

Linear Programming – Simplex Method

Minimization Problems:

$$\text{Min } Z = cx \quad \Leftrightarrow \quad (-) \text{Max } Z = -cx$$

$$\text{Ex. Min } 2x_1 - 3x_2 + x_3$$

$$\begin{aligned} \text{s.t. } \quad & x_1 + 2x_2 \leq 5 \\ & 2x_1 - 3x_3 \geq 10 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

$$(-)\text{Max } -2x_1 + 3x_2 - x_3$$

$$\begin{aligned} \text{s.t. } \quad & x_1 + 2x_2 \leq 5 \\ & 2x_1 - 3x_3 \geq 10 \\ & x_1, x_2, x_3 \geq 0 \end{aligned}$$

Linear Programming Problems And Solutions Simplex Method

Mark Steyvers



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