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(intro -- defining
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Linear

programming. Its objective function is a real-valued affine function defined on this polyhedron. A linear programming algorithm finds a point in the polytope where this function has the

Linear programming -
Wikipedia

1.1 Linear

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Linear

programming Consider
the problem P. P:

maximize $x_1 + x_2$

subject to $x_1 + 2x_2 \leq 6$

$x_1 - x_2 \leq 3$ $x_1, x_2 \geq 0$

This is a completely
linear problems – the
objective function and
all constraints are linear.

In matrix/vector
notation we can write a
typical linear program
(LP) as P: maximize

$c \cdot x$ s.t. $Ax \leq b, x \geq 0,$

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1.2 Optimization under
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