# SOLUTION OF LINEAR PROGRAMMING PROBLEMS

THEOREM 1 If a linear programming problem has a solution, then it must occur at a vertex, or corner point, of the feasible set, S, associated with the problem. Furthermore, if the objective function P is optimized at two adjacent vertices of S, then it is optimized at every point on the line segment joining these two vertices, in which case there are infinitely many solutions to the problem.

THEOREM 2 Suppose we are given a linear programming problem with a feasible set S and an objective function $P = ax+by$. Then,

If S is bounded  then P has both a maximum and minimum value on S

If S is unbounded and both a and b are nonnegative, then P has a minimum value on S provided that the constraints defining S include the inequalities $x \geq 0$ and $y \geq 0$.

If S is the empty set, then the linear programming problem has no solution; that is, P has neither a maximum nor a minimum value.

## THE METHOD OF CORNERS

Graph the feasible set (region), S.

Find the EXACT coordinates of all vertices (corner points) of S.

Evaluate the objective function, P, at each vertex

The maximum (if it exists) is the largest value of P at a vertex.  The minimum is the smallest value of P at a vertex.  If the objective function is maximized (or minimized) at two vertices, it is minimized (or maximized) at every point connecting the two vertices.

Example: Find the maximum and minimum values of  $P=3x+2y$  subject to

$x + 4y \leq 20$
$2x + 3y \leq 30$
$x \geq 0$    $y \geq 0$

1. Graph the feasible region.

Start with the line   $x+4y=20$.  Find the intercepts by letting   $x=0$   and   $y=0$  : $(0,5)$ and $(20,0)$.
Test the origin:    $(0) + 4(0) \leq 20$  .  This is true, so we keep the half-plane containing the origin.
Graph the line   $2x+3y=30$.  Find the intercepts $(0,10)$ and $(15,0)$.
Test the origin and find it true.  Shade the upper half plane.
Non-negativity keeps us in the first quadrant.

2. Find the corner points.  We find $(0,0)$ is one corner, $(0,5)$ is the corner from the y-intercept of the first equation,  The corner $(15,0)$ is from the second equation.  We can find the intersection of the two lines using intersect on the calculator or using rref.  Value is $(12, 2)$

3. Evaluate the objective function at each vertex.  Put the vertices into a table:

| Vertex | $P=3x+2y$ | |
|--------|-----------|-----|
| (0, 0) | 0 | min |
| (0, 5) | 10 | |
| (15, 0) | 45 | |
| (12, 2) | 40 | Max |

4. The region is bounded, therefore a max and a min exist on S.  The minimum is at the point $(0,0)$ with a value of   $P=0$  .  The maximum is at the point $(15,0)$ and the value is   $P=45$  .

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