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### ROBERT J. VANDERBEI

1.1 Linear programming Consider the problem P: maximize  $x_1 + x_2$  subject to  $x_1 + 2x_2 \leq 6$ ,  $x_1 \leq 3$ ,  $x_2 \leq 4$ ,  $x_1, x_2 \geq 0$  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  $c^T x$  s.t.  $Ax \leq b$ ,  $x \geq 0$ , 1.2 Optimization under ...

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An Introduction to Linear Programming 1.1 The Basic Linear Programming Problem Formulation 1. Express each LP below in matrix inequality form. Then solve the LP using Maple provided it is feasible and bounded. (a) maximize  $z = 6x_1 + 4x_2$  subject to  $2x_1 + 3x_2 \leq 9$ ,  $x_1 \leq 4$ ,  $x_2 \leq 6$ ,  $x_1, x_2 \geq 0$ . Thesecond constraint mayberewrittenas  $x_1 \leq \dots$

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