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An Introduction to Linear Programming

1.1 The Basic Linear Programming

Problem Formulation 1. Express each LP

below in matrix inequality form. Then

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solve the LP using Maple provided it is feasible and bounded. (a) maximize  $z = 6x_1 + 4x_2$  subject to  $2x_1 + 3x_2 \leq 9$ ,  $x_1 + 4x_2 \leq 6$ ,  $x_1, x_2 \geq 0$ . The second constraint may be rewritten as  $-x_1 - 4x_2 \leq -6$  so that matrix

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By additivity and proportionality,  $f(x;y) = f(x;0) + f(0;y) = f(1;0)x + f(0;1)y$ : 59 (60 in the next print).  $\min = 21001$  at  $x = 0; y = 0; z = 3 \bar{=} 2; u = 100; v = 100$ : In every optimal solution,  $x; y; u; v$  are as before and  $z = 3 \bar{=} 2 + 2n \bar{=}$  with any integer  $n$  such that  $16n \leq 15$ : So there are exactly 32

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Programming Chapter 1 SECTION 1.1 1.1.9

For any  $x, y \in \mathbb{R}^n$ , from the second order expansion (see Appendix A,

Proposition A.23) we have  $f(y) - f(x) = (y - x)^T \nabla f(x) + \frac{1}{2} (y - x)^T \nabla^2 f(z) (y - x)$ , (1)

where  $z$  is some point of the line segment joining  $x$  and  $y$ . Setting  $x = 0$  in (1) and using the given property of  $f$ , it can be seen



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