# Mathematics Notes for Class 12 chapter 12. Linear Programming

#### Linear Programming

It is an important optimization (maximization or minimization) technique used in decision making is business and everyday life for obtaining the maximum or minimum values as required of a linear expression to satisfying certain number of given linear restrictions.

#### Linear Programming Problem (LPP)

The linear programming problem in general calls for optimizing a linear function of variables called the objective function subject to a set of linear equations and/or linear inequations called the constraints or restrictions.

#### Objective Function

The function which is to be optimized (maximized/minimized) is called an objective function.

#### Constraints

The system of linear inequations (or equations) under which the objective function is to be optimized is called constraints.

#### Non-negative Restrictions

All the variables considered for making decisions assume non-negative values.

#### Mathematical Description of a General Linear Programming Problem

A general LPP can be stated as (Max/Min)  $z = c_1x_1 + c_2x_2 + ... + c_nx_n$  (Objective function) subject to constraints

$$\begin{bmatrix} a_{11} x_1 + a_{12} x_2 + \dots + a_{1n} x_n & (\leq = \geq) b_1 \\ a_{21} x_1 + a_{22} x_2 + \dots + a_{2n} x_n & (\leq = \geq) b_2 \\ \dots & \dots & \dots \end{bmatrix}$$

$$a_{m_1} x_1 + a_{m_2} x_2 + \dots + a_{m_n} x_n & (\leq = \geq) b_m$$

and the non-negative restrictions

# **Mathematics In Programming An Introduction**

**Karin Nielsen-Saines** 

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