

Linear Programming: Chapter 5

Duality

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Resource Allocation

Recall the resource allocation problem ($m = 2$, $n = 3$):

$$\begin{array}{ll} \text{maximize} & c_1x_1 + c_2x_2 + c_3x_3 \\ \text{subject to} & a_{11}x_1 + a_{12}x_2 + a_{13}x_3 \leq b_1 \\ & a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \leq b_2 \\ & x_1, x_2, x_3 \geq 0, \end{array}$$

where

- c_j = profit per unit of product j produced
- b_i = units of raw material i on hand

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R Bogdan



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