

Linear Programming

Linear programming refers to problems stated as maximization or minimization of a linear function subject to constraints that are linear equalities and inequalities. Although the study of algorithms for these problems is very important, the term programming in linear programming arises from the context of a particular resource allocation ‘program’ for the United States Air Force for which George Dantzig developed a linear model for and described a method, called the Simplex method, to solve. This was in the late 1940’s before the term ‘computer programming’ came into general use.

Consider the following example of a linear programming problem. In general, a linear programming problem is a maximization or minimization of a linear function subject to constraints that are linear equalities or linear inequalities. Some of these may be bounds on variables. For example it is not unusual to require that variables be non-negative in applications. If there is no such constraint a variable will be called *free*. A linear programming problem is called *feasible* if there is some solution satisfying the constraints and *infeasible* otherwise. If the maximum can be made arbitrarily large then the problem is *unbounded*.

$$\begin{array}{llllll} \text{max.} & x_1 & + & 5x_2 & + & 3x_3 & & \\ \text{s.t.} & 2x_1 & + & 3x_2 & - & 4x_3 & \leq & 5 \\ & -x_1 & - & 2x_2 & + & x_3 & \leq & -3 \\ & x_1 & + & 4x_2 & + & 2x_3 & \leq & 6 \\ & & & 3x_2 & + & 5x_3 & \leq & 2 \end{array} \quad (1)$$

We will often use matrix notation. This instance becomes

$$\text{maximize s.t. } Ax \leq a$$

where the matrix A , cost vector a and right hand side b are given and x is a vector of variables. For this example we have

$$A = \begin{bmatrix} 2 & 3 & -4 \\ -1 & -2 & 1 \\ 1 & 4 & 2 \\ 0 & 2 & 5 \end{bmatrix} \quad a = [\ 5 \ 5 \ -3 \] \quad b = \begin{bmatrix} 5 \\ -3 \\ 6 \\ 2 \end{bmatrix} \quad x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

We will also write generic instances using sigma notation as follows:

$$\text{maximize } \sum_{j=1}^n c_j x_j \text{ s.t. } \sum_{j=1}^n a_{ij} x_j \leq b_i \text{ for } i = 1, 2, \dots, m.$$

If we want to minimize cost we can instead maximize $-\text{cost}$. We can replace equations $Ax = b$ with inequalities $Ax \leq b$ and $-Ax \leq -b$. To reverse the process, we can replace $Ax \leq b$ with $Ax + Ia = b$ and $a \geq 0$ where I is an appropriate size identity matrix and a is a vector of slack

Linear Programming Chvatal Solutions Manual

SJ Ball



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