# Linear Programming

Finite Math

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## General Description of Linear Programming

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## **General Description of Linear Programming**

In a *linear programming problem*, we are concerned with *optimizing* (finding the maximum and minimum values, called the *optimal values*) of a linear *objective function z* of the form

$$z = ax + by$$

where *a* and *b* are not both zero and the *decision variables x* and *y* are subject to *constraints* given by linear inequalities.

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where a and b are not both zero and the *decision variables x* and v are subject to constraints given by linear inequalities. Additionally, x and y must be nonnegative, i.e., x > 0 and v > 0.

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Theorem (Fundamental Theorem of Linear Programming)

If the optimal value of the objective function in a linear programming problem exists, then that value must occur at one or more of the corner points of the feasible region.

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Theorem (Existence of Optimal Solutions)

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#### Theorem (Existence of Optimal Solutions)

- (A) If the feasible region for a linear programming problem is bounded, then both the maximum value and the minimum value of the objective function always exist.
- (B) If the feasible region is unbounded and the coefficients of the objective function are positive, then the minimum value of the objective function exists, but the maximum value does not.

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#### Theorem (Existence of Optimal Solutions)

- (A) If the feasible region for a linear programming problem is bounded, then both the maximum value and the minimum value of the objective function always exist.
- (B) If the feasible region is unbounded and the coefficients of the objective function are positive, then the minimum value of the objective function exists, but the maximum value does not.
- (C) If the feasible region is empty, then both the maximum value and the minimum value of the objective function do not exist.

Procedure (Geometric Method for Solving a Linear Programming Problem with Two Decision Variables)

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- For an applied problem, interpret the optimal solution(s) in terms of the original problem.

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## Linear Programming Example

#### Example

### Maximize and minimize z = 3x + y subject to the inequalities

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