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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 solve the LP using Maple provided it is feasible and bounded. (a) maximize $z = 6x_1 + 4x_2$ subject to $2x_1 + 3x_2 \leq 9$ $x_1 \leq 4$ $x_2 \leq 6$ $x_1, x_2 \geq 0$, Thesecond constraint mayberewrittenas $x_1 \leq 4$ sothatmatrix

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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 $x = 0; y = 0; z = 3 \leq 2; u = 100; v = 100$: In every optimal solution, $x; y; u; v$ are as before and $z = 3 \leq 2 + 2n$ with any integer n such that $16 \leq n \leq 15$: So there are exactly 32 optimal solutions. 4 Chapter 1.

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Solutions Chapter 1 SECTION 1.1 1.1.9 www For any $x, y \in \mathbb{R}^n$, from the second order expansion (see Appendix A, Proposition A.23) we have $f(y) - f(x) = (y - x) \cdot f'(x) + \frac{1}{2} (y - x) \cdot \nabla^2 f(z) (y - x)$, (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 that f is coercive.

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The functional constraints contain \leq rather than \geq . 2.8-1 No. 2.8-2 The graphical method helps a manager develop a good intuitive feeling for the linear programming is. 2.8-3 1) where linear programming is applicable 2) where it should not be applied 3) distinguish between competent and shoddy studies using linear programming.

CHAPTER 2 LINEAR PROGRAMMING: BASIC CONCEPTS

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