

1. Section 3.4 Linear Programming

Objective: How to solve a linear programming problem.

The look of an example:

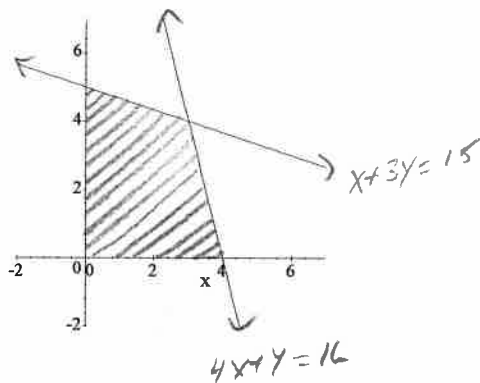
Objective Function

$$f(x, y) = 3x + 2y$$

Subject to:

$$\begin{aligned} x &\geq 0 \\ y &\geq 0 \\ x + 3y &\leq 15 \\ 4x + y &\leq 16 \end{aligned}$$

← this is the function we will want to maximize or minimize.
← the above function has these requirements that must be met.



Guidelines for Solving a Linear Programming Problem

- Step 1. Sketch the region corresponding to the system of constraints.
- Step 2. Find the vertices of the **Feasible Region**.
- Step 3. Test the **Objective Function** at each of the vertices and select the values of the variables that optimize the objective function. For a **bounded region**, both a minimum and a maximum will exist. For an **unbounded region**, if an optimal solution exists, it will occur at a vertex.

Example: The AC Telephone Company manufactures two styles of cordless telephones, deluxe and standard. Each deluxe telephone nets the company \$9 in profit, and each standard telephone nets \$6 in profit. Machines A and B are used to make both styles of telephones. Each deluxe telephone requires three hours of machine A time and one hour of machine B time. Each standard telephone requires two hours of machine A time and two hours of machine B time. An employee has an idea that frees twelve hours of machine A time and eight hours of machine B time. Determine the mix of telephones that can be made during the free time that most effectively generates profit for the company within the given constraints.

Define Variables

Let d be the number of deluxe telephones.

Let s be the number of standard telephones.

Write out problem. Since the profit on each deluxe phone is \$9 and the profit on each standard phone is \$6, the profit function is $P(d, s) = 9d + 6s$.

Maximize $P(d, s) = 9d + 6s$

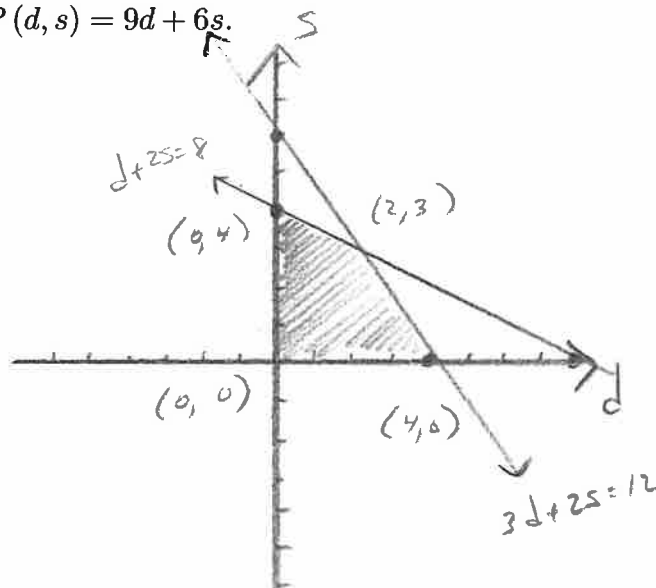
Subject to:

$$d \geq 0$$

$$s \geq 0$$

$$3d + 2s \leq 12$$

$$d + 2s \leq 8$$



$$P(0, 0) = 9(0) + 6(0) = 0$$

$$P(0, 4) = 9(0) + 6(4) = 24$$

$$P(2, 3) = 9(2) + 6(3) = 36$$

$$P(4, 0) = 9(4) + 6(0) = 36$$

This problem has alternate optimal solutions. The company will make the same profit if they make and sell 2 deluxe telephones and 3 standard telephones as it will from making and selling 4 deluxe telephones and no standard telephones.