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AN APPLICATION OF MULTI OBJECTIVE COMPROMISE PROGRAMMING TECHNIQUES: A CASE STUDY OF WEST BENGAL & MAHARASHTRA

Prince Singh

Pursuing PhD in Mathematics, NIILM University, Kaithal, Haryana

I.INTRODUCTION

In India and abroad, the commonly used decision modelling in real life rests on the assumption that the decision maker seeks to optimize a well-defined single objective using traditional mathematical programming approach. Usually taking farming as a business enterprise, a centrist farmer will always like to allocate all the resources available at his farm in such a way that he may get maximum possible income. However in reality this is not the case as the decision maker is usually seeking an optimal compromise amongst several objectives, many of which may be in conflict. For example a farmer may be interested in maximizing his cash income, with certain emphasis on risk minimization. On the other at county level especially in a developing country a planner may aspire for a plan while maximizes food grains production and also to some extent considers employment maximization etc as the goals. So in the real world the decision makers are engaged in pursuit of several objectives and the traditional paradigm is in fact inadequate for dealing with such situations.

The application of multiple objective planning techniques in farm planning will undoubtedly lend realism to the exercise in farm planning because of the great potential of multiple objective programming in handling farm planning problems more comprehensively and its acceptability for developing the optimum farm plan is being increasingly recognized . The traditional mathematical programming approach to the modelling of agricultural decisions rests on certain basic assumptions about the situation being modelled and the decision maker himself. One fundamental assumption is that the decision maker (DM) seeks to optimize a well defined single objective. In reality this is not the case, as the DM is usually seeking an optimal compromise amongst several objectives, many of which can be in conflict, or trying to achieve satisfying levels of his goals. For instance, a subsistence farmer may be interested in securing adequate food supplies for the family, maximizing cash income, increasing leisure, avoiding risk etc. but not necessarily in that order. Similarly a commercial farmer may wish to maximize gross margin, minimize his indebtedness, acquire more land, reduce fixed costs etc. Two main types of decision making situations are identified. The first situation deals with

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problems involving a single decision criterion or objective, while the second one involves several conflicting objectives. It is argued that decision makers are in reality engaged in the pursuit of several objectives and the traditional paradigm is inadequate for dealing with such situations. The present study is undertaken to analyze the food grain production and resource use and to suggest optimum production plans at existing technology for Punjab and Haryana. More specifically the objective of the study is to develop the optimum production plans.

II.REVIEW OF LITERATURE

Pant and Pandey (1999) made attempt to delineate the major environmental protection objectives for the hill agriculture, and to develop a multi-objective farm planning model for minimization of environmental problems while maintaining the present level of foodgrain production and farm income. For the purpose, a representative hill district of Dhanding in Nepal was selected for obtaining the requisite data and other information. In all optimal plans, negative deviations from the economic goal levels (i.e. Targets for food grains production, milk production and cash farm income) and positive deviations from environmental goal levels (i.e. targets for soil erosion, cattle grazing, forest fodder and use of nitrogen, phosphorus and pesticides) are minimized. The optimum plan also suggests the substitutions of buffaloes for cows for milk production compared to the cows; the buffaloes have higher milk productivity, with more percentage of fat in milk. Provided, yet they did not seem to be adequately utilized by the villagers.

Malhan (1996) generated the compromise farm plans for different farm size categories for different zones in the Punjab state considering different objectives i.e. maximization of cash income and labour employment, minimization of working capital borrowing and labour use variability and also minimization of risk by using multi-objective programming techniques. he suggested different compromise farm plans on different farm situations which were preferred than the existing plan of each objective.

Domingo and Rehman (1988) presented an approach synthesizing MOTAD methods with in a compromise programming model to generate „best compromise‟ solution which come closest to an ideal point. This approach can be regarded as compromise risk programming method (CRP). The objectives considered were minimizing the sum of absolute values of the total gross margin deviation and maximizing the expected gross margins.

III.RESEARCH METHODOLOGY

The present study has considered four objectives namely maximization of gross returns, maximization of labor use, maximization of food grain production and minimization of risk and worked out various compromise farm plans for the different farm situations using 5 sets of weights to the objectives as

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shown in table 1. First set provides equal weight-age to all the four objectives showing the same priority to each objective.

Table 1 Sets of weights for the various objectives

OBJECTIVES				
Sets of weights	**Maximization of gross return**	**Maximization of food grain production**	**Maximization of human labor use**	**Minimization of risk**
1	0.25	0.25	0.25	0.25
2	0.85	0.05	0.05	0.05
3	0.05	0.85	0.05	0.05
4	0.05	0.05	0.85	0.05
5	0.60	0.05	0.05	0.30

The second set gives highest weight to the objectives of gross returns i.e. to represent the general tendency of the farmers of maximizing profits keeping aside the rest of the objectives with lower weights. The third set gives highest weight to the food grain production because the aim of any nation is to fulfill the food requirement of its people. The fourth set of weights provide highest weights to the objective of human labor employment as this is in the interest of the nation to increase the level of employment in crop production, fifth set of weights is for those risk averter farmers who give high priority to the objective of maximization of gross returns along with the objective of minimization of risk and equal low level priority to maximizing food grain production and labor employment. This plan seems to be more realistic, close to farmers' choice

IV TECHNIQUE OF ANALYSIS

The objective functions are optimized simultaneously in the multiple objective programming farm planning models. First, the pay-off matrix has been constructed using 'ideal points' which represent the optimum values of the objectives under consideration within the given resource constraints. In fact, these ideal points are not feasible because the objectives are in conflict; we select the efficient farm plans closest to it by using compromise programming techniques. The worst element from each column of the pay off matrix will be the 'anti-ideal point'. The anti-ideal point shows a minimum value for the objectives, which are to be minimized. Among the different techniques to generate the efficient set, a variant of the weighting method has been chosen known as non-inferior set estimation (NISE) method, as the most suitable multiple objective programming technique for generating the efficient set (Cohan, Church and Steer, 1979). To obtain compromise solution from the efficient sets, the degree of closeness, dj between the jth objective and its ideal value

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has been calculated and it was made unit free by taking relative deviation as under:

$$d_j = \frac{z_j^* - z_j(x)|}{| z_j^* - z_j^+|}$$

Where, $z_j(x)$ = the j^{th} objective function to be maximized/minimized z_j^* = the ideal value of the j^{th} objective function

z_j^+= the anti-ideal values of the j^{th} objective function

The distance between each solution and its ideal point is obtained by following distance function:

$$L_P(\delta, K) = (\Sigma \mid \delta_j . d_j \mid^p)^{1/p}$$

Where, p = weights of the deviations according to their magnitudes

K = no. of objective functions

δj = weights the importance of the deviations of j^{th} objective from its ideal value;

dj = degree of closeness between the j^{th} objective and

Its ideal value

j = 1, 2, 3…………………K

For some value of δ and different values of p different compromise solution for distant function L_P are obtained and the farmer/nation can choose any one solution for given preferences of the different objectives out of the various compromise solutions. However the distance function L_P is usually used for p=1 and p= α which shows the 'A longest' and the Chebysew distance in the geometric sense respectively (greater weight is given to the largest deviation). Therefore, maximum of the individual deviations is minimized at p = α. For different values of p and δj we can generate different compromise solutions. The alternate with the lowest value for the distance function will be the best compromise solution with respect to the ideal point. For L1 metric (p=1), the best compromise solution to the ideal point can be obtained by solving the following linear programming problems i.e.

$$\text{Min } L_1 = \Sigma\, \delta_j \frac{z_j^* - z_j(x)}{z_j^* - z_j^+} \quad \text{Subject to } (X)\ \varepsilon\ F$$

Where, (x) is a vector of the decision variables and

F = the set of all feasible farm plans

For Lα matrix (p=α), minimum of the individual deviation is minimized by solving the following linear programming model.

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Min Lα = d

Such that

$$\delta_1 = \frac{z_j^* - z_j(x)}{z_j^* - z_j^+} \leq d$$

$$\delta_2 = \frac{z_j^* - z_j(x)}{z_j^* - z_j^+} \leq d$$

$$\vdots \quad \vdots \quad \vdots \quad \vdots$$

$$\delta_k = \frac{z_j^* - z_j(x)}{z_j^* - z_j^+} \leq d \quad \text{Subject to } (X) \; \varepsilon \; F$$

Where d = the largest deviation and

k = number of objective functions

L1 and Lα metric define a subset of the compromise sets. The other best compromise solution falls between the solutions corresponding to L1 to Lα. For different sets of values of the weights δj the structure of the compromise sets can be modified. The compromise programming approach find the optimum point for all the objectives and the compromise solutions for L_1 and Lα formulate the bounds of the compromise set. Different set of the solution can be obtained by varying the weights given to the different objectives. Farmers/policymakers can choose any one solution for given preference of the different objectives out of the various compromise solutions.

V. RESULT AND DISCUSSION

West Bengal

West Bengal should choose any of the four optimum farm plan by optimizing each one objective at a time which has been discussed earlier or one is free to select a compromise farm plan giving different weights to different objectives among five set of production plan (two farm plans representing L1 and L from each set of weights) when equal weights were allotted to each of the four objective (table 2) taken in the study, then compromise solution L1 shows the increment in gross returns, grain production, labour use and in risk by 11.36 percent, 11.25 percent, 12.46 percent and 6.39 percent respectively. While compromise plan II shows the increment only 7.12 percent, 6.73 percent, 9.92 and a decline of risk by 0.35 percent respectively as compare to existing level. So any one choosing the

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farm plan in between these two compromise plans was likely to give performances to the objectives as in plan I. In second set when maximum weight 0.85 given to the objective of maximization of gross returns the farm plan III came the same plan as plan I while plan IV shows that the gross returns, grain production, labour use and risk shows the increment of 4.41 percent, 2.28 percent, 7.69 percentand 2.03 percent respectively. In IIIrd set 0.85 weight was given to grain production and the farm plan V and plan VI depict the same results of farm plan I or III. In fourth set 0.85 or 85 percent weight was given to maximize labour use and farm plan VIII shows the increment in gross returns, grain production, labour use and in risk by 8.76 percent, 7.82 percent, 12.15 percent, and 2.14 percent as compare to existing scenario. In fifth set when 0.60 percent weight was given to maximizing gross returns and 30 percent weights were assigned to minimization of risk and equal weight to labour and risk then farm plan IX shows the same result of maximizing the profit while farm plan X shows the least increase in compared to existing plan show only 0.48 percent increment in risk while increase in returns was 4.85 percent as compare to existing level.

TABLE 2: EFFICIENT COMPROMISE SETS OF PRODUCTION PLAN FOR WEST BENGAL

THE OBJECTIVES & THEIR CORRESPONDING VALUES					AREA UNDER FOOD GRAINS (000 HECTARE)										
					IRRIGATED				UNIRRIGATED						
Sets Megnitude No. of δj wts	Gross Returns (billion Rs.)	Production (Million Tons)	Human labour (Million days)	Risk (Billion Rs.)	Paddy (Kharif)	Wheat	Gram	Paddy (Rabi)	Wheat	Maize	Barley	Gram	Mash	Paddy (Kharif)	Paddy (Rabi)
Existing pattern	72.25	18.18	408.2	14.29	1173	267	2	301	100	30	5	24	86	3520	905
I. 1. L_1 δj = (0.25, 0.25, 0.25, 0.25)	83.80 (11.36)	20.23 (11.25)	459.1 (12.46)	15.21 (6.39)	1390	181	2	407	505	30	5	15	77	3708	875
2. L_∞	80.62 (7.12)	19.40 (6.73)	448.7 (9.92)	14.24 (-0.35)	1390	181	2	407	735	30	5	15	77	3533	645
II. 3. L_1 δj = (0.85, 0.05, 0.05, 0.05)	83.80 (11.36)	20.23 (11.25)	459.1 (12.46)	15.21 (6.39)	1390	181	2	407	505	30	5	15	77	3708	875
4. L_∞	78.57 (4.41)	18.59 (2.28)	439.6 (7.69)	14.58 (2.03)	1390	373	2	215	283	30	5	466	266	3519	645

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III. 5. L_1 δj = (0.05, 0.85, 0.05, 0.05)	83.80 (11.36)	20.23 (11.25)	459.1 (12.46)	15.21 (6.39)	1390	181	2	407	505	30	5	15	77	3708	875
6. L_∞	83.80 (11.36)	20.23 (11.25)	459.1 (12.46)	15.21 (6.39)	1390	181	2	407	505	30	5	15	77	3708	875
IV. 7. L_1 δj = (0.05, 0.05, 0.85, 0.05)	83.80 (11.36)	20.23 (11.25)	459.1 (12.46)	15.21 (6.39)	1390	181	2	407	505	30	5	15	77	3708	875
8. L_∞	81.85 (8.76)	19.60 (7.82)	457.8 (12.15)	14.60 (2.14)	1390	181	2	407	735	30	5	15	207	3577	645
V. 9. L_1 δj = (0.60, 0.05, 0.05, 0.30)	83.80 (11.36)	20.23 (11.25)	459.1 (12.46)	15.21 (6.39)	1390	181	2	407	505	30	5	15	77	3708	875
10. L_∞	78.91 (4.85)	18.93 (4.13)	448.4 (9.84)	14.36 (0.48)	1390	373	2	215	735	37	5	15	77	3519	645

Note Figure in parentheses represents percentage change over existing level

Maharashtra

Maharashtra should choose any of the four optimum farm plan by optimizing each one objective at a time which has been discussed earlier or one is free to select a compromise farm plan giving different weights to different objectives among five set of production plan (two farm plans respectively L1 and L from each set of weights). When equal weights were allotted to each of the four objective (table 3) taken in the study then compromise plan L1 shows the increment in gross returns 18.02 percent, grain production 17.66 percent, labour use 11.78 percent and in risk by 3.60 percent respectively while the farm plan II shows only increment in gross returns by 5.60 percent in production 5.71 percent and in labour use only 3.79 percent as compare to existing level. So any one choosing the farm plan in between these two compromise plans was likely to give preferences to the objectives as per plan I. In second set when maximum weights 0.85 given to the objective of gross returns the farm plan III shows the same resource as the optimum plan for maximum gross returns was showing. While in farm plan IV gross returns was increased y 17.60 percent as compare to existing level. in IIIrd set 0.85 weights was given to grain production and then farm plan V shows the increase in grain production by 18.32 percent while plan VI shows the increase in grain production by 18.33 percent as compare to existing level. In fourth set 85 percent weight was given to maximize labour use and farm plan VII shows the same result as the optimum farm plan III of pay off matrix was presenting. Where as the plan VIII shows the increase in labour use by 11.67 percent. In fifth set when 60 percent weight was given to maximizing gross returns, 30 percent weights were assigned to minimization of risk and equal weights to labour and risk and plan IX shows the same results as farm plan I and plan X shows the increment in gross returns, production, labour use and decline in risk by 15.33 percent, 15.68 percent,9.87 percent and 2.02 percent respectively as compare to existing level.

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TABLE 3: EFFICIENT COMPROMISE SETS OF PRODUCTION PLAN FOR MAHARASHTRA

THE OBJECTIVES & THEIR CORRESPONDING VALUES					AREA UNDER FOOD GRAINS (000 HECTARE)														
					IRRIGATED						UNIRRIGATED								
Sets Megnitude No. of δj wts	Gross Returns (billion Rs.)	Production (Million Tons)	Human labour (Million days)	Risk (Billion Rs.)	Paddy	Wheat	Jowar	Bajra	Maize	Gram	Paddy	Wheat	Jowar	Bajra	Maize	Gram	Tur	Moong	Mash
Existing pattern	50.004	9.7950	653.4	7.410	414	515	440	50	33	214	1063	233	5060	1620	208	500	1006	625	538
I. 1. L_1 δj = (0.25, 0.25, 0.25, 0.25)	59.019 (18.02)	11.5255 (17.66)	730.4 (11.78)	7.677 (3.60)	596	613	428	50	16	128	1200	1235	5146	1627	93	683	1100	650	683
2. L_∞	52.805 (5.60)	10.3552 (5.71)	678.2 (3.79)	7.370 (-0.53)	540	433	428	50	71	308	1200	194	5111	1605	244	301	1006	650	683
II. 3. L_1 δj = (0.85, 0.05, 0.05, 0.05)	59.043 (18.07)	11.5275 (17.68)	730.6 (11.81)	7.682 (3.67)	596	613	428	50	16	128	1200	1235	5169	1605	93	683	1100	650	683
4. L_∞	58.809 (17.60)	11.4978 (17.38)	729.1 (11.58)	7.596 (2.51)	596	613	428	50	16	128	1200	1235	5133	1640	93	598	1100	650	683
III. 5. L_1 δj = (0.05, 0.85, 0.05, 0.05)	58.726 (17.44)	11.5902 (18.32)	723.6 (10.74)	7.972 (7.58)	596	613	428	50	16	128	1200	1235	4922	1605	380	683	1100	625	667
6. L_∞	59.254 (18.49)	11.5912 (18.33)	728.5 (11.49)	7.670 (3.50)	596	613	428	50	16	128	1200	1235	4922	1605	282	683	1462	625	403
IV. 7. L_1 δj = (0.05, 0.05, 0.85, 0.05)	58.18 (16.35)	11.5175 (17.58)	732.1 (12.04)	7.847 (5.84)	596	613	428	50	16	128	1200	1235	5474	1605	93	683	1100	625	403
8. L_∞	57.39 (15.26)	11.3864 (16.24)	729.7 (11.67)	7.74 (4.49)	596	613	428	50	16	128	1107	1235	5336	1798	93	683	1100	625	440
V. 9. L_1 δj = (0.60, 0.05, 0.05, 0.30)	59.019 (18.02)	11.5255 (17.66)	730.4 (11.78)	7.667 (3.46)	596	613	428	50	16	128	1200	1235	5146	1627	93	683	1100	625	683
10. L_∞	57.671 (15.33)	11.3311 (15.68)	717.9 (9.87)	7.260 (-2.02)	596	613	428	50	16	128	1200	1235	4995	1684	93	301	1100	625	683

Note : Figure in parentheses represents percentage change over existing level

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