

Linear Programming Notes VII

Sensitivity Analysis

1 Introduction

When you use a mathematical model to describe reality you must make approximations. The world is more complicated than the kinds of optimization problems that we are able to solve. Linearity assumptions usually are significant approximations. Another important approximation comes because you cannot be sure of the data that you put into the model. Your knowledge of the relevant technology may be imprecise, forcing you to approximate values in A , b , or c . Moreover, information may change. **Sensitivity analysis** is a systematic study of how sensitive (duh) solutions are to (small) changes in the data. The basic idea is to be able to give answers to questions of the form:

1. If the objective function changes, how does the solution change?
2. If resources available change, how does the solution change?
3. If a constraint is added to the problem, how does the solution change?

One approach to these questions is to solve lots of linear programming problems. For example, if you think that the price of your primary output will be between \$100 and \$120 per unit, you can solve twenty different problems (one for each whole number between \$100 and \$120).¹ This method would work, but it is inelegant and (for large problems) would involve a large amount of computation time. (In fact, the computation time is cheap, and computing solutions to similar problems is a standard technique for studying sensitivity in practice.) The approach that I will describe in these notes takes full advantage of the structure of LP programming problems and their solution. It turns out that you can often figure out what happens in “nearby” linear programming problems just by thinking and by examining the information provided by the simplex algorithm. In this section, I will describe the sensitivity analysis information provided in Excel computations. I will also try to give an intuition for the results.

2 Intuition and Overview

Throughout these notes you should imagine that you must solve a linear programming problem, but then you want to see how the answer changes if the problem is changed. In every case, the results assume that **only one thing about the problem changes**. That is, in sensitivity analysis you evaluate what happens when only one parameter of the problem changes.

¹OK, there are really 21 problems, but who is counting?

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M Mark



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Table of Contents Linear Programming Notes Vii Sensitivity Analysis

1. Understanding the eBook Linear Programming Notes Vii Sensitivity Analysis
 - The Rise of Digital Reading Linear Programming Notes Vii Sensitivity Analysis
 - Advantages of eBooks Over Traditional Books
2. Identifying Linear Programming Notes Vii Sensitivity Analysis
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Linear Programming Notes Vii Sensitivity Analysis
 - User-Friendly Interface
4. Exploring eBook Recommendations from Linear Programming Notes Vii Sensitivity Analysis
 - Personalized Recommendations
 - Linear Programming Notes Vii Sensitivity Analysis User Reviews and Ratings
 - Linear Programming Notes Vii Sensitivity Analysis and Bestseller Lists

5. Accessing Linear Programming Notes Vii Sensitivity Analysis Free and Paid eBooks
 - Linear Programming Notes Vii Sensitivity Analysis Public Domain eBooks
 - Linear Programming Notes Vii Sensitivity Analysis eBook Subscription Services
 - Linear Programming Notes Vii Sensitivity Analysis Budget-Friendly Options
6. Navigating Linear Programming Notes Vii Sensitivity Analysis eBook Formats
 - ePub, PDF, MOBI, and More
 - Linear Programming Notes Vii Sensitivity Analysis Compatibility with Devices
 - Linear Programming Notes Vii Sensitivity Analysis Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Linear Programming Notes Vii Sensitivity Analysis
 - Highlighting and Note-Taking Linear Programming Notes Vii Sensitivity Analysis
 - Interactive Elements Linear Programming Notes Vii Sensitivity Analysis
8. Staying Engaged with Linear Programming Notes Vii Sensitivity Analysis
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Linear Programming Notes Vii Sensitivity Analysis
9. Balancing eBooks and Physical Books Linear Programming Notes Vii Sensitivity Analysis
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Linear Programming Notes Vii Sensitivity Analysis
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Linear Programming Notes Vii Sensitivity Analysis
 - Setting Reading Goals Linear Programming Notes Vii Sensitivity Analysis
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Linear Programming Notes Vii Sensitivity Analysis
 - Fact-Checking eBook Content of Linear Programming Notes Vii Sensitivity Analysis
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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