

## 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  $P=45$  .

# Solution Manual For Linear Programming Problems

**William J. Stevenson**

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