Introduction to Linear Programming

Linear programming uses a mathematical model to describe the problem of concern.

The adjective *linear* means that all the mathematical functions in this model are required to be *linear functions*.

The word *programming* does not refer here to computer programming; rather, it is essentially a synonym for *planning*.

Thus, linear programming involves the *planning of activities* to obtain an optimal result, i.e., a result that reaches the specified goal best (according to the mathematical model) among all feasible alternatives.

Formulation as a Linear Programming Problem based on prototype problem

To formulate the mathematical (linear programming) model for this problem, let

X_1 = number of units of product 1 produced per day

X_2 = number of units of product 2 produced per day

Z = total profit per day from producing these two products

Thus, X_1 and X_2 are the *decision variables* for the model

$$Z = 3X_1 + 5X_2$$

The objective is to choose the values of x_1 and x_2 so as to *maximize*

$$Z = 3X_1 + 5X_2$$

Formulation as a Linear Programming Problem based on prototype problem

To summarize, in the mathematical language of linear programming, the problem is to choose values of X_1 and X_2 so as to

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