4
DO 1 NV=1,NVAR
  JCOL(NV,1)=2
1  JCOL(NV,2)=NV
DO 2 NO=1,NOBJ
  NC=NO+NVAR
C      DETERMINE P COLUMNS
  JCOL(NC,1)=3
  JCOL(NC,2)=NO
C      DETERMINE N ROWS
  JPOW(NC,1)=4
2  JROW(NC,2)=NO
C      READ IN COEFFICIENTS CIJ'S
C      PLACE -1'S ON THE DIAGONAL OF TE AND 0'S ELSEWHERE
DO 3 NOR=1,NORJ
  DO 3 NO=1,NOBJ
  NUC=NO+NVAR
  TE(NOR,NUC)=0
  IF(NC.EQ.NOR) TE(NOR,NUC)=-1
3  CONTINUE
C      READ RIGHT HAND SIDE VALUES INTO TB ARRAY
  READ(IR,31,END=20,ERR=21) (TB(NC),NC=1,NOBJ)
C      THE STUBS ARE ZEROED
DO 6 NP=1,NPRI
  DO 4 NO=1,NOBJ
4  TL(NO,NP)=0
DO 5 NC=1,NCOL
  TT(NP,NC)=0
6  CONTINUE
C      READ STUB VALUES IN.
C      IPRI=PRIORITY LEVEL
C      ISUB=+ISUB THE N'TH P
C      =-ISUB THE N'TH N
C      WHTF=WEIGHTING FACTOR
DO 7 NT=1,NTAF

  READ(IR,32,END=20,ERR=21) IPRI,ISUB,WHTF
C      SUBROUTINE PLACE INSERTS VALUES INTO STUBS.
CALL PLACE(IPRI,ISUB,WHTF)
7  CONTINUE
C      THE PROBLEM COUNTER IS INCREMENTED AND WRITTEN OUT.
  NPRR=NPRR+1
  WRITE(IW,34) NPRR
C      THE CUTTING PLANE AND PRINTOUT COUNTERS ARE ZEROED FOR THE
C      PROBLEM.

```

```

      NCPL=0
      NPRT=0
C      OPTIMIZE ROW COUNTER AND THE LOOP-CHECK COUNTER
C      ARE ZEROED FOR THE START AND FOR EACH NEW CUTTING PLANE ADDED
      NROW=0
      IVAL=0
C      WHEN NROW BECOMES NPRI, THE ALGORITHM IS TERMINATED.
9      IF(NROW.EQ.NPRI) GO TO 11
C      NROW IS THE ROW THAT THE PROGRAM IS UP TO IN THE OPTIMIZING
C      ROUTINE.
      NROW=NROW+1
C      CALLING CINDX(0) CAUSES INDEX ROW NROW TO BE COMPUTED
      CALL CINDX(0)
C      SUBROUTINE TEST COMPUTES THE ENTERING VARIABLE'S COLUMN
C      AND DEPARTING VARIABLE'S ROW
10     CALL TEST(NEVC,NDVR)
C      IF TEST RETURNS AN ENTERING VARIABLE COLUMN=0, THE ROW
C      CAN NOT BE OPTIMIZED FURTHER.
      IVAL=IVAL+1
      IF(IVAL.GE.IMAX) GO TO 19
      IF(NEVC.LE.0) GO TO 9
C      SUBROUTINE PERM COMPUTES THE NEW TABLEAU.
      CALL PERM(NEVC,NDVR)
      GO TO 10
C      SUBROUTINE INTST TESTS THE SOLVED TABLEAU TO DETERMINE
C      WHETHER IT MEETS ANY REQUIRED INTEGER STIPULATIONS.
11     CALL INTST(NS*)
C      SUBROUTINE POUT(PRINTOUT) IS CALLED IF THE SOLUTION
C      IS SATISFACTORY.
      IF(NS*.EQ.0) CALL POUT(NPRT,NCPL)
C      SUBROUTINE ALIST TESTS FOR ALTERNATE VALID SOLUTIONS AND
C      PRINTS OUT ANY THAT IT FINDS.
      CALL ALIST(NPRT,NCPL)
C      POUT AND ALIST INCREMENT THE PRINT-OUT COUNTER WHENEVER
C      THEY OUTPUT SOLUTIONS. THEREFORE, IF NPRT=0, NO SOLUTION
C      HAS BEEN FOUND, SO A CUTTING PLANE IS EMPLOYED.
      IF(NPRT.NE.0) GO TO 25
C      SUBROUTINE FCPL FORMS A CUTTING PLANE AND ADDS IT TO
C      THE TABLEAU. IF IT RETURNS AN ISW VALUE=0, IT FAILED
C      TO DERIVE A VALID CUTTING PLANE AND THE EXECUTION OF THE
C      CURRENT PROBLEM IS TERMINATED.
      CALL FCPL(ISW)
      IF(TSW.FW.0) GO TO 25
C      THE CUTTING PLANE COUNTER IS INCREMENTED.
      NCPL=NCPL+1
      GO TO 8
19     WRITE(IW,38) IMAX
      GO TO 25
20     WRITE(IW,35)
      GO TO 40
21     WRITE(IW,36)
      GO TO 40
22     WRITE(IW,37)
30     FORMAT(5I5)

31     FORMAT(2F10.0)
32     FORMAT(2I5,F10.0)
34     FORMAT(1H1,////,' PROBLEM',I4,' READ IN SUCCESSFULLY')
35     FORMAT(///,' **DATA STREAM ERROR--MISSING DATA CARDS**')
36     FORMAT(///,' DATA STREAM ERROR--UNREADABLE DATA CARD**')
37     FORMAT(///,' **INPUT VARIABLE EXCEEDS ALLOWABLE DIMENSION RANGE**')
38     FORMAT(///,' ** ALGORITHM DID NOT FINISH ',I5,' ITERATIONS **')
40     CONTINUE
      CALL EXTT
      END
      SUBROUTINE PLACE(IPRI,ISUB,WHTF)
      COMMON TL(20,10),TT(10,30),TE(20,30),TI(10,30),TB(20),TA(10),
      *JCOL(30,2),JROW(20,2),NOBJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW
C      INPUT DATA IS CHECKED TO BE CERTAIN THAT IT IS IN RANGE.

```

```

IF(IPRI.LT.1.OR.IPRI.GT.NPRI) GO TO 2
IF(ISUB.EQ.0.OR.IABS(ISUB).GT.NOBJ) GO TO 2
C POSITIVE VALUES OF ISUB INDICATE TOP STUB VALUES.
IF(ISUB.GT.0) GO TO 1
C PLACE VALUES IN LEFT STUB.
ISUR=-ISUB
C OVERWRITES ARE DETECTED AS BEING ERROR.
IF(TL(ISUB,IPRI).NE.0) GO TO 3
TL(ISUB,IPRI)=WHTE
RETURN
1 ICOL=ISUB+NVAR
C PLACE VALUE IN RIGHT STUB
IF(TI(IPRI,ICOL).NE.0) GO TO 3
TI(IPRI,ICOL)=WHTE
RETURN
2 WRITE(IW,4)
GO TO 6
3 WRITE(IW,5)
4 FORMAT(//,' **SUBSCRIPT OUT-OF-RANGE WHILE READING SUBSCRIPT**')
5 FORMAT(//,' **OVERWRITE ATTEMPTED IN A STUB**')
6 CALL EXIT
END
SUBROUTINE CINDX(ISW)
COMMON TL(20,10),TI(10,30),TE(20,30),TI(10,30),TB(20),TA(10),
*JCOL(30,2),JROW(20,2),NOBJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW
I=1
IF(ISW.NE.1) I=NROW
C FOR CINDX(0), THE LOOP IS EXECUTED FOR I=NROW,NROW
C THAT IS, FOR INDEX ROW NROW ONLY.
DO 3 NP=I,NROW
TA(NP)=0.
C THE RIGHT HAND SIDE OF THE INDEX ROWS ARE COMPUTED
DO 1 NO=1,NOBJ
1 TA(NP)=TA(NP)+TB(NO)*TL(NO,NP)
DO 2 NC=1,NCOL
TI(NP,NC)=-TI(NP,NC)
DO 2 NO=1,NOBJ
TI(NP,NC)=TI(NP,NC)+TE(NO,NC)*TL(NO,NP)
2 CONTINUE
3 CONTINUE
RETURN
END
SUBROUTINE TEST(NEVC,NDVR)
COMMON TL(20,10),TI(10,30),TE(20,30),TI(10,30),TB(20),TA(10),
*JCOL(30,2),JROW(20,2),NOBJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW
NEVC=0
C IF THE LEVEL OF ACHIEVEMENT OF PRIORITY NROW IS ZERO,
C THIS LEVEL IS OPTIMUM--RETURN NEVC=0
IF(TA(NROW).LE.0.) RETURN
C DETERMINE COLUMN OF ENTERING VARIABLE
VEVC=0
NRMW=NROW-1
DO 3 NC=1,NCOL
IF(TI(NROW,NC).LE.0.) GO TO 3
IF(NROW.EQ.1) GO TO 2
DO 1 N=1,NRMW
IF(TI(N,NC).LT.0.) GO TO 3
1 CONTINUE
2 IF(TI(NROW,NC).LE.VEVC) GO TO 3
NEVC=NC
VEVC=TI(NROW,NC)
3 CONTINUE
C IF NO POSITIVE VALUES EXIST WHICH HAVE NO NEGATIVE
C INDEX VALUE ABOVE--RETURN NEVC=0,SINCE NO FURTHER
C OPTIMIZATION IS POSSIBLE AT THIS LEVEL.
IF(NEVC.EQ.0) RETURN
C DETERMINE DEPARTING VARIABLE'S ROW

```

```

NDVP=0
DO 7 NR=1,NOBJ

IF(TL(NP,NEVC).LE.0.) GO TO 7
V=TB(NR)/TE(NP,NEVC)
IF(NDVR.EQ.0) GO TO 6
IF(V-VDVR)6,4,7
4 DO 5 NP=1,NPRI
IF(TL(NP,NP)-TL(NDVP,NP))7,5,6
5 CONTINUE
6 VDVR=V
NDVR=NR
7 CONTINUE
IF(NDVR.GE.1) RETURN
WRITE(IP,R)
8 FORMAT(//,' **PROGRAM TERMINATED-FAILED PIVOT-COMPUTION**')
CALL EXIT
END
SUBROUTINE PERM(NEVC,NDVR)
COMMON TL(20,10),TT(10,30),TE(20,30),TI(10,30),TB(20),TA(10),
*JCOL(30,2),JRO(20,2),NORJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW
C SWAP HEADINGS FOR ROW NDVR AND COLUMN NEVC
DO 1 I=1,2
J=JCOL(NEVC,I)
JCOL(NEVC,I)=JROW(NDVR,I)
1 JROW(NDVR,I)=J
C SWAP VECTORS FOR TL(NDVR,NP) AND(TT(NP,NEVC),NP=1,NPRI)
DO 2 NP=1,NPRI
TEMP=TL(NDVR,NP)
TL(NDVR,NP)=TT(NP,NEVC)
2 TT(NP,NEVC)=TEMP
C COMPUTE NEW TE ARRAY
PIV=TE(NDVR,NEVC)
PIB=TB(NDVR)
DO 31 NO=1,NORJ
IF(NO.EQ.NDVR) GO TO 31
PIX=TE(NO,NEVC)/PIV
TB(NO)=FIX(TB(NO)-PIX*PIB)
6 DO 3 NC=1,NCOL
IF(NC.EQ.NEVC) GO TO 3
TE(NO,NC)=FIX(TE(NO,NC)-TE(NDVR,NC)*PIX)
3 CONTINUE
31 CONTINUE
DO 4 NC=1,NCOL
4 TE(NDVR,NC)=FIX(TE(NDVR,NC)/PIV)
DO 5 NO=1,NOBJ

5 TE(NO,NEVC)=FIX(-TE(NO,NEVC)/PIV)
TB(NDVR)=FIX(TB(NDVR)/PIV)
TE(NDVR,NEVC)=FIX(1/PIV)
C RECOMPUTE INDEX ROWS 1 THRU NROW
CALL CINDX(1)
RETURN
END
FUNCTION FIX(Z)
C THIS FUNCTION BRINGS FLOATING POINT VALUES
C THAT ARE EITHER + OR - .0001 FROM AN INTEGER TO THAT INTEGER
X=1
DO 1 N=1,3
IF(N.NE.1) X=10*X
F=X*Z
I=F
J=I-2
DO 1 K=1,3
G=J+K
IF(ABS(F-G)-.005) 2,2,1
1 CONTINUE
FIX=Z
RETURN

```

```

2     FIX=G/X
      RETURN
      END
      SUBROUTINE FCPL(ISW)
      COMMON TL(20,10),TT(10,30),TE(20,30),TI(10,30),TB(20),TA(10),
*JCOL(30,2),JROW(20,2),NOBJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW
C     IF THE NUMBER OF OBJECTIVES IS ALREADY THE MAXIMUM,NO NEW
C     CUTTING PLANE OBJECTIVE CAN BE FITTED INTO THE TABLEAU.
      IF(NOBJ.EQ.20) GO TO 10
      CALL INTST(NSW)
      IF(NSW.FQ.0) GO TO 11
      ISW=1
C     THE NUMBER OF OBJECTIVES IS INCREMENTED FOR THE ADDED
C     CUTTING PLANE
      NOBJ=NOBJ+1
C     THE TE VALUES OF THE CUTTING PLANE ARE COMPUTED.
      DO 4 NC=1,NCOL
      X=TE(NSW,NC)
      I=X
      Y=I
      IF(FIX(X-Y))1,2,3
1     TE(NOBJ,NC)=1.+X-Y
      GO TO 4
2     TE(NOBJ,NC)=0
      GO TO 4
3     TE(NOBJ,NC)=X-Y
4     CONTINUE
C     THE TB VALUE OF THE CUTTING PLANE IS COMPUTED.
      X=TB(NSW)
      I=X
      Y=I
      IF(FIX(X-Y))5,12,6
5     TB(NOBJ)=1.+X-Y
      GO TO 7
6     TB(NOBJ)=X-Y
C     THE NEW COLUMN IS ADDED TO THE TABLEU WITH A-1 IN THE
C     CUTTING PLANE OBJECTIVE'S ROW
7     NCOL=NCOL+1
      DO 8 NO=1,NOBJ
8     TE(NO,NCOL)=0
      TE(NOBJ,NCOL)=-1
C     THE STUBS ARE EXTENDED AND A 1 IS PLACED IN THE PRIORITY
C     1 SLOT OF THE LEFT STUB IN THE CUTTING PLANE OBJECTIVE'S ROW
      DO 9 NP=1,NPRI
      TT(NP,NCOL)=0
9     TL(NOBJ,NP)=0
      TL(NOBJ,1)=1
C     TITLE NEW ROWS & COLUMNS
      JROW(NOBJ,1)=4
      JROW(NOBJ,2)=NOBJ
      JCOL(NCOL,1)=3
      JCOL(NCOL,2)=NOBJ
      GO TO 14
10    WRITE(IW,15)
      GO TO 13
11    WRITE(IW,16)
      GO TO 13
12    NOBJ=NOBJ-1
      WRITE(IW,17)
13    WRITE(IW,18)
      N=0
      CALL POUT(N,4)
      ISW=0
14    RETURN
15    FORMAT(/,' FCPL FAILURE-DIMENSION EXCEEDED ')
16    FORMAT(/,' FCPL FAILURE-ILLEGAL PATH')
17    FORMAT(/,' FCPL FAILURE-ABNORMAL VALUE')
18    FORMAT(/,' VALUES AT THE TIME OF FAILURE FOLLOW')
      END
      SUBROUTINE ALTST(NPPT,NCPL)
      COMMON TL(20,10),TT(10,30),TE(20,30),TI(10,30),TB(20),TA(10),

```

```

*JCOL(30,2),JROW(20,2),NOBJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW
DO 4 NC=1,NCOL
C     THE TI FIELD IS TESTED FOR AN ALL-ZERO COLUMN,
C     INDICATING ALTERNATE SOLUTIONS ON THAT COLUMN.
DO 1 NP=1,NPRI
IF(TI(NP,NC).NE.0) GO TO 4
1 CONTINUE
DO 3 NO=1,NOBJ
IF(TE(NO,NC).LE.0) GO TO 3
IF(TB(NO).LE.0) GO TO 3
C     IF A + VALUE OF TE IS FOUND AND TB CORRESPONDING TO IT IS
C     POSITIVE, PERM IS CALLED TO PIVOT ON THAT TE ELEMENT
2 CALL PERM(NC,NO)
DO 5 NB=1,NOBJ
IF(TB(NB).LT.0) GO TO 6
C     IF THE NEW TABLEAU HAS NO NEGATIVE TB ELEMENT,THE ALTERNATE
C     SOLUTION IS VALID.
5 CONTINUE
C     INTST IS CALLED TO DETERMINE WHETHER THE SOLUTION MEETS ANY
C     INTEGER REQUIREMENTS.
CALL INTST(NSW)
C     POUT IS CALLED IF THE SOLUTION IS GOOD.
IF(NSW.EQ.0) CALL POUT(NPRT,NCPL)
C     PERM IS CALLED AGAIN TO RETURN THE TABLEAU TO ITS ORIGINAL
C     FORM FOR FURTHER ALTERNATE SOLUTION SEARCH
6 CALL PERM(NC,NO)
3 CONTINUE
4 CONTINUE
RETURN
END
SUBROUTINE POUT(NPRT,NCPL)
COMMON TL(20,10),TT(10,30),TE(20,30),TI(10,30),TB(20),TA(10),
*JCOL(30,2),JROW(20,2),NOBJ,NPRI,NVAR,NCOL,NROW,INSW,IR,IW

```

```

DIMENSION WOUT(20,4)
NPRT=NPRT+1
IF(NPRT.NE.1) WRITE(IW,31) NPRT
IF(NCPL.NE.0.AND.NPRT.EQ.1) WRITE(IW,32)NCPL
C     THE OUTPUT ARRAY IS ZEROED.
11 DO 12 I=1,20
DO 12 J=1,4
12 WOUT(I,J)=0
C     THE OUTPUT ARRAY IS FILLED.
DO 13 NP=1,NPRI
13 WOUT(NP,1)=FIX(TA(NP))
C     THE FUNCTION FIX RETURNS VALUES THAT HAVE STRAYED FROM
C     BEING INTEGER VALUED DUE TO THE PRECISION LIMITATIONS OF
C     THE COMPUTER,BACK TO INTEGERS.
DO 14 NO=1,NOBJ
IC=JROW(NO,1)
ID=JROW(NO,2)
14 WOUT(ID,IC)=FIX(TB(NO))
C     THE OUTPUT ARRAY IS WRITTEN OUT.
WRITE(IW,33)NPRI,NVAR,NOBJ,NOBJ
I=MAX(NPRI,NVAR,NOBJ)
DO 20 K=1,I
IF(K.GT.NPRI) GO TO 16
IF(K.GT.NVAR) GO TO 15
WRITE(IW,34)K,(WOUT(K,J),J=1,4)
GO TO 20
15 WRITE(IW,35)K,(WOUT(K,1),(WOUT(K,J),J=3,4)
GO TO 20
16 IF(K.GT.NVAR) GO TO 17
WRITE(IW,36)K,(WOUT(K,J),J=2,4)
GO TO 20
17 WRITE(IW,37)K,(WOUT(K,J),J=3,4)
20 CONTINUE
31 FORMAT(/,' ALTERNATE SOLUTION NUMBER ',I3)
32 FORMAT(/,' NUMBER OF CUTTING PLANES USED= ',I3)

```



```

33  FORMAT(/, ' SUBSCRIPT', I6, ' TERMS ZBAR', I6,
    *' TERMS XSTAR ', I6, ' TEPMS PSTAR ', I6, 'TERMS NSTAR'/)
34  FORMAT(I6, 4F18.4)
35  FORMAT(I6, F18.4, 18X, 2F18.4)
36  FORMAT(I6, 18X, 3F18.4)
37  FORMAT(I6, 36X, 2F18.4)
    RETURN
    END
    SUBROUTINE INTST(NSW)
    COMMON TL(20,10), TT(10,30), TE(20,30), TI(10,30), TB(20), TA(10)
    *JCOL(30,2), JROW(20,2), NOBJ, NPRI, NVAR, NCOL, NROW, INSW, IR, IW
    NSW=0
    IF(INSW.EQ.0) RETURN
    DO 2 NO=1, NOBJ
    IF(JROW(NO,1).NE.2) GO TO 2
    I=TB(NO)
    J=I-2
    DO 1 K=1,3
        G=J+K
    IF(ABS(TB(NO)-G)-.0001) 2,2,1
1    CONTINUE
    GO TO 3
2    CONTINUE
    RETURN
3    NSW=NO
    RETURN
    END

```

Ⅲ. 프로그램 이름 :CPMMEN

1. 目的

프로젝트 수행에 있어서 각 날짜별로 장비, 인원을 균등하게 분배하여 고용을 하는 쪽에서 가장 균등하게 장비, 인원을 고용할 수 있게 해 주는 것이다.

- (1) 각 node별로 early start, late start, 여유시간을 구해 준다.
- (2) 각 node별로 시작 날짜와 끝나는 날짜를 구해 준다.
- (3) 날짜별로 필요한 인원 수를 구해 준다.

2. 解 法

(1) The Burgess-Killebrew heuristic Method 를 사용한다.

(2) 참고문헌

Roy D.Harris, Michael J. Maggard and William G Lesso, Computer Models in Operations Research, Harper & Row Publishers

3. 構造와 重要變數

(1) Main : 각 node 별로 early start, late start, 여유시간을 계산하고, Subroutine NOBODY에서 계산된 최적 행렬로 프로젝트의 일정을 구한다.

(2) Subroutine NOBODY : 프로젝트의 일정을 짜기 위한 최적 행렬을 구한다.

• 重要變數

M : node의 총 갯수

N : 최단 시일

A : node와 날짜로 된 행렬 (=간트도표)

E : node의 가장 일찍 시작할 수 있는 날짜

B : node의 가장 늦게 시작할 수 있는 날짜

C : node의 가장 일찍 끝날 수 있는 날짜

D : node의 가장 늦게 끝날 수 있는 날짜

PROT : node의 필요한 작업 날짜

S : node의 여유시간

MN : 필요한 인원 수

4. 使用方法

(1) 入 力

카드	例	入力형태	변수와 내용
1	1 ~ 5	I5	M
2~N+1	1 ~ 5	I5	node
	6 ~30	5I5	선행작업
	31 ~40	I10	총 작업시간
	41 ~50	I10	일간 작업시간
	51 ~55	I 5	인원 수

(2) 出 力

- 입력자료
- early start, late start, 여유시간
- node와 각각의 시작 날짜와 끝나는 날짜
- 날짜와 필요한 인원 수

5. 參考事項

(1) node의 수 N에는 假活動 (dummy node)의 수도 포함되어야 한다.

(2) 날짜자료는 선행 작업이 없는 것 부터 차례로 入力시켜야 한다.

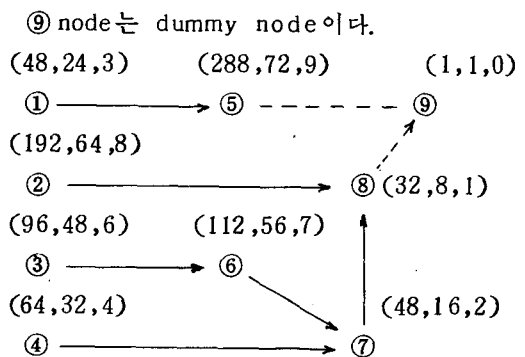
(3) 선행 작업이 5개가 넘을 경우는 사용할 수 없다.

6. 使用例

(1) 問題

node의 수 (M)=9

프로젝트의 일정 계획이 다음 그림과 같고, ()안은 차례로 총 작업시간,日間작업시간, 필요한 인원 수 이다.



(2) 入力

카드	자 료									
1	9									
2	1	0	0	0	0	0	0	48	24	3
3	2	0	0	0	0	0	192	64	8	
⋮	⋮						⋮	⋮	⋮	
6	5	1	0	0	0	0	288	72	9	
⋮	⋮						⋮	⋮	⋮	
9	8	2	7	0	0	0	32	8	1	
10	9	5	8	0	0	0	1	1	0	

* SCHEDULE OF THE PROJECT *

NODE	START	FINISH
1	5	6
2	5	7
3	1	2
4	1	2
5	8	11
6	3	4
7	5	7
8	8	11
9	0	0

(3) 出力

* EVALUATION OF INPUT DATA *

NODE	PREDEC ESSORS	TOTAL -L M/H	NORMAL DAILY M/H	MEN	EARLY -Y START	LATE STA- RT	SL- ACK
1	0 0 0 0 0	48	24	3	0	5	5
2	0 0 0 0 0	192	64	8	0	4	4
3	0 0 0 0 0	96	48	6	0	0	0
4	0 0 0 0 0	64	32	4	0	2	2
5	1 0 0 0 0	288	72	9	2	7	5
6	3 0 0 0 0	112	56	7	2	2	0
7	4 6 0 0 0	48	16	2	4	4	0
8	2 7 0 0 0	32	8	1	7	7	0
9	5 8 0 0 0	1	1	0	11	11	0

DATE NUMBER OF MEN

1	10
2	10
3	7
4	7
5	13
6	13
7	10
8	10
9	10
10	10
11	10

C		CMN00020
C	PROGRAMMED BY KIM,JI SUNG	CMN00030
C	DIRECTED BY PROF.SOONDAL	CMN00040
C	SEOUL NATIONAL UNIVERSITY	CMN00050
C		CMN00060
C	LAST REVISED ON FEB.23,1983, VER.1.1	CMN00070
C		CMN00080
	DIMENSION K(50,8),MS(50),IB(50),IE(50),IL(50),MN(50)	CMN00090
	INTEGER E(50),B(50),C(50),D(50),PROT(50)	CMN00100
	INTEGER A(9,11),SS(50),S(50),SM	CMN00110
	OPEN(1,FILE="CPMMENDAT",MAXRECL=80,PAD="YES",BLANK="ZERO")	CMN00120
	OPEN(3,FILE="CPMMENOUT",CARRIAGECONTROL="FORTRAN",STATUS="FRESH")	CMN00130
	DATA IR,IW/1,3/	CMN00140
	READ(IR,55) M	CMN00150
55	FORMAT(I5)	CMN00160
	DO 75 I=1,M	CMN00170
	READ(IR,700) (K(I,J),J=1,8),MS(I)	CMN00180
700	FORMAT(6I5,2I10,I5)	CMN00190
75	CONTINUE	CMN00200
	DO 35 I=1,M	CMN00210
35	PROT(I)=K(I,7)/K(I,8)	CMN00220
	DO 45 I=1,M	CMN00230
	.IF(K(I,2).EQ.0) GO TO 10	CMN00240
	IF(K(I,3).EQ.0) GO TO 20	CMN00250
	L=K(I,2)	CMN00260
	N=K(I,3)	CMN00270
	IF(B(L).GE.B(N)) GO TO 30	CMN00280
	E(I)=B(N)	CMN00290
	B(I)=E(I)+PROT(I)	CMN00300
	GO TO 45	CMN00310
10	E(I)=0	CMN00320
	B(I)=E(I)+PROT(I)	CMN00330
	GO TO 45	CMN00340
20	J=K(I,2)	CMN00350
	E(I)=PROT(J)	CMN00360
	B(I)=E(I)+PROT(I)	CMN00370
	GO TO 45	CMN00380
30	E(I)=B(L)	CMN00390
	B(I)=E(I)+PROT(I)	CMN00400
45	CONTINUE	CMN00410
	C(M)=E(M)	CMN00420
	D(M)=C(M)	CMN00430
	DO 53 I=1,M	CMN00440
	J=M-I+1	CMN00450
	IF(K(J,3).EQ.0) GO TO 32	CMN00460
	L=K(J,2)	CMN00470
	N=K(J,3)	CMN00480
	D(L)=C(J)	CMN00490
	C(L)=D(L)-PROT(L)	CMN00500
	D(N)=C(J)	CMN00510
	C(N)=D(N)-PROT(N)	CMN00520
	GO TO 53	CMN00530
32	IF(K(J,2).EQ.0) GO TO 53	CMN00540
	L=K(J,2)	CMN00550
	D(L)=C(J)	CMN00560
	C(L)=D(L)-PROT(L)	CMN00570
53	CONTINUE	CMN00580
	DO 60 I=1,M	CMN00590
60	S(I)=C(I)-E(I)	CMN00600
	WRITE(IW,80)	CMN00610
80	FORMAT(1H1,/,30X,"*EVALUATION OF INPUT DATA*"/5X,"NODE PREDECECMN00620	
	*SSORS TOTAL NORM MEN EARLY LATE SLACK"/31X,"M/HCMN00630	
	* DAILY M/H START START"/)	CMN00640
	DO 65 I=1,M	CMN00650
65	WRITE(IW,300) (K(I,J),J=1,8),MS(I),E(I),C(I),S(I)	CMN00660
300	FORMAT(5X,13,2X,5I3,5X,15,6X,14,4X,13,4X,15,3X,14,2X,15/)	CMN00670
	ICRT=C(M)+PROT(M)-1	CMN00680
	N=ICRT	CMN00690
	DO 2 I=1,M	CMN00700
	DO 3 J=1,N	CMN00710
3	A(I,J)=0	CMN00720

2	CONTINUE	CMN00730
	DO 4 I=1,M	CMN00740
	N1=E(I)+PROT(I)	CMN00750
	E(I)=E(I)+1	CMN00760
	LN=E(I)	CMN00770
	DO 5 IK=LN,N1	CMN00780
5	A(I,IK)=MS(I)	CMN00790
4	CONTINUE	CMN00800
	DO 6 J=1,N	CMN00810
	IS=0	CMN00820
	DO 7 I=1,M	CMN00830
7	IS=A(I,J)+IS	CMN00840
	SS(J)=IS	CMN00850
6	CONTINUE	CMN00860
	SM=0	CMN00870
	DO 8 I=1,N	CMN00880
8	SM=SM+SS(I)*SS(I)	CMN00890
	CALL NOBODY(A,M,N,S,SM,IB)	CMN00900
	DO 24 I=1,M	CMN00910
	DO 23 J=1,N	CMN00920
	IF(A(I,J).EQ.0) GO TO 23	CMN00930
	IE(I)=J	CMN00940
	GO TO 24	CMN00950
23	CONTINUE	CMN00960
24	CONTINUE	CMN00970
	DO 25 I=1,M	CMN00980
25	IL(I)=IE(I)+PROT(I)-1	CMN00990
	DO 510 J=1,N	CMN01000
	IP=0	CMN01010
	DO 540 I=1,M	CMN01020
540	IP=A(I,J)+IP	CMN01030
	MN(J)=IP	CMN01040
510	CONTINUE	CMN01050
	WRITE(IW,61)	CMN01060
61	FORMAT(1H1,/,/,30X,'SCHEDULE OF THE PROJECT'//20X,'NODE START	CMN01070
	* FINISH')	CMN01080
	DO 63 I=1,M	CMN01090
63	WRITE(IW,62) K(I,1),IE(I),IL(I)	CMN01100
62	FORMAT(/,20X,I3,4X,I5,4X,I6)	CMN01110
	WRITE(IW,72)	CMN01120
72	FORMAT(/,20X,'DATE NUMBER OF MEN')	CMN01130
	DO 64 I=1,N	CMN01140
64	WRITE(IW,78) I,MN(I)	CMN01150
78	FORMAT(/,20X,I4,7X,I5)	CMN01160
	STOP	CMN01170
	END	CMN01180
	SUBROUTINE NOBODY(IA,M,N,IS,IBO,IB)	CMN01190
	DIMENSION IA(M,N),IS(M),IB(N),IBLOCP(10)	CMN01200
	DATA IR,IW/1,3/	CMN01210
	IBL=5	CMN01220
	IBLOCP(1)=1	CMN01230
	IBLOCP(2)=5	CMN01240
	IBLOCP(3)=7	CMN01250
	IBLOCP(4)=8	CMN01260
	IBLOCP(5)=9	CMN01270
9	IF(IBL.EQ.1) RETURN	CMN01280
	II=IBLOCP(IBL)	CMN01290
	IBL=IBL-1	CMN01300
	II=II-1	CMN01310
310	MAXS=IS(IBL)	CMN01320
	IPTM=IBLOCP(IBL)	CMN01330
	IM=IBLOCP(IBL)	CMN01340
	DO 17 I=IM,II	CMN01350
	IF(MAXS.GE.IS(I)) GO TO 17	CMN01360
	MAXS=IS(I)	CMN01370
	IPTM=I	CMN01380
17	CONTINUE	CMN01390
	IF(MAXS.EQ.0) GO TO 9	CMN01400
410	IF(IS(IPTM).EQ.0) GO TO 310	CMN01410
	DO 400 JJ=1,N	CMN01420

	IB(JJ)=IA(IPTM,JJ)	CMN01430
	IA(IPTM,JJ)=0	CMN01440
400	CONTINUE	CMN01450
	NI=N-1	CMN01460
	DO 500 JJ=1,NI	CMN01470
	IK=JJ+1	CMN01480
	IA(IPTM,IK)=IB(JJ)	CMN01490
500	CONTINUE	CMN01500
	IRTO=0	CMN01510
	IP=0	CMN01520
	DO 56 JJ=1,N	CMN01530
	DO 57 II=1,M	CMN01540
	IP=IP+IA(II,JJ)	CMN01550
57	CONTINUE	CMN01560
	IRTO=IP*IP+IRTO	CMN01570
	IP=0	CMN01580
56	CONTINUE	CMN01590
	IF(IRTO.LT.IRO) GO TO 520	CMN01600
	IS(IPTM)=0	CMN01610
	DO 530 JJ=1,N	CMN01620
	IA(IPTM,JJ)=IB(JJ)	CMN01630
530	CONTINUE	CMN01640
	GO TO 310	CMN01650
520	IS(IPTM)=IS(IPTM)-1	CMN01660
	IRO=IRTO	CMN01670
	GO TO 410	CMN01680
	END	CMN01690

IV. 프로그램 이름 : TRANSV

1. 目的

일반적인 수송문제에서 비용을 최소로 하는 수송계획을 하는데 그 목적이 있다.

2. 解法

(1) 공급처와 수요처의 공급량과 수요량을 만족시키는 초기 가능해를 구한 다음, 각 route의 상대 비용을 계산하여 그 값이 음이 되는 route에 가능한 최대 흐름을 이동시키고, 다시 상대비용을 계산하여 그 값이 모두 0 이상이 될 때에 멈추는 primal-dual algorithm을 사용한다. 초기해는 Vogel 방법을 사용한다.

(2) 참고문헌

Harvey M. Wagner, Principle of Management Science, Prentice Hall, 1969, pp 213-231

3. 構造와 重要變數

TRANSV는 8개의 Subroutine으로 되어있고 각각의 기능은 다음과 같다.

(1) Subroutine TRANSV : 자료를 읽어 들이고, 선택변수에 의해 초기 가능해를 구하는 Subroutine을 불러서 가능해를 구한 다음 primal-dual algorithm을 수행하여 최적해를 찾는다.

(2) Subroutine VOGEL : 선택변수가 3일때 초기 가능해를 구하는 Subroutine으로 Vogel approximation method를 사용한다.

(3) Subroutine BIG : 입력자료중 가장 큰 값을 갖는 것의 위치를 찾는다.

(4) Subroutine SMALL : 입력자료중 가장 작은 값을 갖는 위치를 찾는다.

(5) Subroutine REDUNT : 초기 가능해에서 흐름이 0보다 큰 base의 갯수가 부족하게 될 때 base를 연결시킬 수 있는 route를 찾아 base에 첨가시킨다.

• 重要變數

MI : 공급처의 갯수

NI : 수요처의 갯수

IC : 각 route의 비용을 의미한다.

IS : 각 공급처의 공급량

ID : 각 수요처의 수요량

IX : 각 route에 흐르는 양

MAXM : 초기 array를 잡기 위한 변수
(MAXM ≥ MI)

MAXN : 초기 array를 잡기 위한 변수
(MAXN ≥ NI)

KBUG : 출력에 관계되는 변수

= 0, 최적해만 출력

≥ 1, 매 회의 결과를 출력

4. 使用方法

(1) 入力

카드例	入力형태	변수 와 내용
1	2I5	MAXM, MAXN
2	3I4	MI, NI, KBUG
3~P	20I4	IC
p+1~q	20I4	ID
q+1~	20I4	IS

(2) 出力

- 공급량
- 수요량
- 각 route의 비용
- 초기해를 구한 방법
- 최적해
- 중간 단계의 결과 (KBUG ≥ 1때)

5. 참고사항

(1) 모든 입력자료는 I4로 되어 있으므로 이 이상의 자료는 FORMAT을 수정해야 한다.

(2) MAXM, MAXN의 값이 0으로 들어오면 각각 30으로 지정된다.

6. 使用例

(1) 問題

	1	2	3	4	5	공급
1	16	16	13	22	17	50
2	14	14	13	19	15	60
3	19	19	20	23	40	50
4	40	10	40	11	12	50
수요	30	20	70	30	60	

(2) 入力

카드	자	료
1	10	10
2	4	5 0
3	16 16 13 22 17 14 14 13 19 15	19 19 20 23 40 40 10 40 11 12
4	30 20 70 30 60	
5	50 60 50 50	

(3) 出力

SUPPLY

S(1) = 50
 S(2) = 60
 S(3) = 50
 S(4) = 50

DEMAND

D(1) = 30
 D(2) = 20
 D(3) = 70
 D(4) = 30
 D(5) = 60

COST TABLE

16	16	13	22	17
14	14	13	19	15
19	19	20	23	40
40	10	40	11	12

INITIAL BASIC FEASIBLE SOLUTION
 BY VOGEL - APPROXIMATION METHOD

THIS IS INITIAL FEASIBLE
 SOLUTION FLOW

0	0	50	0	0
0	0	0	0	60
30	0	20	0	0
0	20	0	30	0

TOTAL COST = 3050

OPTIMAL SOLUTION

TOTAL COST = 3030

SUPPLY	FLOW	DEMAND
S(1) ===	(50) ===	D(3)
S(2) ===	(20) ===	D(3)
S(2) ===	(40) ===	D(5)
S(3) ===	(30) ===	D(1)
S(3) ===	(20) ===	D(2)
S(4) ===	(30) ===	D(4)
S(4) ===	(20) ===	D(5)

NUMBER OF ITERATION = 2

	PROGRAM TRANSV	TRV00010
	THIS IS A SIMPLIFIED VERSION OF TRANSI.	TRV00020
	ORIGINALLY PROGRAMMED BY PARK, HA YOUNG	TRV00030
	MODIFIED BY SO, YEONG SUP	TRV00040
	DIRECTED BY PROF. PARK, SOONDAL	TRV00050
	SEOUL NATIONAL UNIVERSITY	TRV00060
	LAST REVISED ON FEB.21, 1983	TRV00070
		TRV00080
		TRV00090
		TRV00100
	INTEGER IC(50,50),IX(50,50),IX1(50,50),	TRV00110
	1 IC1(50,50),NBIG(2500),IS(50),LCR(50),IS1(50),	TRV00120
	2 ISURDW(50),ID(50),LCC(50),ID1(50),JCOL(50),	TRV00130
	3 IN(50),IE(51,51),IEC(51,51),ICIR(100),	TRV00140
	4 JCIR(100),INDEX(2500,3)	TRV00150
	DATA M,N,ITER/5,6,0/	TRV00160
	OPEN(5,FILE='TRANSIDAT',MAXRECL=80,PAD='YES',BLANK='ZERO')	TRV00170
	OPEN(6,FILE='TRANSIOUT',CARRIAGECONTROL='FORTRAN')	TRV00180
	READ(M,3000)M1,N1,INIT,KBUG	TRV00190
3000	FORMAT(4I4)	TRV00200
	M3=M1+1	TRV00210
	N3=N1+1	TRV00220
	ICPR=M1+N1-1	TRV00230
	READ(M,100)((IC(I,J),J=1,N1),I=1,M1)	TRV00240
	READ(M,100)(ID(J),J=1,N1)	TRV00250
100	FORMAT(20I4)	TRV00260
	READ(M,101)(IS(I),I=1,M1)	TRV00270
101	FORMAT(20I4)	TRV00280
	WRITE(N,300)	TRV00290
300	FORMAT(1H1,///,12X,' SUPPLY ',/)	TRV00300
	DO 1 I=1,M1	TRV00310
	1 WRITE(N,303)I,IS(I)	TRV00320
303	FORMAT(10X,' S (' ,I2,') = ',I4,/)	TRV00330
	WRITE(N,306)	TRV00340
306	FORMAT(1H1,///,12X,' DEMAND ',/)	TRV00350
	DO 2 J=1,N1	TRV00360
	2 WRITE(N,309)J,ID(J)	TRV00370
309	FORMAT(10X,' D (' ,I2,') = ',I4,/)	TRV00380
	WRITE(N,312)	TRV00390
312	FORMAT(1H1,///,12X,' COST TABLE ',/)	TRV00400
	DO 7 I=1,M1	TRV00410
	7 WRITE(N,315)(IC(I,J),J=1,N1)	TRV00420
315	FORMAT(/10X,20I6)	TRV00430
	CALL VOGEL(N,M1,N1,IC,IS,ID,IX,IS1,ID1,IC1,NBIG,INDEX)	TRV00440
	WRITE(N,314)	TRV00450
314	FORMAT(1H1,////,10X,' THIS IS INITIAL FEASIBLE SOLUTION FLOW ',/)	TRV00460
	DO 6 I=1,M1	TRV00470
	DO 6 J=1,N1	TRV00480
	6 ITOT=ITOT+IC(I,J)*IX(I,J)	TRV00490
	WRITE(N,324)ITOT	TRV00500
324	FORMAT(/,2X,'TOTAL COST = ',I8)	TRV00510
	ICNT=0	TRV00520
	DO 2000 I=1,M3	TRV00530
	DO 2000 J=1,N3	TRV00540
2000	IEC(I,J)=0	TRV00550
	DO 1994 I=1,M1	TRV00560
	DO 1994 J=1,N1	TRV00570
	IF(IX(I,J).EQ.0) GO TO 1994	TRV00580
	IEC(I,J)=1	TRV00590
	ICNT=ICNT+1	TRV00600
1994	CONTINUE	TRV00610
	IF(ICNT.GE.ICPR) GO TO 2003	TRV00620
	CALL REDUNT(N1,M1,IEC,IX,ICNT,JCOL,ISURDW,IN)	TRV00630
2003	CONTINUE	TRV00640
	DO 2001 I=1,M1	TRV00650
2001	LCR(I)=0	TRV00660
	DO 2002 J=1,N1	TRV00670
2002	LCC(J)=0	TRV00680
	DO 3001 I=1,M3	TRV00690
	IEC(I,N3)=0	TRV00700
3001	IE(I,N3)=0	TRV00710

DO 3002 J=1,N3	TRV00720
IEC(M3,J)=0	TRV00730
3002 IE(M3,J)=0	TRV00740
DO 3003 I=1,M3	TRV00750
DO 3003 J=1,N3	TRV00760
3003 IE(I,J)=0	TRV00770
IEC(M1,N3)=1	TRV00780
IEC(M3,N3)=1	TRV00790
DO 2006 J=1,N1	TRV00800
IF(IEC(M1,J).NE.1) GO TO 2006	TRV00810
IE(M3,J)=IC(M1,J)	TRV00820
IEC(M3,J)=1	TRV00830
DO 2004 I=1,M1	TRV00840
IF(IEC(I,J).NE.1) GO TO 2004	TRV00850
IE(I,N3)=IC(I,J)-IE(M3,J)	TRV00860
IEC(I,N3)=1	TRV00870
2004 CONTINUE	TRV00880
2006 CONTINUE	TRV00890
2507 DO 2010 J=1,N1	TRV00900
IF(IEC(M3,J).EQ.1) GO TO 2010	TRV00910
I=1	TRV00920
2512 IF(IEC(I,J).EQ.1.AND.IEC(I,N3).EQ.1) GO TO 2300	TRV00930
I=I+1	TRV00940
IF(I.LE.M1) GO TO 2512	TRV00950
GO TO 2010	TRV00960
2300 IE(M3,J)=IC(I,J)-IE(I,N3)	TRV00970
IEC(M3,J)=1	TRV00980
DO 2009 II=1,M1	TRV00990
IF(IEC(II,J).EQ.1.AND.IEC(II,N3).EQ.0) GO TO 2303	TRV01000
GO TO 2009	TRV01010
2303 IE(II,N3)=IC(II,J)-IE(M3,J)	TRV01020
IEC(II,N3)=1	TRV01030
2009 CONTINUE	TRV01040
2010 CONTINUE	TRV01050
J=1	TRV01060
2515 IF(IEC(M3,J).NE.1) GO TO 2507	TRV01070
J=J+1	TRV01080
IF(J.LE.N1) GO TO 2515	TRV01090
DO 2012 I=1,M1	TRV01100
DO 2012 J=1,N1	TRV01110
IF(IX(I,J).NE.0) GO TO 2012	TRV01120
IE(I,J)=IE(M3,J)+IE(I,N3)-IC(I,J)	TRV01130
2012 CONTINUE	TRV01140
DO 2015 I=1,M1	TRV01150
NTE=I*N1	TRV01160
NIN=NTE-N1+1	TRV01170
DO 2015 JJ=NIN,NTE	TRV01180
J=JJ-(I-1)*N1	TRV01190
2015 NBIG(JJ)=IE(I,J)	TRV01200
NN=M1*N1	TRV01210
CALL BIG(NBIG,NN,L)	TRV01220
K=L/N1	TRV01230
L=L-K*N1	TRV01240
IF(L.NE.0) GO TO 2539	TRV01250
L=N1	TRV01260
GO TO 2306	TRV01270
2539 K=K+1	TRV01280
2306 IF(IE(K,L).LE.0) GO TO 2650	TRV01290
ITER=ITER+1	TRV01300
LCR(K)=LCR(K)+1	TRV01310
LCC(L)=LCC(L)+1	TRV01320
DO 2016 I=1,M1	TRV01330
DO 2016 J=1,N1	TRV01340
IF(IEC(I,J).EQ.0) GO TO 2016	TRV01350
LCR(I)=LCR(I)+1	TRV01360
LCC(J)=LCC(J)+1	TRV01370
2016 CONTINUE	TRV01380
DO 2018 I=1,M1	TRV01390
DO 2018 J=1,N1	TRV01400
2018 IX1(I,J)=IEC(I,J)	TRV01410
2318 DO 2021 I=1,M1	TRV01420

	IF(LCR(I).NE.1) GO TO 2021	TRV01430
	J=1	TRV01440
2569	IF(IX1(I,J).NE.0) GO TO 2575	TRV01450
	J=J+1	TRV01460
	IF(J.LE.N1) GO TO 2569	TRV01470
	GO TO 2021	TRV01480
2575	IX1(I,J)=0	TRV01490
	LCR(I)=0	TRV01500
	LCC(J)=LCC(J)-1	TRV01510
2021	CONTINUE	TRV01520
2321	DO 2024 J=1,N1	TRV01530
	IF(LCC(J).NE.1) GO TO 2024	TRV01540
	I=1	TRV01550
2581	IF(IX1(I,J).NE.0) GO TO 2587	TRV01560
	I=I+1	TRV01570
	IF(I.LE.M1) GO TO 2581	TRV01580
	GO TO 2024	TRV01590
2587	IX1(I,J)=0	TRV01600
	LCC(J)=0	TRV01610
	LCR(I)=LCR(I)-1	TRV01620
2024	CONTINUE	TRV01630
	I=1	TRV01640
2590	IF(LCR(I).NE.0.AND.LCR(I).NE.2) GO TO 2318	TRV01650
	I=I+1	TRV01660
	IF(I.LE.M1) GO TO 2590	TRV01670
	J=1	TRV01680
2596	IF(LCC(J).NE.0.AND.LCC(J).NE.2) GO TO 2321	TRV01690
	J=J+1	TRV01700
	IF(J.LE.N1) GO TO 2596	TRV01710
	K1=K	TRV01720
	L1=L	TRV01730
	I=1	TRV01740
	J=1	TRV01750
	ICIR(I)=K1	TRV01760
	JCIR(J)=L1	TRV01770
2323	L1=JCIR(J)-1	TRV01780
2324	IF(L1.LT.1) GO TO 2608	TRV01790
	IF(IX1(K1,L1).NE.0) GO TO 2614	TRV01800
	L1=L1-1	TRV01810
	GO TO 2324	TRV01820
2608	L1=JCIR(J)+1	TRV01830
2327	IF(IX1(K1,L1)) 2614,2611,2614	TRV01840
2611	L1=L1+1	TRV01850
	GO TO 2327	TRV01860
2614	J=J+1	TRV01870
	JCIR(J)=L1	TRV01880
	IF(L1.EQ.L) GO TO 2635	TRV01890
	K1=ICIR(I)+1	TRV01900
2330	IF(K1.GT.M1) GO TO 2626	TRV01910
	IF(IX1(K1,L1).NE.0) GO TO 2632	TRV01920
	K1=K1+1	TRV01930
	GO TO 2330	TRV01940
2626	K1=ICIR(I)-1	TRV01950
2333	IF(IX1(K1,L1).NE.0) GO TO 2632	TRV01960
	K1=K1-1	TRV01970
	GO TO 2333	TRV01980
2632	I=I+1	TRV01990
	ICIR(I)=K1	TRV02000
	GO TO 2323	TRV02010
2635	II=I	TRV02020
	JJ=J	TRV02030
	JM=2	TRV02040
2336	I1=JM-1	TRV02050
	IJ=JM	TRV02060
	I2=I1	TRV02070
	NJM=JCIR(JM)	TRV02080
	NI1=ICIR(I1)	TRV02090
	NIJ=JCIR(IJ)	TRV02100
	NI2=ICIR(I2)	TRV02110
	JR=JM+1	TRV02120
2339	IF(JR.GT.JJ) GO TO 2647	TRV02130

	I3=JR-1	TRV02140
	NJR=JCIR(JR)	TRV02150
	NI3=ICIR(I3)	TRV02160
	IF(IX(NI1,NJM).GT.IX(NI3,NJR)) GO TO 2644	TRV02170
	JR=JR+1	TRV02180
	GO TO 2339	TRV02190
2644	JM=JM+1	TRV02200
	GO TO 2336	TRV02210
2647	IAL=IX(NI2,NIJ)	TRV02220
	IEC(K,L)=1	TRV02230
	IEC(NI2,NIJ)=0	TRV02240
	J=1	TRV02250
	NJ=JCIR(J)	TRV02260
	DO 2027 I=1,II	TRV02270
	NI=ICIR(I)	TRV02280
	IX(NI,NJ)=IX(NI,NJ)+IAL	TRV02290
	J=J+1	TRV02300
	NJ=JCIR(J)	TRV02310
	IX(NI,NJ)=IX(NI,NJ)-IAL	TRV02320
2027	CONTINUE	TRV02330
	IF(KBUG.LE.0) GO TO 2003	TRV02340
	WRITE(N,316) ITER	TRV02350
316	FORMAT(///20X,' THIS IS FEASIBLE SOLUTION FLOW ',	TRV02360
	1/30X,' AT ITERATION ',I4,/)	TRV02370
	DO 317 I=1,M1	TRV02380
	WRITE(N,315) (IX(I,J),J=1,N1)	TRV02390
317	CONTINUE	TRV02400
	ITOT=0	TRV02410
	DO 406 I=1,M1	TRV02420
	DO 406 J=1,N1	TRV02430
406	ITOT=ITOT+IC(I,J)*IX(I,J)	TRV02440
	WRITE(N,324) ITOT	TRV02450
	GO TO 2003	TRV02460
2650	WRITE(N,359)	TRV02470
359	FORMAT(1H1,///,12X,' OPTIMAL SOLUTION ',//)	TRV02480
	ITOT=0	TRV02490
	DO 2030 I=1,M1	TRV02500
	DO 2030 J=1,N1	TRV02510
2030	ITOT=ITOT+IC(I,J)*IX(I,J)	TRV02520
	WRITE(N,324)ITOT	TRV02530
	WRITE(N,401)	TRV02540
401	FORMAT(//9X,' SUPPLY ',5X,' FLOW ',6X,' DEMAND ',/)	TRV02550
	DO 2033 I=1,M1	TRV02560
	DO 2033 J=1,N1	TRV02570
	IF(IX(I,J).EQ.0) GO TO 2033	TRV02580
	WRITE(N,362) I,IX(I,J),J	TRV02590
362	FORMAT(/,10X,' S (' ,I2,') === (' ,I4,') === D (' ,I2,')'	TRV02600
2033	CONTINUE	TRV02610
	WRITE(N,356)ITER	TRV02620
356	FORMAT(///,12X,' NUMBER OF ITERATION = ',I4)	TRV02630
2342	STOP	TRV02640
	END	TRV02650
	SUBROUTINE BIG(NBIG,NN,L)	TRV02660
	INTEGER IMUL	TRV02670
	INTEGER NBIG(2500)	TRV02680
	JM=1	TRV02690
20	L=JM	TRV02700
	JR=JM+1	TRV02710
30	IF(JR.GT.NN) GO TO 45	TRV02720
	IF(NBIG(JM).LT.NBIG(JR)) GO TO 35	TRV02730
	JR=JR+1	TRV02740
	GO TO 30	TRV02750
35	JM=JM+1	TRV02760
	GO TO 20	TRV02770
45	RETURN	TRV02780
	END	TRV02790
	SUBROUTINE SMALL(NBIG,NN,L)	TRV02800
	INTEGER IMUL	TRV02810
	INTEGER NBIG(2500)	TRV02820
	JM=1	TRV02830
20	L=JM	TRV02840

JR=JM+1	TRV02850
30 IF(JR.GT.NN) GO TO 45	TRV02860
IF(NBIG(JM).GT.NBIG(JR)) GO TO 35	TRV02870
JR=JR+1	TRV02880
GO TO 30	TRV02890
35 JM=JM+1	TRV02900
GO TO 20	TRV02910
45 RETURN	TRV02920
END	TRV02930
SUBROUTINE VOGEL(N,M1,N1,IC,IS,ID,IX,IS1,ID1,IC1,NBIG,INDEX)	TRV02940
C*****INITIAL SOLUTION BY VOGEL APPROXIMATION METHOD*****	TRV02950
INTEGER MAXM,MAXN,IMUL	TRV02960
INTEGER IC(50,50),IS(50),ID(50),IX(50,50),	TRV02970
1 IS1(50),ID1(50),IC1(50,50),NBIG(2500),INDEX(2500,3)	TRV02980
DO 500 I=1,M1	TRV02990
DO 500 J=1,N1	TRV03000
IC1(I,J)=IC(I,J)	TRV03010
500 IX(I,J)=0	TRV03020
DO 501 I=1,M1	TRV03030
501 IS1(I)=IS(I)	TRV03040
DO 502 J=1,N1	TRV03050
502 ID1(J)=ID(J)	TRV03060
1 I=1	TRV03070
3 IF(IS1(I).NE.0) GO TO 6	TRV03080
I=I+1	TRV03090
IF(I.LE.M1) GO TO 3	TRV03100
GO TO 9	TRV03110
6 II=0	TRV03120
DO 103 I=1,M1	TRV03130
IF(IS1(I).EQ.0) GO TO 103	TRV03140
II=II+1	TRV03150
DO 100 J=1,N1	TRV03160
100 NBIG(J)=IC1(I,J)	TRV03170
CALL SMALL(NBIG,N1,L)	TRV03180
MIN1=IC(I,L)	TRV03190
INDEX(II,1)=I	TRV03200
INDEX(II,2)=L	TRV03210
NBIG(L)=10000	TRV03220
CALL SMALL(NBIG,N1,L)	TRV03230
MIN2=IC(I,L)	TRV03240
INDEX(II,3)=MIN2-MIN1	TRV03250
103 CONTINUE	TRV03260
DO 109 J=1,N1	TRV03270
IF(ID1(J).EQ.0) GO TO 109	TRV03280
II=II+1	TRV03290
DO 106 I=1,M1	TRV03300
106 NBIG(I)=IC1(I,J)	TRV03310
CALL SMALL(NBIG,M1,L)	TRV03320
MIN1=IC(L,J)	TRV03330
INDEX(II,1)=L	TRV03340
INDEX(II,2)=J	TRV03350
NBIG(L)=10000	TRV03360
CALL SMALL(NBIG,M1,L)	TRV03370
MIN2=IC(L,J)	TRV03380
INDEX(II,3)=MIN2-MIN1	TRV03390
109 CONTINUE	TRV03400
DO 112 I=1,II	TRV03410
112 NBIG(I)=INDEX(I,3)	TRV03420
CALL BIG(NBIG,II,L)	TRV03430
K=INDEX(L,1)	TRV03440
L=INDEX(L,2)	TRV03450
IF(IS1(K)-ID1(L)) 50,53,56	TRV03460
50 IX(K,L)=IS1(K)	TRV03470
ID1(L)=ID1(L)-IS1(K)	TRV03480
IS1(K)=0	TRV03490
DO 115 J=1,N1	TRV03500
115 IC1(K,J)=10000	TRV03510
GO TO 1	TRV03520
53 IX(K,L)=IS1(K)	TRV03530
IS1(K)=0	TRV03540
ID1(L)=0	TRV03550

DO 118 I=1,M1	TRV03560
118 IC1(I,L)=10000	TRV03570
DO 121 J=1,N1	TRV03580
121 IC1(K,J)=10000	TRV03590
GO TO 1	TRV03600
56 IX(K,L)=ID1(L)	TRV03610
IS1(K)=IS1(K)-ID1(L)	TRV03620
ID1(L)=0	TRV03630
DO 124 I=1,M1	TRV03640
124 IC1(I,L)=10000	TRV03650
GO TO 1	TRV03660
9 WRITE(N,318)	TRV03670
318 FORMAT(///,2X,'INITIAL BASIC FEASIBLE SOLUTION',/,2X,'BY VOGEL-APPROXIMATION METHOD',/)	TRV03680
RETURN	TRV03690
END	TRV03700
SUBROUTINE REDUNT(N1,M1,IE1,IX,IK,JCOL,ISUROW,IN)	TRV03710
INTEGER MAXM,MAXN,MAXM1,MAXN1	TRV03720
INTEGER IE1(51,51),IX(50,50),JCOL(50),	TRV03730
1 ISUROW(50),IN(50)	TRV03740
N=3	TRV03750
NUM=M1+N1-1	TRV03760
DO 6600 J=1,N1	TRV03770
JJ=0	TRV03780
DO 6620 I=1,M1	TRV03790
IF(IE1(I,J).NE.1) GO TO 6620	TRV03800
JJ=JJ+1	TRV03810
IROW=I	TRV03820
6620 CONTINUE	TRV03830
IF(JJ.GT.1) GO TO 6600	TRV03840
II=0	TRV03850
DO 1000 JKK=1,N1	TRV03860
IF(IE1(IROW,JKK).NE.1) GO TO 1000	TRV03870
IF(JKK.EQ.J) GO TO 1000	TRV03880
II=II+1	TRV03890
JCOL(II)=JKK	TRV03900
1000 CONTINUE	TRV03910
DO 6640 IKK=1,II	TRV03920
IF(II.EQ.0) GO TO 7777	TRV03930
I=JCOL(IKK)	TRV03940
IN(IKK)=0	TRV03950
INN=0	TRV03960
DO 300 J2=1,M1	TRV03970
300 ISUROW(J2)=0	TRV03980
DO 6660 J1=1,M1	TRV03990
IF(IE1(J1,I).NE.1) GO TO 6660	TRV04000
IF(J1.EQ.IROW) GO TO 6660	TRV04010
IN(IKK)=IN(IKK)+1	TRV04020
INN=IN(IKK)	TRV04030
ISUROW(INN)=J1	TRV04040
6660 CONTINUE	TRV04050
IF(INN.EQ.0) GO TO 6640	TRV04060
DO 6680 IL=1,INN	TRV04070
ILL=ISUROW(IL)	TRV04080
IKC=0	TRV04090
DO 6700 IM=1,N1	TRV04100
IF(IE1(ILL,IM).NE.1) GO TO 6700	TRV04110
IF(IM.EQ.I) GO TO 6700	TRV04120
IKC=IKC+1	TRV04130
6700 CONTINUE	TRV04140
IF(IKC.EQ.0) GO TO 7777	TRV04150
GO TO 6640	TRV04160
6680 CONTINUE	TRV04170
6640 CONTINUE	TRV04180
DO 200 IT=1,II	TRV04190
IF(IN(IT).NE.0) GO TO 6600	TRV04200
200 CONTINUE	TRV04210
7777 CONTINUE	TRV04220
DO 900 IMM=1,M1	TRV04230
IF(IE1(IROW,IMM).EQ.0) GO TO 17	TRV04240
900 CONTINUE	TRV04250
	TRV04260

```
17 IE1(IROW,IMM)=1
    IK=IK+1
    IF(IK.EQ.NUM) GO TO 47
6600 CONTINUE
47 RETURN
END
```

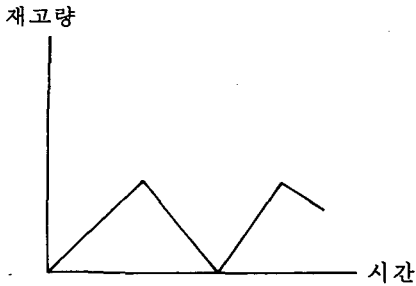
```
TRV04270
TRV04280
TRV04290
TRV04300
TRV04310
TRV04320
```

7. 프로그램 이름 : INVENF

1. 目的

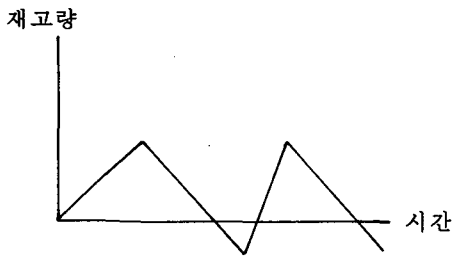
이 프로그램은 OR 프로그램集 (朴淳遠, 大英社, 1983) 의 프로그램 INVENT를 補完하기 위한 것으로써 다음 두가지 형태의 在庫문제를 다룬다.

첫째로 Subroutine TYPE 7은 다음 형태의 재고문제 즉



형태의 문제를 다루고

둘째로 Subroutine TYPE 8은 다음 형태의 재고문제 즉



형태의 재고 문제를 다룬다.

2. 解法

참고문헌 姜錫昊 Operations Research 英志文化社, 1980

3. 構造와 重要變數

INVENF는 2개의 Subroutine TYPE 7과 TYPE 8로 되어 있고 각각의 기능은 다음과 같다.

(1) Subroutine TYPE 7 : 재고고갈을 허용하지 않는 경우의 문제를 푼다.

(2) Subroutine TYPE 8 : 재고고갈을

허용하는 경우의 문제를 푼다.

• 重要變數

D : 수요량

AQ : 매일 도착량

UQ : 매일 수요량 (AQ > UQ)

RK : 가동준비비 또는 주문비

A : 단위제품당 재고비용 비율

P : 재고고갈 비용

C : 단위 가격

4. 使用方法

(1) 入力

카드例	入力형태	변수와 내용
1	3F10.2	RK, A, P
2	F10.2, I5	C, D
3	2I5	AQ, UQ

<주의> D, AQ, DQ는 INTEGER, VARIABLE

(2) 出力

① 재고고갈을 허용하지 않는 경우

- 최적 주문량
- 총 재고비용
- 연간 주문 횟수

② 재고고갈을 허용하는 경우

- 최적 주문량
- 총 재고비용
- 허용 가능한 재고고갈량

5. 참고사항

INVENF는 하나의 독립된 프로그램으로도 사용할 수 있고, 다른 프로그램의 부분 프로그램으로도 사용할 수 있다. 이때는 COMMON 문장만 주의하면 된다.

6. 使用例

(1) 재고고갈을 허용하지 않는 경우

① 問題

주문비 : 200
 재고비용 비율 : 0.2
 단위 가격 : 35
 매일 도착량 : 50
 매일 수요량 : 20
 재고 교갈비 : 0
 수요량 : 500

② 入 力

카드	자 료		
1	200.00	0.20	0.00
2	35.00	500	
3	50	20	

③ 出 力

THIS IS INVENTORY MODEL WITH UNIFORM DELIVERY AND NO BACKORDERING

* INITIAL CONDITIONS

SETUP COST IS 200.00
 HOLDING COST IS 7.00
 ITEM PRICE IS 35.00
 DEMAND IS 500
 DAILY ARRIVAL IS 50
 DAILY SALES IS 20

* RESULTS

OPTIMAL ORDER QUANTITY IS 169.03
 TOTAL COST IS 447.21
 NUMBER OF ORDERING IS 2.96

(2) 재고교갈을 허용하는 경우

① 問 題

주문비 : 200
 재고비용 비율 : 0.2
 단위 가격 : 25
 수요량 : 500
 매일 도착량 : 50
 매일 수요량 : 20
 재고교갈 비용 : 10

② 入 力

카드	자 료		
1	200.00	0.20	10.00
2	25.00	500	
3	50	20	

③ 出 力

THIS IS INVENTORY MODEL WITH UNIFORM DELIVERY AND BACKORDERING

* INITIAL CONDITIONS

SETUP COST IS 200.00
 HOLDING COST IS 5.00
 ITEM PRICE IS 25.00
 DEMAND IS 500
 DAILY ARRIVAL IS 50
 DAILY SALES IS 20
 PENALTY COST IS 10.00

* RESULTS

OPTIMAL ORDER QUANTITY IS 244.95
 TOTAL COST IS 748.45
 ALLOWABLE BACKORDER QUANTITY IS 81.65

C	PROGRAM INVENF	IVF00010
C		IVF00020
C	PROGRAMMED BY KIM, TAE HO	IVF00030
C	DIRECTED BY PROF. PARK, SOON DAL	IVF00040
C	SEOUL NATIONAL UNIVERSITY	IVF00050
C		IVF00060
C	LAST REVISED; DEC.18,1982	IVF00070
C		IVF00080
C	*****	IVF00090
C		IVF00100
C		IVF00110
C	D; DEMAND QUANTITY	IVF00120
C	AQ; ARRIVAL QUANTITY PER DAY	IVF00130
C	UQ; USE OR SALE QUANTITY PER DAY (AQ>UQ)	IVF00140
C	RK; SETUP COST OR ORDERING COST	IVF00150
C	A; INVENTORY COST RATE PER UNIT ITEM	IVF00160
C	P; PENALTY COST	IVF00170
C	C; ITEM PRICE	IVF00180
C		IVF00190
C		IVF00200
C	*****	IVF00210
	COMMON IR, IW	IVF00220
	INTEGER D, AQ, UQ	IVF00230
	IR=1	IVF00240
	IW=3	IVF00250
20	READ(IR, 9, END=50) RK, A, P	IVF00260
	READ(IR, 19) C, D	IVF00270
	READ(IR, 29) AQ, UQ	IVF00280
	IF(P.EQ.0.) GO TO 30	IVF00290
	CALL TYPE8(RK, A, P, C, D, AQ, UQ)	IVF00300
	GO TO 20	IVF00310
30	CALL TYPE7(RK, A, C, D, AQ, UQ)	IVF00320
	GO TO 20	IVF00330
9	FORMAT(3F10.2)	IVF00340
19	FORMAT(F10.2, I5)	IVF00350
29	FORMAT(2I5)	IVF00360
50	STOP	IVF00370
	END	IVF00380
	SUBROUTINE TYPE7(RK, A, C, D, AQ, UQ)	IVF00390
	COMMON IR, IW	IVF00400
	INTEGER D, AQ, UQ	IVF00410
	REAL N	IVF00420
	WRITE(IW, 7)	IVF00430
7	FORMAT(1H1, ////20X, 'THIS IS INVENTORY MODEL WITH UNIFORM DELIVERY	IVF00440
	* AND NO BACKORDERING')	IVF00450
	H=A*C	IVF00460
	WRITE(IW, 8) RK, H, C, D, AQ, UQ	IVF00470
8	FORMAT(////30X, '* INITIAL CONDITIONS'//35X, 'SETUP COST IS', F10.2	IVF00480
	*/35X, 'HOLDING COST IS', F10.2/35X, 'ITEM PRICE IS', F10.2/35X,	IVF00490
	* 'DEMAND IS', 5X, I5/35X, 'DAILY ARRIVAL IS', I5/35X,	IVF00500
	* 'DAILY SALES IS', I5/////	IVF00510
	Q=SQRT(2*D*RK/((1-UQ/AQ)*H))	IVF00520
	TC=SQRT(2*D*RK*(1-UQ/AQ))	IVF00530
	N=D/Q	IVF00540
	WRITE(IW, 9) Q, TC, N	IVF00550
9	FORMAT(30X, '* RESULTS'//35X, 'OPTIMAL ORDER QUANTITY IS', F10.2//	IVF00560
	*35X, 'TOTAL COST IS', F10.2, //35X, 'NUMBER OF ORDERING IS', F5.2)	IVF00570
	RETURN	IVF00580
	END	IVF00590
	SUBROUTINE TYPE8(RK, A, P, C, D, AQ, UQ)	IVF00600
	COMMON IR, IW	IVF00610
	INTEGER D, AQ, UQ	IVF00620
	WRITE(IW, 7)	IVF00630
7	FORMAT(1H1, ////20X, 'THIS IS INVENTORY MODEL WITH UNIFORM DELIVERY	IVF00640
	* AND BACKORDERING')	IVF00650
	H=A*C	IVF00660
	WRITE(IW, 8) RK, H, C, D, AQ, UQ, P	IVF00670
8	FORMAT(////30X, '* INITIAL CONDITIONS'//35X, 'SETUP COST IS', F10.2	IVF00680
	*/35X, 'HOLDING COST IS', F10.2/35X, 'ITEM PRICE IS', F10.2/35X,	IVF00690
	* 'DEMAND IS', 5X, I5/35X, 'DAILY ARRIVAL IS', I5/35X,	IVF00700
	* 'DAILY SALES IS', I5/35X, 'PENALTY COST IS', F10.2/////	IVF00710

Q=SQRT((2*RK*D/(H*(1-UQ/AQ)))*(H+P)/P)	IVF00720
B=Q*(1-UQ/AQ)*(H/(H+P))	IVF00730
TC=RK*D/Q+(H*AQ/(2*Q*(AQ-UQ)))*(Q*((AQ-UQ)/AQ)-B)**2	IVF00740
&+P*AQ*B**2/(2*Q*(AQ-UQ))	IVF00750
WRITE(IW,9) Q,TC,B	IVF00760
9 FORMAT(30X,'* RESULTS'//35X,'OPTIMAL ORDER QUANTITY IS',F10.2//	IVF00770
*35X,'TOTAL COST IS',F10.2,//35X,	IVF00780
*'ALLOWABLE BACKORDER QUANTITY IS',F10.2)	IVF00790
RETURN	IVF00800
END	IVF00810

참고문헌

1. 朴淳達, OR 프로그램集, 大英社, 1983
2. 朴淳達, OR 과 電算프로그램, 군사운영
분석학회지 8권 2호, 1982