Linear Programming – Simplex Method

Minimization Problems:

$$\text{Min } Z = cx \quad \Leftrightarrow \quad (-) \text{ Max } Z = -cx$$

Ex. **Min** $2x1 - 3x2 + x3$

    s.t. $x1 + 2x2 \leq 5$

           $2x1 \quad - 3x3 \geq 10$

           $x1, x2, x3 \geq 0$

(-)Max $-2x1 + 3x2 - x3$

    s.t. $x1 + 2x2 \leq 5$

           $2x1 \quad - 3x3 \geq 10$

           $x1, x2, x3 \geq 0$

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Annelies Wilder-Smith

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