

# Introduction to Linear Programming

Linear programming (LP) is a tool for solving optimization problems. In 1947, George Dantzig developed an efficient method, the simplex algorithm, for solving linear programming problems (also called LP). Since the development of the simplex algorithm, LP has been used to solve optimization problems in industries as diverse as banking, education, forestry, petroleum, and trucking. In a survey of Fortune 500 firms, 85% of the respondents said they had used linear programming. As a measure of the importance of linear programming in operations research, approximately 70% of this book will be devoted to linear programming and related optimization techniques.

In Section 3.1, we begin our study of linear programming by describing the general characteristics shared by all linear programming problems. In Sections 3.2 and 3.3, we learn how to solve graphically those linear programming problems that involve only two variables. Solving these simple LPs will give us useful insights for solving more complex LPs. The remainder of the chapter explains how to formulate linear programming models of real-life situations.

## 3.1 What Is a Linear Programming Problem?

In this section, we introduce linear programming and define important terms that are used to describe linear programming problems.

### EXAMPLE 1 Giapetto's Woodcarving

Giapetto's Woodcarving, Inc., manufactures two types of wooden toys: soldiers and trains. A soldier sells for \$27 and uses \$10 worth of raw materials. Each soldier that is manufactured increases Giapetto's variable labor and overhead costs by \$14. A train sells for \$21 and uses \$9 worth of raw materials. Each train built increases Giapetto's variable labor and overhead costs by \$10. The manufacture of wooden soldiers and trains requires two types of skilled labor: carpentry and finishing. A soldier requires 2 hours of finishing labor and 1 hour of carpentry labor. A train requires 1 hour of finishing and 1 hour of carpentry labor. Each week, Giapetto can obtain all the needed raw material but only 100 finishing hours and 80 carpentry hours. Demand for trains is unlimited, but at most 40 soldiers are bought each week. Giapetto wants to maximize weekly profit (revenues  $-$  costs). Formulate a mathematical model of Giapetto's situation that can be used to maximize Giapetto's weekly profit.

**Solution** In developing the Giapetto model, we explore characteristics shared by all linear programming problems.

**Decision Variables** We begin by defining the relevant **decision variables**. In any linear programming model, the decision variables should completely describe the decisions to be made (in this case, by Giapetto). Clearly, Giapetto must decide how many soldiers and trains should be manufactured each week. With this in mind, we define

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**Frank S. Budnick**



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## **Table of Contents Introduction To Linear Programming Solution Manual**

1. Understanding the eBook Introduction To Linear Programming Solution Manual
  - The Rise of Digital Reading Introduction To Linear Programming Solution Manual
  - Advantages of eBooks Over Traditional Books
2. Identifying Introduction To Linear Programming Solution Manual
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Introduction To Linear Programming Solution Manual
  - User-Friendly Interface
4. Exploring eBook Recommendations from Introduction To Linear Programming Solution Manual
  - Personalized Recommendations
  - Introduction To Linear Programming Solution Manual User Reviews and Ratings
  - Introduction To Linear Programming Solution Manual and Bestseller Lists
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    - Interactive Elements Introduction To Linear Programming Solution Manual
  8. Staying Engaged with Introduction To Linear Programming Solution Manual
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers Introduction To Linear Programming Solution Manual
  9. Balancing eBooks and Physical Books Introduction To Linear Programming Solution Manual
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection Introduction To Linear Programming Solution Manual
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine Introduction To Linear Programming Solution Manual
    - Setting Reading Goals Introduction To Linear Programming Solution Manual
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of Introduction To Linear Programming Solution Manual
    - Fact-Checking eBook Content of Introduction To Linear Programming Solution Manual
    - Distinguishing Credible Sources
  13. Promoting Lifelong Learning
    - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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