

6 Sensitivity Analysis

In this section we study general questions involving the sensitivity of the solution to an LP under changes to its input data. As it turns out LP solutions can be extremely sensitive to such changes and this has very important practical consequences for the use of LP technology in applications. Let us now look at a simple example to illustrate this fact.

Consider the scenario where we believe the federal reserve board is set to decrease the prime rate at its meeting the following morning. If this happens then bond yields will go up. In this environment, you have calculated that for every dollar that you invest today in bonds will give a return of a half percent tomorrow so, as a bond trader, you decide to invest in lots of bonds today. But to do this you will need to borrow money on margin. For the 24 hours that you intend to borrow the money you will need to place a reserve with the exchange that is un-invested, and then you can borrow up to 100 times this reserve. Regardless of how much you borrow, the exchange requires that you pay them back 10% of your reserve tomorrow. To add an extra margin of safety you will limit the sum of your reserve and one hundredth of what you borrow to be less than 200,000 dollars. Model the problem of determining how much money should be put on reserve and how much money should be borrowed to maximize your return on this 24 hour bond investment.

To model this problem, let R denote your reserve in \$10,000 units and let B denote the amount you borrow in the same units. Due to the way you must pay for the loan (i.e. it depends on the reserve, not what you borrow), your goal is to

$$\text{maximize } 0.005B - 0.1R .$$

Your borrowing constraint is

$$B \leq 100R ,$$

and your safety constraint is

$$\frac{B}{100} + R \leq 20 .$$

The full LP model is

$$\begin{array}{ll} \text{maximize} & 0.005B - 0.1R \\ \text{subject to} & B - 100R \leq 0 \\ & 0.01B + R \leq 20 \\ & 0 \leq B, R . \end{array}$$

We conjecture that the solution occurs at the intersection of the two nontrivial constraint lines. We check this by applying the geometric duality theorem, i.e., we solve the system

$$\begin{pmatrix} 0.005 \\ -0.1 \end{pmatrix} = y_1 \begin{pmatrix} 1 \\ -100 \end{pmatrix} + y_2 \begin{pmatrix} 0.01 \\ 1 \end{pmatrix}$$

which gives $(y_1, y_2) = (0.003, 0.2)$. Since the solution is non-negative, the solution does occur at the intersection of the two nontrivial constraint lines giving $(B, R) = (1000, 10)$

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Table of Contents Index.phpactionedit§ion6&titleAdam Smith

1. Understanding the eBook Index.phpactionedit§ion6&titleAdam Smith
 - The Rise of Digital Reading Index.phpactionedit§ion6&titleAdam Smith
 - Advantages of eBooks Over Traditional Books
2. Identifying Index.phpactionedit§ion6&titleAdam Smith
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Index.phpactionedit§ion6&titleAdam Smith
 - User-Friendly Interface
4. Exploring eBook Recommendations from Index.phpactionedit§ion6&titleAdam Smith

- Personalized Recommendations
- Index.phpactionedit§ion6&titleAdam Smith User Reviews and Ratings
- Index.phpactionedit§ion6&titleAdam Smith and Bestseller Lists
- 5. Accessing Index.phpactionedit§ion6&titleAdam Smith Free and Paid eBooks
 - Index.phpactionedit§ion6&titleAdam Smith Public Domain eBooks
 - Index.phpactionedit§ion6&titleAdam Smith eBook Subscription Services
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 - ePub, PDF, MOBI, and More
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 - Index.phpactionedit§ion6&titleAdam Smith Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Index.phpactionedit§ion6&titleAdam Smith
 - Highlighting and Note-Taking Index.phpactionedit§ion6&titleAdam Smith
 - Interactive Elements Index.phpactionedit§ion6&titleAdam Smith
- 8. Staying Engaged with Index.phpactionedit§ion6&titleAdam Smith
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Index.phpactionedit§ion6&titleAdam Smith
- 9. Balancing eBooks and Physical Books Index.phpactionedit§ion6&titleAdam Smith
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Index.phpactionedit§ion6&titleAdam Smith
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Index.phpactionedit§ion6&titleAdam Smith
 - Setting Reading Goals Index.phpactionedit§ion6&titleAdam Smith
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Index.phpactionedit§ion6&titleAdam Smith

- Fact-Checking eBook Content of Index.phpactionedit§ion6&titleAdam Smith
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

Index.phpactionedit§ion6&titleAdam Smith Introduction

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