

Chapter 3: Computer Solutions and Sensitivity Analysis

Computer Solutions

Simplex Method – The *simplex method* is a procedure involving a set of mathematical steps to solve linear programming problems. It was created as a manual tabular approach to solving linear programming problems by constructing a “simplex tableau” which is a series of tables in which the steps of the *simplex method* are conducted; each tableau represents a solution point in the process of finding the optimal solution. The actual tableau has a direct correspondence to the equations of the linear programming model’s objective function and constraints including slack and surplus variables which is itself based on methods used in linear algebra.

When linear programming was first developed in the 1940s, virtually the only way to solve a problem was by using a lengthy manual mathematical solution procedure called the *simplex method*. However, during the next six decades, as computer technology evolved, the computer was used more and more to solve linear programming models in order to save time and effort as well as to improve the accuracy of the results.

Due to the modern dominance and availability of the Windows operating systems and the widespread adoption of software packages such as Microsoft Office, spreadsheets have become the standard tool used for mathematical solutions, charts, graphs and statistical analysis among many professions. This has established the use of applications such as Excel spreadsheets for solving linear programming problems with extensions to the basic software for performing complex mathematical solutions and providing optional summary analyses.

The standard extension to Excel’s basic features for management science and operations research is called “Solver” and provides a user-friendly interface that uses common spreadsheet syntax and formatting for its data input and provides numerical results in the cells of the spreadsheet or in reports on separate pages of the same spreadsheet. This modern computer solution approach is far more practical and time-effective than the previous methods of manual computation or tedious spreadsheet construction. The use of extensions or “add-ins” relieves the user from error-prone and time consuming manual spreadsheet construction which requires the user to have a complete understanding of the software and mathematical methods involved in linear programming which can be quite challenging to learn.

Over the course of many years of common usage, a variety of commercial optimization solvers and specialized programming languages such as *AMPL*, *LINGO*, *Quantitative Methods (QM) for Windows* and other optimization computer solutions have been developed which accept input data from Excel spreadsheets for convenience and compatibility with public and private data sources. This has changed the nature of solving linear programming models from rather tedious, manually intensive computational methods and techniques formerly known primarily to specialists in applied mathematics and computer science to widely available and affordable software used by students, office workers, managers and business professionals in many different occupations and endeavors.

When solving linear programming problems either manually or with a computer, there is a proper form for the equations to be in before an LP model can be solved. There must be decision variables, an objective function and constraint equations that define the model in a consistent or “standard” form. This formatting is a necessary condition to correctly input numerical data into some computer languages and commercial software applications before accurate results can be obtained. Usually, fractional relationships between decision variables in constraint and objective equations must be properly eliminated and rewritten into standard form before a meaningful computer solution can be found either graphically or numerically.

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