Linear Programming and Applications

Finite Math

21 March 2019



Quiz

What is the solution to a linear programming problem if the feasible region is empty?

When Can We Solve This?

Theorem (Existence of Optimal Solutions)

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- (A) If the feasible region for a linear programming problem is bounded, then both the maximum value and the minimum value of the objective function always exist.
- (B) If the feasible region is unbounded and the coefficients of the objective function are positive, then the minimum value of the objective function exists, but the maximum value does not.
- (C) If the feasible region is empty, then both the maximum value and the minimum value of the objective function do not exist.

Procedure (Geometric Method for Solving a Linear Programming Problem with Two Decision Variables)

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- For an applied problem, interpret the optimal solution(s) in terms of the original problem.

Example

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Maximize and minimize z = 2x + 3y subject to

$$2x + y \geq 10$$

$$x + 2y \geq 8$$

$$x, y \geq 0$$

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Solution

Minimum of z = 14 at (4,2). No maximum.

Example

Maximize and minimize P = 30x + 10y subject to

$$2x + 2y \geq 4$$

$$6x + 4y \leq 36$$

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$$2x + 2y \ge 4$$

$$6x + 4y \le 36$$

$$2x + y \le 10$$

$$x, y \ge 0$$

Solution

Minimum of P = 20 at (0,2). Maximum of P = 150 at (5,0).

Example

Maximize and minimize P = 3x + 5y subject to

$$x + 2y \leq 6$$

$$x + y \leq 4$$

$$2x + 3y \geq 12$$

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$$x + 2y \leq 6$$

$$x + y \leq 4$$

$$2x + 3y \geq 12$$

$$x, y \geq 0$$

Solution

No optimal solutions.

Applications

Example

An electronics firm manufactures two types of personal computers—a desktop model and a laptop model. The production of a desktop requires a capital expenditure of \$400 and 40 hours of labor. The production of a laptop requires a capital expenditure of \$250 and 30 hours of labor. The firm has \$20,000 capital and 2,160 labor-hours available for production of desktop and laptop computers.

- (a) What is the maximum number of computers the company is capable of producing?
- (b) If each desktop contributes a profit of \$320 and each laptop contributes a profit of \$220, how much profit will the company make by producing the maximum number of computers?
- (c) Does producing as many computers as possible produce the highest profit? If not, what is the highest profit and how many of each computer should be made in that case?

Example

A fruit grower can use two types of fertilizer in his orange grove, brand A and brand B. The amounts (in pounds) of nitrogen, phosphoric acid, and chloride in a bag of each brand are given in the table. Tests indicate that the grove needs at least 1,000 pounds of phosphoric

		Dianu A	DIANU D
acid and at most 400 pounds of chloride.	Nitrogen	8	3
	Phosphoric Acid	4	4
	Chloride	2	1

- (a) If the grower wants to maximize the amount of nitrogen added to the grove, how many bags of each mix should be used? How much nitrogen will be added?
- (b) If the grower wants to minimize the amount of nitrogen added to the grove, how many bags of each mix should be used? How much nitrogen will be added?

Answer

Solution

- (a) 150 bags brand A, 100 bags brand B, 1,500 lbs of nitrogen
- (b) 0 bags brand A, 250 bags brand B, 750 lbs of nitrogen