

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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An Introduction to Linear Programming and Game Theory Paul R. Thie, 1988-06 A rigorous introduction to the theoretical concepts and computational techniques of linear programming and game theory Illustrates how mathematics can be used to understand and resolve real world problems Standard topics are covered the simplex algorithm duality sensitivity integer programming the transportation problem two person zero sum and non zero sum games and in the process mathematical model building is explained Material includes meaningful examples and numerous exercises to reinforce and enhance understanding Examples are used extensively and the exercises over 500 range in nature from model building and computation to theory In this edition five new sections have been added new problems included and material expanded and improved *USDA Forest Service General Technical Report PNW.*, 1976

Selecting Forest Residue Treatment Alternatives Using Goal Programming B. Bruce Bare, Brian F. Anholt, 1976 The use of goal programming for selecting forest residue treatment alternatives within a multiple goal framework is described The basic features of goal programming are reviewed and illustrated with a hypothetical problem involving the selection of residue treatments for 10 cutting units Twelve residue regeneration treatment combinations are evaluated by using physical economic and environmental goals Empirical results are reported for four different goal priority sets An interpretation of the sensitivity of the optimal treatment schedule associated with each priority set is also presented Results indicate that goal programming offers considerable promise as an operational decisionmaking tool Unresolved problems include the selection of decision variables and the quantification of goal attainment levels goal preferences and the relationships between forest residue treatment methods and managerial goals

Topics in Management Science Robert E. Markland, 1991-01-16 This Third Edition of the popular management science text featuring more concise coverage of topics new case studies for all eighteen chapters and more illustrations tables and diagrams Practical approach teaches students how to use management science techniques in real world situations Contains over 500 problems and 200 discussion questions

Linear Programming James P. Ignizio, Tom M. Cavalier, 1994 For senior graduate level courses in Linear Programming A comprehensive modern introduction to the philosophies and procedures used in the modeling solution and analysis of linear programming problems

Nonlinear Systems and Optimization for the Chemical Engineer Guido Buzzi-Ferraris, Flavio Manenti, 2013-12-13 This third book in a suite of four practical guides is an engineer's companion to using numerical methods for the solution of complex mathematical problems The required software is provided by way of the freeware mathematical library BzzMath that is developed and maintained by the authors The present volume focuses on optimization and nonlinear systems solution The book describes numerical methods innovative techniques and strategies that are all implemented in a well established freeware library Each of these handy guides enables the reader to use and implement standard numerical tools for their work explaining the theory behind the various functions and problem solvers and showcasing applications in diverse scientific and engineering fields Numerous

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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

5. Accessing Introduction To Linear Programming Solution Manual Free and Paid eBooks
 - Introduction To Linear Programming Solution Manual Public Domain eBooks
 - Introduction To Linear Programming Solution Manual eBook Subscription Services
 - Introduction To Linear Programming Solution Manual Budget-Friendly Options
6. Navigating Introduction To Linear Programming Solution Manual eBook Formats
 - ePub, PDF, MOBI, and More
 - Introduction To Linear Programming Solution Manual Compatibility with Devices
 - Introduction To Linear Programming Solution Manual Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Introduction To Linear Programming Solution Manual
 - Highlighting and Note-Taking Introduction To Linear Programming Solution Manual
 - 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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