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

J. H. M. Thornley, J. France

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