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**AFP Exchange**, 2007

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sep 25 2020 table of contents no headers for the following maximization problems choose your variables write the objective function and the constraints graph the constraints shade the feasibility region label all critical points and determine the

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to solve a linear programming problem we first need to know the fundamental theorem of linear programming given that an optimal solution to a linear programming problem exists it must occur at a vertex of the feasible set if the optimal solution occurs at two adjacent vertices of the feasible set then the linear programming problem

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for an integer programming model p the linear programming model we get by dropping the requirement that all variables

must be integers is called the linear programming relaxation of  $p$  the steps are divide a problem into subproblems calculate the lp relaxation of a subproblem

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exercise 9 an optimal control problem with an analytical solution we consider the problem of maximizing a linear function of the final state of a linear system subject to bounds on the inputs maximize  $\sum_{t=0}^{n-1} u_t$  subject to  $u_t \leq 1$   $x_{t+1} = Ax_t + Bu_t$  where  $x$  and  $u$  are related via the recursion  $x_{t+1} = Ax_t + Bu_t$

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2018 2019 exercise 3 determine using the simplex algorithm with bland's rule the optimal solution to the following linear programming problem  $\max s = 3x_1 + 2x_2 + 5x_3 + 2x_4$   $x_1 + 2x_2 + 3x_3 + 4x_4 \leq 3$   $2x_1 + x_2 + x_3 + 2x_4 \leq 4$   $x_1, x_2, x_3, x_4 \geq 0$  solution the problem in standard form is the initial tableau is  $\min s = 3s_1 + 2s_2$

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recognize the typical form of a linear programming problem formulate maximization linear programming problems graph feasible regions for maximization linear programming problems determine optimal solutions for maximization linear programming problems

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nov 5 1998 as a linear program a computer program can be used to solve the problem in this regard solving a linear program is relatively easy the hardest part about applying linear programming is formulating the problem and interpreting the solution linear equations all of the equations and inequalities in a linear program must by definition be

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$$\begin{aligned} & \text{maximize } z = 12x_1 + 2x_2 + 3x_3 \\ & \text{subject to } x_1 + x_2 + x_3 \leq 12 \\ & \quad 2x_2 + 3x_3 \leq 18 \end{aligned}$$

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