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The Stochastic Bottleneck Linear Programming Problem

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THE STOCHASTIC BOTTLENECK LINEAR PROGRAMMING PROBLEM

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ABSTRACT

In this paper we consider some stochastic bottleneck linear programming problems. In the case when the coefficients of the objective functions are simple randomized, the minimum-risk approach will be used for solving these problems. We prove that, under some positivity conditions, these stochastic problems are reduced to certain deterministic bottleneck linear problems. Applications of these problems to the bottleneck spanning tree problems and bottleneck investment allocation problems are given. A simple numerical example is presented.

RESUMEN

En este artículo se consideran algunos problemas de programación lineal estocástica "cuello de botella". Se utiliza la aproximación de mínimo-riesgo para el caso en que los coeficientes de las funciones objetivo de los problemas siguen aleatorización simple. Se demuestra que, bajo determinadas condiciones de positividad, estos problemas estocásticos se reducen a ciertos problemas lineales determinísticos "cuello de botella". Se dan dos aplicaciones de estos problemas y se presenta un ejemplo numérico.

Key Words: Stochastic Programming, Minimum-risk approach, Bottleneck problems, Spanning trees.

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1 Introduction

In Frieze (1975) two algorithms (Primal and Threshold algorithm) are described for solving the bottleneck linear programming problem:

**Problem BLP**

\[
\min \{ z = \max \{ c_j \mid j \in L(x) \} \} \\
\text{subject to : } Ax = b; x \geq 0.
\]

where \( A, x, b \) and \( c = (c_1, \ldots, c_n) \) are respectively an \( m \times n \) matrix, an \( n \)-vector, a vector \( m \)-dimensional, and an \( n \)-vector and \( L(x) = \{ j \in I = \{ 1, \ldots, n \} \mid x_j > 0 \} \).

Let \( S = \{ x \mid Ax = b; x \geq 0 \} \)

the feasible set of problem BLP.

The problem BLP consists of finding a feasible solution which minimizes a bottleneck type objective. According to Bansal and Puri (1980, Theorem 1) the function \( z \) is a concave function, and the global minimum of \( z \) occurs at an extreme point of \( S \) (Corollary p.192). Moreover, any local optimal solution of Problem BLP is a global optimal solution of Problem BLP (Bansal and Puri (1980, Theorem 2), Seshan and Achary (1982, Theorem 2).

Garfinkel and Rao (1976) established a relationship between the problem BLP and a problem solvable by a "greedy algorithm" and developed two algorithms for solving the problem BLP.

The bottleneck problem was also studied by many authors. Bansal and Puri (1980) have given a procedure for ranking of solutions of the Problem BLP and also for finding its alternate \( k \)-th best \( (k > 0) \) solutions.

Burkard and Rendl (1991) have studied the lexicographic bottleneck problem.

Minoux (1989) has given many applications of and studied the problem in which the objective function is the sum of a linear part and a bottleneck part.

Mathur et al. (1995) studied the bicriteria bottleneck linear programming problem

\[
\min_{s \in S} (F(s), T(s))
\]
where $F$ and $T$ are concave bottleneck functions and $S$ is the non-empty feasible region defined by linear constraints.

Emelichev et al. (1990) studied a class of discrete vector problems with one linear criterion and several "bottleneck" criteria, and proved that any efficient solution can be obtained by solving a single-criterion problem with an aggregated criterion which is a linear function.

Some real-world problems can be modeled as bottleneck problems, as for instance some problems in plant layout (Francis and White (1974), the political districting problem (Garfinkel and Nemlauer (1970)), and the m-center plant location problem (Garfinkel, Neebe and Rao (1974)).

The problem BLP is a generalization of two well-known bottleneck problems: The bottleneck assignment (Yechiali (1968), Garfinkel (1971), Gross (1959), Geetha (1984)), for instance some problems in plant layout and efficient solution can be obtained by solving a single-criterion problem with feasible region defined by linear constraints.

The bottleneck transportation problem has the form

$$\min \{z = \max \{t_{ij} \mid (i,j) \in L^*(X)\}\}$$

subject to:

$$\sum_{j=1}^{n} x_{ij} = a_i, \forall i = 1, \ldots, m$$

$$\sum_{i=1}^{n} x_{ij} = b_j, \forall j = 1, \ldots, n$$

$$x_{ij} \geq 0, \forall i = 1, \ldots, m; \forall j = 1, \ldots, n$$

where:

- $a_i$ is the available amount at the $i$th supply point,
- $b_j$ is the requirement at the $j$th demand point,
- $t_{ij}$ is the transportation time (in independent of the amount of commodity shipped) from $i$th supply point to the $j$th demand point,
- $X = \{x_{ij}\}$ is an element of the set of all feasible solutions of the classical transportation problem which we denote by $S^*$,
- $L^*(X) = \{(i,j) \mid (i,j) \in \{(i,j) \mid x_{ij} > 0\}"\}$ is the positive graph of $X$.

The problem BTP is to find a transportation plan which makes the most time-consuming trip as short as possible.

If we consider the problem BTP in a production context, instead of the time $t_{ij}$ we have the rate of production $R_{ij}$ (on a production line) of a man belonging to group (origin) $i$ when he is assigned to job (destination) $j$. Here $a_i$'s are interpreted as the number of men available in the $i$th group and $b_j$ is the number of men required for the $j$th job.

We have the problem

**Problem BTP**

$$\min \{R = \min \{R_{ij} \mid (i,j) \in L^*(X)\}\}$$

Considering that $R_{ij}$ is a continuous nonnegative random variable with distribution function $F_{ij}(\cdot)$, Yechiali (1971) reduces the solving of the Problem BTP to maximization of the expected rate of production of the line

$$\max \left\{ E(R) = E \left( \frac{R_{ij}}{R_{ij} + R_{ij}'}\right) \right\}$$

He shows that for the family of Weibull distributions (and in particular Exponential distributions) with scale parameters $\lambda_{ij}$ and shape parameter $\beta$, Problem (1.1) is reduced to solving a deterministic fixed charge transportation problem with nonlinear costs and with "set-up" cost matrix $((\lambda_{ij}))$

$$\min \left\{ \sum_{(i,j) \in L^*(X)} \lambda_{ij} \right\}$$

In the particular case when $m=n$ and $a_i = b_i = 1$ for all $i$ and $j$ then the problems (1.1) and (1.2) are transformed, respectively, into the stochastic bottleneck assignment problem and the assignment problem as considered by Yechiali (1988).

Unlike the method from Yechiali (1968 and 1971), Tigan and Stancu-Minasian (1985) use the minimum-risk approach for solving the Problem BTP in the case in which $t_{ij}$ are random variables.

This approach consists of finding the optimal solution of the following problem

$$w(z) = \max \ P\{w \mid \max \{t_{ij} \mid (i,j) \in L^*(X)\} \leq z\}$$

Tigan and Stancu-Minasian (1985) show that this problem is equivalent , under certain hypotheses, to a deterministic bottleneck transportation problem.

In this paper we use the minimum-risk approach to obtain the solution of the stochastic bottleneck linear programming problem. It is shown that this...
problem can be reduced, under certain hypotheses, to a deterministic bottleneck linear programming problem. In the particular case of bottleneck transportation problem we rediscover the results presented by Tigan and Stancu-Minasian (1985).

The paper is organized in the following way: Section 2 is a main part of this paper, we expound our approach to solve the stochastic bottleneck linear programming problem. In Section 3 we consider a generalization of Problem BLP i.e. the minimax problems and in Section 4 we consider applications to the bottleneck spanning tree problems and investment allocation problems. In Section 5 we give a simple numerical example.

2 The minimum-risk approach

Now let $c_j$ assume random values with simple randomization, i.e. they are of the form:

$$c_j = c'_j + t_j(\omega) c''_j, \forall j \in I$$

(2.1)

where $c'_j$ and $c''_j$ are constants and $t(\omega)$ is a random variable in a probability space $(\Omega, K, P)$, with the continuous strictly increasing distribution function $T(.)$.

The minimum-risk problem corresponding to level $z$, associated with the bottleneck linear programming problem (Problem BLP) consists of finding the optimal solution of the following programming problem:

$$(x, z) = \max \{ \omega \mid \max_{j \in I} (c'_j + t_j(\omega)c''_j) \leq z \}$$

(2.2)

Hence, according to (2.3), we have:

$$F(x, z) = P \{ \omega \mid \max_{j \in I} (c'_j + t_j(\omega)c''_j) \leq z \} = P \{ t_j(\omega) \leq \min_{j \in I} g_j \} = T(\min_{j \in I} g_j)$$

The problem (2.2) becomes

$$\max_{x \in \mathbb{R}} F(x, z) = \max_{x \in \mathbb{R}} T(\min_{j \in I} g_j)$$

Hence, by virtue of the assumption that $T(.)$ is continuous and strictly increasing, we get:

$$v(z) = \max_{x \in \mathbb{R}} F(x, z) = T(\max_{x \in \mathbb{R}} \min_{j \in I} g_j)$$

Thus, the theorem is proven.

We assume now that

$$c_j = c'_j + t_j(\omega) c''_j, \forall j \in I$$

(2.4)

where $t_j(\omega)$ are independent random variables with continuous and strictly increasing distribution functions $T_j(.)$.

Also, we assume that

$$c''_j > 0, \forall j \in I$$

(2.5)
In this case, the minimum-risk solution of problem (2.2) depends on $T_j(\cdot)$.
Indeed, as in the previous case, we have:

$$F(x, z) = P\left\{ \omega \mid \max_{j \in J(x)} (c_j' + t_j(\omega)c_j') \leq z \right\} = P\left\{ \omega \mid (c_j' + t_j(\omega)c_j') \leq z, \forall j \in J(\omega) \right\} = P\left\{ \omega \mid t_j(\omega) \leq g_j, \forall j \in J(\omega) \right\} = \Pi_{j \in J(\omega)} T_j(g_j),$$
where $g_j = \frac{z - c_j'}{c_j'}$.

Hence,

$$\max_{x \in S} F(x, z) = \max_{x \in S} \Pi_{j \in J(\omega)} T_j(g_j) \quad (2.6)$$

This problem is equivalent to the following optimization problem:

$$\max_{x \in S} \ln \left( \Pi_{j \in J(\omega)} T_j(g_j) \right) = \max_{x \in S} \sum_{j \in J(\omega)} \ln \left( T_j(g_j) \right)$$

(2.7)

Hence, we have:

**Theorem 2** If the assumption (2.5) holds and the distribution functions $T_j$ of $t_j(\omega)$ are continuous and strictly increasing, then the minimum-risk solution of the problem

$$\max_{x \in S} \left\{ \omega \mid \max_{j \in J(\omega)} (c_j' + t_j(\omega)c_j') \leq z \right\}$$

can be obtained by solving the problem (2.6) or, equivalently, the problem (2.7).

We remark that the problem (2.7) is a fixed charge problem, which however depends on the distribution functions $T_j$ of $t_j(\omega)$.

### 3 Minimax problems

In this Section we consider a generalization of the Problem BLP. So we consider the following problem:

**Problem GBLP**

$$\min_{x \in S} \left\{ z \mid z = \max_{j \in S} \{ c_j(x_j) \mid x_j > 0 \} \right\}$$

where each $c_j(x_j)$ is a piecewise constant increasing function and $S$ is the feasible set defined by linear constraints.

Here the coefficient $c_j(x_j)$ depends on $x_j$ while in Problem BLP $c_j(x_j)$ is independent of $x_j$ and is equal to $c_j$ as long as $x_j > 0$.

For the solving of this problem, Achary et al. (1982) presented four algorithms: a) a threshold algorithm, b) an upper bounding technique, c) a primal-dual approach and d) a branch and bound algorithm.

In what follows, we consider that $c_j(x_j) = c_j x_j$ such that the problem GBLP becomes

**Problem GBLP**

$$\min_{x \in S} \left\{ z \mid z = \max_{j \in S} \{ c_j x_j \mid x_j > 0 \} \right\}$$

This problem is referred to in the literature as one with a minimax objective function.

Minimax problems of this type arise in various contexts and have been studied by many authors. Kaplan (1974) considered a minimax problem and suggested a simple procedure when the problem possesses an optimum ray solution $x$, i.e., $c_j x_j = t, \forall j = 1, \ldots, n$. The general form of Kaplan's problem is solved by Ahuja (1985), which developed two algorithms: a parametric algorithm and a primal-dual algorithm. However these algorithms are presented for a minimax linear programming problem but can be easily adapted to solve the maximin linear programming problem.

Yang and Shen (1988) give an algorithm which requires $O(n^2)$ operations to solve the problem.

$$\max \{ z = \min_{x \in S} \{ c_j x_j \mid x_j > 0 \} \}
\text{subject to:} \quad \sum_{j} b_j x_j \leq m$$

where $b_j, c_j, x_j, m$ are positive integers and $\sum_{j} b_j \leq m$.

In what follows, we shall assume that $c_j$ are random with simple randomization, i.e.,

$$c_j = c_j' + t(\omega)c_j'$$

where $c_j', c_j' (j = 1, \ldots, n)$ are constant scalars and $t(\omega)$ is a random variable in a probability space $(\Omega, K, P)$ with the continuous strictly increasing distribution function $T(\cdot)$. 
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We assume that
c_j x_j ≠ 0 for all x_j and j ∈ {1,...,n}  (3.1)

The minimum-risk approach to the minimax problem GBLP1 consists of finding the optimal solution of the following programming problem

\[ v(x) = \max_{x \in S} \{ w \mid \max_j c_j(w)x_j \leq z \} \]  (3.2)

But the problem (3.2) is a Chebyshev problem in which the functions are of particular form

\[ z_j(x) = c_j x_j \]

According to Stancu-Minasian (1984) and Tigan and Stancu-Minasian (1983) the following theorem is immediate.

**Theorem 3** If assumption (3.1) holds and the distribution function \( T(z) \) of \( t(w) \) is continuous and strictly increasing, then the minimum-risk solution of problem (3.2) does not depend on \( T(z) \) and can be obtained by solving the deterministic piecewise linear fractional programming problem

\[ \max_{x \in S} \min_j \left( z - \frac{c_j x_j}{c_j x_j} \right), \text{ if } c_j x_j > 0 \]  (3.3)

or

\[ \min_{x \in S} \max_j \left( z - \frac{c_j x_j}{c_j x_j} \right), \text{ if } c_j x_j < 0 \]  (3.4)

We remark that these problems can be solved by use of a parametric algorithm similar to Dinkelbach's algorithm for fractional programming.

**Remark 1** In the case of transportation problems, the form of Problem GBLP is

\[ \min_{x \in S} \{ z = \max_j \{ c_j(x_{i0}) \mid x_{ij} > 0 \} \} \]

where \( c_{ij}(x_{ij}) \) is the transportation cost from \( i^{th} \) supply point to the \( j^{th} \) demand point.

A particular case is that in which the transportation cost \( c_{ij}(x_{ij}) \) is directly proportional to the amount of commodity shipped, i.e.,

\[ c_{ij}(x_{ij}) = c_{ij} x_{ij} \]

The problem GBLP1 becomes

\[ \min \{ z = \max_j \{ c_{ij} x_{ij} \mid x_{ij} > 0 \} \} \]  (3.5)

This problem was studied by Achary and Seshan (1981).

In the case of simple randomization of the coefficients \( c_{ij} \), a similar result to theorem 3 can be stated and proved for the minimax problem (3.5).

**Remark 2** In the particular case of a linear bottleneck assignment problem, the problem (3.5) was studied by Pfrese (1995 and 1996). He proved that the expected value of the optimal solution tends towards the lower end of the range of cost coefficients for any distribution function as long as the upper end of the cost range is bounded. He also derives functions in \( n \) as explicit upper and lower bounds for the expected optimal value in the case of uniformly distributed (0, 1) cost data.

**Remark 3** Similar results can be obtained for a more general form of Problem GBLP1 i.e.

\[ \min_{x \in S} \{ z = \max_j \{ c_{ij}(x_{ij}) \mid x_{ij} > 0, i = 1,...,p \} \} \]

where \( (S_1, S_2, ..., S_p) \) is a partition of the index set \( I = \{1,2,...,n\} \).

The deterministic case of this problem was studied by Gupta and Punnun (1989), who proposed two algorithms.

4 Applications

4.1 Bottleneck spanning tree problems

In this subsection we apply the results of the previous sections to study the bottleneck spanning tree problem.

Let \( G = (N,E) \) be an undirected graph with \( n \) vertices \( N = \{v_1, v_2, ..., v_n\} \) and \( m \) edges \( E = \{e_1, e_2, ..., e_m\} \).
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For each edge $e_j \in E$ there is an associated cost $c_j$. A spanning tree $T = T(N, S)$ of $G$ is a partial graph satisfying the following conditions:

a) $T$ has the same vertex set as $G$,
b) $S \subseteq E, |S| = n-1$, where $|S|$ denotes the cardinality of set $S$,
c) $T$ is connected.

Denote by $\mathcal{S}$ the set of all spanning trees of the graph $G$.

A spanning tree $T$ in $G = (N, E)$ can be represented by a vector of 0-1 variables $X = (x_1, ..., x_m)$, where

$$ x_j = \begin{cases} 1, & \text{if } e_j \in T \\ 0, & \text{otherwise} \end{cases} $$

Conversely, if $\{x_j \mid x_j = 1\}$ becomes a spanning tree on $G$ with vertex set $N$, $X = (x_1, ..., x_m)$ is also called spanning tree. Let $f$ be the total cost (weight) associated with the spanning tree,

$$ f(T) = \sum_{e_j \in E} c_{e_j} $$

The minimal spanning tree problem is

Problem STP

$$ \min \left\{ f(X) = \sum_{j=1}^{m} c_j x_j \mid X : \text{spanning tree} \right\} $$

The linear programming formulation of the minimal weight spanning tree problem is (Andersen et al. (1996))

$$ \min f(X) = \sum_{j=1}^{m} c_j x_j $$

subject to:

$$ \sum_{e \in E} x_e = n - 1 \quad (4.1) $$

$$ \sum_{e \in E} x_e = |P| - 1, \forall P \subset N, P \neq \emptyset \quad (4.2) $$

$$ x_e \geq 0 \text{ and integer, } \forall e \in E \quad (4.3) $$

where $E = \{e \in E \mid e = (i, j) \text{ where } i, j \in P\}$.

Constraint (4.1) ensures that exactly $n - 1$ edges are used, and (4.2) ensures that there are no cycles.

The minimal spanning tree problem is

Problem BSTP

$$ \min \max \{ c_j \mid x_j = 1 \} $$

or equivalently

$$ \min \max \{ c_j \mid e_j \in T, T : \text{spanning tree} \} $$

The minimal spanning tree problem is well-known and efficient algorithms for solving it exist (Chandrasekaran (1977), Cheriton and Tarjan (1976), Ford and Fulkerson (1962), Yao (1975), Andersen et al. (1996)). The stochastic spanning tree problem is considered by Ishii et al. (1981 and 1995), Geetha and Nair (1993) and Mohd (1994). Ishii and Nishida (1983) consider a stochastic version of bottleneck spanning tree problem in the edge of which costs are random variables.

$$ \min f $$

subject to:

$$ P \{ \max \{ c_j \mid e_j \in T \} \leq f \} \geq \alpha, T : \text{spanning tree} $$

where each $c_j$ is assumed to be distributed according to the normal distribution $N(\mu_j, \sigma_j^2)$, with mean $\mu_j$ and variance $\sigma_j^2$, and they are mutually independent.

They show that, under reasonable restrictions, the problem can be reduced to a minimal bottleneck spanning tree problem in a deterministic case. Mohd (1994) introduced several modifications to the algorithm of Ishii et al. (1981), including theorems which concern the proxy problem.

Unlike them, we consider now the minimum-risk approach for solving the stochastic bottleneck spanning tree problem.

We consider that the costs are linear functions of the same random variable $t(w)$ (the simple randomization case) having a distribution function $T(z)$ continuous and strictly increasing i.e.

$$ c_j = c_j + t(w) c_j' \quad (j = 1, ..., m) $$

The minimum-risk problem corresponding to level $z$, associated with the bottleneck spanning tree problem (Problem BSTP) consists of finding the optimal solution of the following programming problem.

$$ v(z) = \max P \left\{ \omega \mid \min \left\{ \max \{ c_j' + t(w) c_j' \} \leq z ; e_j \in T, T : \text{spanning tree} \right\} \right\} (4.4) $$
The stochastic bottleneck linear programming problem.

The following theorem can be proved by an analogous argument, like the one in the proof of Theorem 1.

We assume that $c_j^2 \neq 0$ for all $j = 1, ..., n$.

**Theorem 4**: If assumption (4.5) holds and if the distribution function $T$ is continuous and strictly increasing then the minimum-risk solution of problem (4.4) does not depend on $T$ and can be obtained by solving the following bottleneck spanning tree problem

$$\max \min \left\{ \frac{z - c_j^2}{c_j^2} \mid e_j \in T, \ T: \text{spanning tree} \right\}, \text{ if } c_j^2 > 0$$

or

$$\min \max \left\{ \frac{z - c_j^2}{c_j^2} \mid e_j \in T, \ T: \text{spanning tree} \right\}, \text{ if } c_j^2 < 0$$

**Remark 4**: Although the results presented here are restricted to the bottleneck spanning tree problem, the methods can be adapted and applied to various other problems in graphs. In particular, it is possible to derive similar results for bottleneck shortest path problems or bottleneck Steiner trees (for a deterministic case see, Sarmfzadeh and Wong (1992) and Ganley and Salowe (1996)). In the first case $T$ represents path sets between two nodes and in the second case $T$ represents the set of all Steiner trees. Given a set of vertices in which each vertex is labeled as demand or Steiner, a Steiner tree is a tree connecting all demand points and some (or none or all) Steiner points. Thus, the Steiner tree problem is more general than the spanning tree problem.

**Remark 5**: A similar approach can be applied to the stochastic bottleneck graph partition (BGP) problem. The BGP problem is to partition the nodes of a graph into two equally sized sets so that the maximum edge weight in the cut separating the two sets is minimum (Hochbaum and Pathria (1996)).

### 4.2 Bottleneck investments allocation problems

Now we shall present a different approach to investment allocation problems. These problems are classical and can be stated as follows: An investor wishes to invest in $n$ production activities (or in $n$ securities) a certain amount of money. If we denote by $x_i$ the percentage of the fund which is going to be invested in activity $i$ (or in security $i$), then the vector $x = (x_1, ..., x_n)$ satisfies the constraints

$$\sum_{i=1}^{n} x_i = 1, \ x_i \geq 0,$$

and one can add other constraints based on economic considerations. The income corresponding to the investment strategy $x$ is

$$V(x) = \sum_{i=1}^{n} \xi_i x_i,$$

where $\xi_i$ is the income obtained when it is invested the whole in activity $i$.

The optimal selection problem for an investment portfolio is

$$\max V(x) = \sum_{i=1}^{n} \xi_i x_i,$$

subject to:

$$x \in S = \left\{ x \mid \sum_{i=1}^{n} x_i = 1, \ x_i \geq 0, \ x \in S \right\},$$

where $S$ results from other economic constraints.

The problem becomes more complicated since $\xi_i$ are not constants, but random variables. In the classical approach, considering that $\xi_i$ are normal variables, the problem is reduced to a nonlinear fractional programming problem (Stancu-Minasian (1997)).

Now we shall present a variant of this problem, different from the classical one. We suppose that we want to find a solution so as to maximize the minimum of the income $\xi_i$.

The following bottleneck programming model arises:

$$\max \min \{ \xi_i \mid x_i > 0 \}$$

This problem can be approximated by the method of the previous Section, i.e., the minimum-risk approach, and we obtain the following problem

$$\max \ P \{ w \mid \min \{ \xi_i \mid x_i > 0 \} \geq w \}.$$

In the simple randomization case of the random variable $\xi_i$ ($\xi_i = \xi_i + t(w)\xi_i^*$) in which $t(w)$ has a distribution function $T$ which is continuous and strictly increasing, a similar result to Theorem 1 can be derived.
5 Numerical example

To illustrate our approach, we consider the following problem:

\[
\begin{align*}
\text{min} & \quad \max \left\{ c_j \mid x_j > 0 \right\} \\
\text{subject to } & \quad x_1 - x_4 - 6x_6 + x_9 + x_7 = 1 \\
& \quad x_2 - x_4 - 4x_5 - x_6 + x_7 = 2 \\
& \quad x_3 + 2x_4 - x_9 + x_4 = 0 \\
& \quad x_i \geq 0, \quad i = 1, \ldots, 7
\end{align*}
\]

where the coefficients \((c_1, c_2, \ldots, c_7)\) are random variables which depend linearly on the same random variable \(t\), whose distribution function is continuous and strictly increasing, as follows:

\[
\begin{align*}
c_1 &= 21 + 3t \\
c_2 &= 24 + 3t \\
c_3 &= 23 + 2t \\
c_4 &= 20 + 5t \\
c_5 &= 18 + 3t \\
c_6 &= 21 + 2t \\
c_7 &= 9 + 3t
\end{align*}
\]

We choose the level \(z=15\) and denote the feasible set by \(S\).

According to Theorem 1, the solution of our problem can be obtained by solving the following deterministic bottleneck linear problem:

\[
\begin{align*}
\text{max} & \quad \min \left\{ c_j \mid x_j > 0 \right\} \\
\text{subject to } & \quad x_i \geq 0, \quad i = 1, \ldots, 7
\end{align*}
\]

where \((c_1, c_2, \ldots, c_7) = (-2, -3, -4, 1, -1, -3, 2)\).

Applying a modified version of the algorithm given by Bansal and Puri (1980), we obtain that the optimal solution of this problem and hence of our initial problem is

\[
x = (0; 0; 0; 1/4; 1/2; 0; 17/4).
\]

References


