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In linear programming (LP), all of the mathematical expressions for the objective function and the constraints are linear. The programming in linear programming is an. LINEAR PROGRAMMING 1. Introduction.

Alinearprogrammingproblemmaybe?nedastheproblemofmaximizing or min-imizing a linear function subject to linear constraints. Linear programming is the process of taking various linear inequalities relating to some situation, and finding the "best" value obtainable under those conditions. A typical example would be taking the limitations of materials and labor, and then determining the "best" production levels for maximal profits under those conditions. 1 Linear Programming Introduction We describe the ideas and applications of Linear Programming; our presentation is heavily in?uenced by Joel Franklins excellent book, Methods of Mathematical Economics [Fr]. We strongly recommend this book to anyone interested in a very readable presentation, replete with examples and references. Linear Programming Terms Linear Programming Word Problems Linear Programming sounds really difficult, but its just a neat way to use math to find out the best way to do things for example, how many things to make or buy. Once a problem has been formulated 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. An Introduction to Linear Programming and Game Theory,Third Edition presents a rigorous, yet accessible, introduction tothe theoretical concepts and computational techniques of linearprogramming and game theory. Now with more extensive modelingexercises and detailed integer programming examples, this bookuniquely illustrates how mathematics can Reviews: 4.

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