nag_transport (h03abc)

1. Purpose

nag_transport solves the classical transportation ('Hitchcock') problem.

2. Specification

3. Description

nag_transport solves the transportation problem by minimizing

$$z = \sum_{i}^{m_a} \sum_{j}^{m_b} c_{ij} x_{ij}.$$

subject to the constraints

$$\sum_{j}^{m_b} x_{ij} = A_i$$
 (availabilities)
$$\sum_{i}^{m_a} x_{ij} = B_j$$
 (requirements)

where the x_{ij} can be interpreted as quantities of goods sent from source i to destination j, for $i=1,2,\ldots,m_a; j=1,2,\ldots,m_b$, at a cost of c_{ij} per unit, and it is assumed that $\sum_i^{m_a} A_i = \sum_j^{m_b} B_j$ and $x_{ij} \geq 0$.

nag_transport uses the 'stepping stone' method, modified to accept degenerate cases.

4. Parameters

```
cost[nreq][tdcost]
```

```
Input: \mathbf{cost}[i-1][j-1] contains the coefficients c_{ij}, for i=1,2,\ldots,m_a; j=1,2,\ldots,m_b.
```

tdcost

Input: the second dimension of the array **cost** as declared in the function from which nag_transport is called.

Constraint: $tdcost \ge nreq$.

avail[navail]

Input: avail[i-1] must be set to the availabilities A_i , for $i=1,2,\ldots,m_a$;

navail

Input: the number of sources, m_a . Constraint: **navail** ≥ 1 .

req[nreq]

Input: $\mathbf{req}[j-1]$ must be set to the requirements B_j , for $j=1,2,\ldots,m_b$.

nreq

Input: the number of destinations, m_b . Constraint: $\mathbf{nreq} \geq 1$.

maxit

Input: the maximum number of iterations allowed.

Constraint: $\mathbf{maxit} \geq 1$.

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numit

Output: the number of iterations performed.

optq[navail+nreq]

Output: $\mathbf{optq}[k-1]$, for $k=1,2,\ldots,m_a+m_b-1$, contains the optimal quantities x_{ij} which, when sent from source $i=\mathbf{source}[k-1]$ to destination $j=\mathbf{dest}[k-1]$, minimize z.

source[navail+nreq]

Output: **source**[k-1], for $k=1,2,\ldots,m_a+m_b-1$, contains the source indices of the optimal solution (see **optq** above).

dest[navail+nreq]

Output: $\mathbf{dest}[k-1]$, for $k=1,2,\ldots,m_a+m_b-1$, contains the destination indices of the optimal solution (see **optq** above).

optcost

Output: the value of the minimized total cost.

unitcost[navail+nreq]

Output: $\mathbf{unitcost}[k-1]$, for $k=1,2,\ldots,m_a+m_b-1$, contains the unit cost c_{ij} associated with the route from source $i=\mathbf{source}[k-1]$ to destination $j=\mathbf{dest}[k-1]$.

fail

The NAG error parameter, see the Essential Introduction to the NAG C Library.

5. Error Indications and Warnings

NE_INT_ARG_LT

On entry, **navail** must not be less than 1: **navail** = $\langle value \rangle$. On entry, **nreq** must not be less than 1: **nreq** = $\langle value \rangle$. On entry, **maxit** must not be less than 1: **maxit** = $\langle value \rangle$.

NE_2_INT_ARG_LT

On entry $tdcost = \langle value \rangle$ while $nreq = \langle value \rangle$. These parameters must satisfy $tdcost \geq nreq$.

NE_REQ_AVAIL

The relative difference between the sum of availabilities and the sum of requirements is greater than *machine precision*.

```
relative difference = \langle value \rangle, machine precision = \langle value \rangle
```

NE_TOO_MANY

Too many iterations $(\langle value \rangle)$

NE_ALLOC_FAIL

Memory allocation failed.

6. Further Comments

An a priori estimate of the run time for a particular problem is difficult to obtain.

6.1. Accuracy

The computations are stable.

6.2. References

Hadley, G. (1962) Linear Programming Addison-Wesley, New York.

7. See Also

None.

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8. Example

A company has three warehouses and three stores. The warehouses have a surplus of 12 units of a given commodity divided between them as follows:

Warehouse	Surplus
1	1
2	5
3	6

The stores altogether need 12 units of commodity, with the following requirements:

Store	Requirement
1	4
2	4
3	4

Costs of shipping one unit of the commodity from warehouse i to store j are displayed in the following matrix:

	Store		
	1	2	3
1	8	8	11
2	5	8	14
3	4	3	10
	_	1 1 8 2 5	1 2 1 8 8 2 5 8

It is required to find the units of commodity to be moved from the warehouses to the stores, such that the transportation costs are minimized. The maximum number of iterations allowed is 200.

8.1. Program Text

```
/* nag_transport(h03abc) Example Program.
 * Copyright 1992 Numerical Algorithms Group.
 * Mark 3, 1992.
#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagh03.h>
#define NAVAIL 3
#define NREQ 3
#define M
               NAVAIL+NREQ
#define TDCOST 5
main()
{
  double cost[NAVAIL][TDCOST];
  double avail[NAVAIL], req[NREQ], optq[M];
  Integer source[M], dest[M];
  double unitcost[M];
  Integer tdcost, navail, nreq, m;
  Integer maxit, numit;
  double optcost;
  Integer i;
  static NagError fail;
  Vprintf("h03abc Example Program Results\n");
  tdcost = TDCOST;
  navail = NAVAIL;
  nreq = NREQ;
  m = M;
  cost[0][0] = 8.0;
```

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```
cost[0][1] = 8.0;
cost[0][2] = 11.0;
cost[1][0] = 5.0;
cost[1][1] = 8.0;
cost[1][1] = 3.0;

cost[1][2] = 14.0;

cost[2][0] = 4.0;

cost[2][1] = 3.0;
cost[2][2] = 10.0;
avail[0] = 1.0;
avail[1] = 5.0;
avail[2] = 6.0;
req[0] = 4.0;
req[1] = 4.0;
req[2] = 4.0;
maxit = 200;
h03abc((double *)cost, tdcost, avail, navail, req, nreq, maxit, &numit,
          optq, source, dest, &optcost, unitcost, &fail);
Vprintf("\nGoods From
for (i=0; i < m-1; i++)
    Vprintf(" %ld</pre>
                                    To
                                               Number
                                                                   Cost per Unit\n");
                                        %ld
                                                  %8.3f
                                                                      %8.3f\n",
             source[i], dest[i], optq[i], unitcost[i]);
Vprintf("\nTotal Cost %8.4f\n", optcost);
exit(EXIT_SUCCESS);
```

8.2. Program Data

None.

8.3. Program Results

h03abc Example Program Results

Goods From	To	Number	Cost per Unit
3	2	4.000	3.000
3	3	2.000	10.000
2	3	1.000	14.000
1	3	1.000	11.000
2	1	4.000	5.000

Total Cost 77.0000

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