

4 - Solving the linear programming model:

There are two basic ways to solve the linear programming models:

(a) Graphical method: This method is used in the case of a specified number of variables (two or three only) but does not give us the practical way to solve linear programs because most of the problems of linear programming include a large number of variables.

This method is based on drawing these constraints from their two intersection points with the coordinate's axes, and then defining the common region between these constraints called the **Feasible Solutions Region (FSR)**. The angles of this region represent the **Extreme points** from which we obtain the optimal values for the two variables so that they achieve the objective function. This method is considered the basic method to reach the Simplex method.

Example 3:

Solve the following linear programming model:

$$\begin{aligned} \max . \quad & Z = 120X + 100Y \\ \text{s.t.} \quad & 2X + 2.5Y \leq 1000 \\ & 3X + 1.5Y \leq 1200 \\ & 1.5X + 4Y \leq 1200 \\ & X, Y \geq 0 \end{aligned}$$

Solution:

1.	$2X + 2.5Y = 100$	if	$X = 0$	then	$Y = 400$	\Rightarrow	$(0, 400)$	
			if	$Y = 0$	then	$X = 500$	\Rightarrow	$(500, 0)$
2.	$3X + 1.5Y = 1200$	if	$X = 0$	then	$Y = 800$	\Rightarrow	$(0, 800)$	
			if	$Y = 0$	then	$X = 400$	\Rightarrow	$(400, 0)$
3.	$1.5X + 4Y = 1200$	if	$X = 0$	then	$Y = 300$	\Rightarrow	$(0, 300)$	
			if	$Y = 0$	then	$X = 800$	\Rightarrow	$(800, 0)$
4.	$X = 0$							
5.	$Y = 0$							

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Peter Nijkamp, Jaap Spronk



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Integer Programming and Related Areas C. Kastning, 2013-11-11 Integer Programming is one of the most fascinating and difficult areas in the field of Mathematical Optimization. Due to this fact, notable research contributions to Integer Programming have been made in very different branches of mathematics and its applications. Since these publications are scattered over many journals, proceedings, volumes, monographs, and working papers, a comprehensive bibliography of all these sources is a helpful tool even for specialists in this field. I initiated this compilation of literature in 1970 at the Institut für Konometrie und Operations Research, University of Bonn. Since then, many collaborators have contributed to and worked on it. Among them, Dipl. Math. Claus Kastning has done the bulk of the work. With great perseverance and diligence, he has gathered all the material and checked it with the original sources. The main aim was to incorporate rare and not easily accessible sources like Russian journals, preprints, or unpublished papers. Without the invaluable and dedicated engagement of Claus Kastning, the bibliography would never have reached this final version. For this reason, he must be considered its responsible editor. As with any other collection, this literature list has a subjective viewpoint and may be in some sense incomplete. We have, however, tried to be as complete as possible. The bibliography contains 4704 different publications by 6767 authors, which were classified by 11839 descriptor entries.

Mathematical Programming for Operations Researchers and Computer Scientists Albert G. Holzman, 2020-11-26 This book covers the fundamentals of linear programming, extension of linear programming to discrete optimization methods, multi-objective functions, quadratic programming, geometric programming, and classical calculus methods for solving nonlinear programming problems.

Integer Programming and Related Areas R.v. Randow, 2012-12-06

Exploring Operations Research with R Jim Duggan, 2024-05-21 Exploring Operations Research with R shows how the R programming language can be a valuable tool and way of thinking which can be successfully applied to the field of operations research (OR). This approach is centred on the idea of the future OR professional as someone who can combine knowledge of key OR techniques (e.g. simulation, linear programming, data science, and network science) with an understanding of R, including tools for data representation, manipulation, and analysis. The core aim of the book is to provide a self-contained introduction to R, both Base R and the tidyverse, and show how this knowledge can be applied to a range of OR challenges in the domains of public health, infectious disease, and energy generation, and thus provide a platform to develop actionable insights to support decision making. Features: Can serve as a primary textbook for a comprehensive course in R with applications in OR. Suitable for postgraduate students in OR and data science with a focus on the computational perspective of OR. The text will also be of interest to professional OR practitioners as part of their continuing professional development. Linked to a Github repository including code solutions, data sets, and other ancillary material.

An Improved Exploratory Search Technique for Pure Integer Linear Programming Problems Frank Risher Fogle, 1990

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G. Holzman, Allen Kent, 1978-02-01 This comprehensive reference work provides immediate fingertip access to state of the art technology in nearly 700 self contained articles written by over 900 international authorities Each article in the Encyclopedia features current developments and trends in computers software vendors and applications extensive bibliographies of leading figures in the field such as Samuel Alexander John von Neumann and Norbert Wiener and in depth analysis of future directions

An Introduction to Linear Programming and Game Theory Paul R. Thie, 1988-03-08 A rigorous introduction to the theoretical concepts and computational techniques of linear programming and game theory Illustrates how mathematics can be used to understand and resolve real world problems Standard topics are covered the simplex algorithm duality sensitivity integer programming the transportation problem two person zero sum and non zero sum games and in the process mathematical model building is explained Material includes meaningful examples and numerous exercises to reinforce and enhance understanding Examples are used extensively and the exercises over 500 range in nature from model building and computation to theory In this edition five new sections have been added new problems included and material expanded and improved

Mathematical Programming Techniques Nirmal Singh Kambo, 1984

Predicting the Sequence of Winning Bidders in U.S. Forest Service Timber Auctions when Auction Volume Varies Lynn Ione DeLain, 1991

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Applied Mathematical Programming for Engineering and Production Management Turgut Ozan, 1986

Operations Research Hamdy A. Taha, 1992 Significantly revised this book provides balanced coverage of the theory applications and computations of operations research The applications and computations in operations research are emphasized Significantly revised this text streamlines the coverage of the theory applications and computations of operations research Numerical examples are effectively used to explain complex mathematical concepts A separate chapter of fully analyzed applications aptly demonstrates the diverse use of OR The popular commercial and tutorial software AMPL Excel Solver and Tora are used throughout the book to solve practical problems and to test theoretical concepts New materials include Markov chains TSP heuristics new LP models and a totally new simplex based approach to LP sensitivity analysis

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