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As the optimal solution to a (real-valued) linear program can be found in polynomial time, we can then solve the linear program and round the solutions to integers as the solutions for the original problem. In this chapter, we give a brief introduction to the theory of linear programming and discuss various rounding techniques.

“The best possible way” means one function must be optimized; for instance the profit function to be as large as possible or perhaps a cost function as low as possible. If both the function to be optimized and the restricting equations are linear, then one speaks of linear programming.

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Abstract This present chapter is concerned with a most important area of optimization, in which the objective function and all the constraints are linear. Problems in which this is not the case fall in the nonlinear programming category and will be covered in Chapters 7 and 8.

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Abstract This present chapter is concerned with a most important area of optimization, in which the objective function and all the constraints are linear. Problems in which this is not the case fall in the nonlinear programming category and will be covered in Chapters 7 and 8.

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In the first part of this chapter (Sections 2.1–2.7), we discuss the main results of linear programming which we will use in next chapters. The proofs of theorems are either sketched or left to be done in the exercises. They can be found in almost every textbook on linear programming.

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Linear programming is an optimization method capable of dealing with an objective function and constraints written as linear inequalities related to objective function and finding the optimal value under specified constraints. An optimization procedure called simplex procedure is developed for solving the problems with the linear programming ...

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Abstract In this chapter we review the most important facts about Linear Programming. Although this chapter is self-contained, it cannot be considered to be a comprehensive treatment of the field. The reader unfamiliar with Linear Programming is referred to the textbooks mentioned at the end of this chapter.

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This is followed by a varied set of linear programming problems with their corresponding solutions. This chapter aims to help learn the formulation, resolution and interpretation of linear programming models and to show some of their applications in the industrial engineering and management area.

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Infinite linear programming problems are linear optimization problems where, in general, there are infinitely (possibly uncountably) many variables and constraints related linearly. There are many problems arising from real world situations that can be modelled as infinite linear programs.

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A review is made of the Simplex algorithm for linear programming in its two-phase form, and the program solution is related to the Karush-Kuhn-Tucker optimality conditions. The duality of linear programming is described in terms of the associated Lagrangian, and the optimal solution of the dual linear program is obtained from the Simplex solution of the primal problem through the Simplex ...

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Linear programming models possess the interesting property of forming pairs of symmetrical problems. To any maximization problem corresponds a minimization problem involving the same data, and there is a close correspondence between their optimal solutions. The two problems are said to be "duals" of each other.

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