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19]). Finally, a solution of the linear programming problem enables the original...

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Linear Programming: Foundations and Extensions Robert J. Vanderbei DEPARTMENT OF OPERATIONS RESEARCH AND FINANCIAL ENGINEERING, PRINCETON UNIVERSITY, PRINCETON, NJ 08544 E-mail address: rvdb@princeton.edu

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More formally, linear programming is a technique for the optimization of a linear objective function, subject to linear equality and linear inequality constraints. Its feasible region is a convex polytope, which is a set defined as the intersection of finitely many half spaces, each of which is defined by a linear inequality. Its objective function is a real-valued affine function defined on this polyhedron. A linear programming algorithm finds a point in the polytope where this function has the

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Linear programming - Wikipedia

1.1 Linear programming Consider the problem P. P: maximize  $x_1 + x_2$  subject to  $x_1 + 2x_2 \leq 6$ ,  $x_1 - x_2 \leq 3$ ,  $x_1, x_2 \geq 0$ . This is a completely linear problem – the objective function and all constraints are linear. In matrix/vector notation we can write a typical linear program (LP) as P: maximize  $c^T x$  s.t.  $Ax \leq b$ ,  $x \geq 0$ , 1.2  
Optimization under constraints

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