

! Keywords: Accounting / Financial / Forecasting / Banking / Downside Risk / Portfolio;

MAX Z ! Max worth at end of final period;

SUBJECT TO

! Uses - sources = supply of cash in each period;

$$2) \quad 3000 F + 2000 M + 2000 D - B1 + L1 = 2000$$

$$3) \quad 1000 F + 500 M + 2000 D + 1.035 B1 - 1.03 L1 - B2 + L2 = 500$$

$$4) \quad 1800 F - 1500 M + 1800 D + 1.035 B2 - 1.03 L2 - B3 + L3 = 400$$

$$5) \quad - 400 F - 1500 M - 1000 D + 1.035 B3 - 1.03 L3 - B4 + L4 = 380$$

$$6) \quad - 1800 F - 1500 M - 1000 D + 1.035 B4 - 1.03 L4 - B5 + L5 = 360$$

$$7) \quad - 1800 F - 200 M - 1000 D + 1.035 B5 - 1.03 L5 - B6 + L6 = 340$$

$$8) \quad Z - 5500 F + 1000 M - 6000 D + 1.035 B6 - 1.03 L6 = 300$$

! Borrowing limits;

$$9) \quad B1 \leq 2000$$

$$10) \quad B2 \leq 2000$$

$$11) \quad B3 \leq 2000$$

$$12) \quad B4 \leq 2000$$

$$13) \quad B5 \leq 2000$$

$$14) \quad B6 \leq 2000$$

! We can invest at most 100% in a project;

$$15) \quad F \leq 1$$

$$16) \quad M \leq 1$$

$$17) \quad D \leq 1$$

END