

SOLUTION OF LINEAR PROGRAMMING PROBLEMS

THEOREM 1 If a linear programming problem has a solution, then it must occur at a vertex, or corner point, of the feasible set, S , associated with the problem. Furthermore, if the objective function P is optimized at two adjacent vertices of S , then it is optimized at every point on the line segment joining these two vertices, in which case there are infinitely many solutions to the problem.

THEOREM 2 Suppose we are given a linear programming problem with a feasible set S and an objective function $P = ax + by$. Then,

If S is bounded then P has both a maximum and minimum value on S .

If S is unbounded and both a and b are nonnegative, then P has a minimum value on S provided that the constraints defining S include the inequalities $x \geq 0$ and $y \geq 0$.

If S is the empty set, then the linear programming problem has no solution; that is, P has neither a maximum nor a minimum value.

THE METHOD OF CORNERS

Graph the feasible set (region), S .

Find the EXACT coordinates of all vertices (corner points) of S .

Evaluate the objective function, P , at each vertex.

The maximum (if it exists) is the largest value of P at a vertex. The minimum is the smallest value of P at a vertex. If the objective function is maximized (or minimized) at two vertices, it is minimized (or maximized) at every point connecting the two vertices.

Example: Find the maximum and minimum values of $P = 3x + 2y$ subject to

$$\begin{aligned}x + 4y &\leq 20 \\ 2x + 3y &\leq 30 \\ x \geq 0 \quad y &\geq 0\end{aligned}$$

1. Graph the feasible region.

Start with the line $x + 4y = 20$. Find the intercepts by letting $x = 0$ and $y = 0$: (0,5) and (20,0).

Test the origin: $(0) + 4(0) \leq 20$. This is true, so we keep the half-plane containing the origin.

Graph the line $2x + 3y = 30$. Find the intercepts (0,10) and (15,0).

Test the origin and find it true. Shade the upper half plane.

Non-negativity keeps us in the first quadrant.

2. Find the corner points. We find (0,0) is one corner, (0,5) is the corner from the y-intercept of the first equation. The corner (15,0) is from the second equation. We can find the intersection of the two lines using intersect on the calculator or using ref: Value is (12, 2)

3. Evaluate the objective function at each vertex. Put the vertices into a table:

Vertex	$P = 3x + 2y$	
(0, 0)	0	min
(0, 5)	10	
(15, 0)	45	
(12, 2)	40	Max

4. The region is bounded, therefore a max and a min exist on S . The minimum is at the point (0,0) with a value of $P = 0$. The maximum is at the point (15,0) and the value is $P = 45$.

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SJ Ball



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