

6-6 Optimization Problems III: Linear Programming

Linear Programming - A mathematical technique used to determine which solutions in the feasible region result in the optimal solutions of the objective function.

Example 2 (p 338)

Let x be the number of narrow boards.
 y be the number of wide boards.
 C be the cost of the lumber

Restrictions

$x \in \mathbb{W}$ and $y \in \mathbb{W}$

Constraints

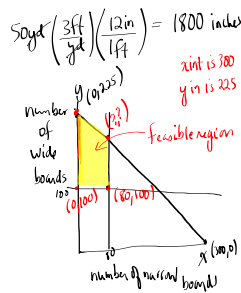
$x \geq 0$
 $y \geq 0$ } x not necessary since whole numbers are ≥ 0

$x \leq 80$
 $y \geq 100$

$6x + 8y \leq 1800$

Objective Function

$C = 3.56x + 4.36y$



Find the intersection of $x = 80$

and $6x + 8y = 1800$

$6(80) + 8y = 1800$

$480 + 8y = 1800$

$8y = 1320$

$y = 165$

The intersection pt or vertex will be $(80, 165)$

Vertex	$C = 3.56x + 4.36y$	Cost
$(0, 100)$	$3.56(0) + 4.36(100)$	\$436 <u>minimum</u>
$(0, 225)$	$3.56(0) + 4.36(225)$	\$981
$(80, 100)$	$3.56(80) + 4.36(100)$	\$720.80
$(80, 165)$	$3.56(80) + 4.36(165)$	\$1004.20 <u>maximum</u>

Verify the optimal points (solutions) and check that they satisfy the constraints.

$(0, 100)$ ✓ check both solutions.

$(80, 165)$ ✓

Final Answer:

A combination of 0 narrow boards and 100 wide boards would cost the least (\$436)

A combination of 80 narrow boards and 165 wide boards would cost the most (\$1004.20)

TO DO

① C4U (p341-342)

② Practise (p343/5-15)

Need to Know

- The solution to an optimization problem is usually found at one of the vertices of the feasible region.
- To determine the optimal solution to an optimization problem using linear programming, follow these steps:
 - Step 1.** Create an algebraic model that includes:
 - a defining statement of the variables used in your model
 - the restrictions on the variables
 - a system of linear inequalities that describes the constraints
 - an objective function that shows how the variables are related to the quantity to be optimized
 - Step 2.** Graph the system of inequalities to determine the coordinates of the vertices of its feasible region.
 - Step 3.** Evaluate the objective function by substituting the values of the coordinates of each vertex.
 - Step 4.** Compare the results and choose the desired solution.
 - Step 5.** Verify that the solution(s) satisfies the constraints of the problem situation.