

Introduction to Operations Research 10th Edition Fred Hillier

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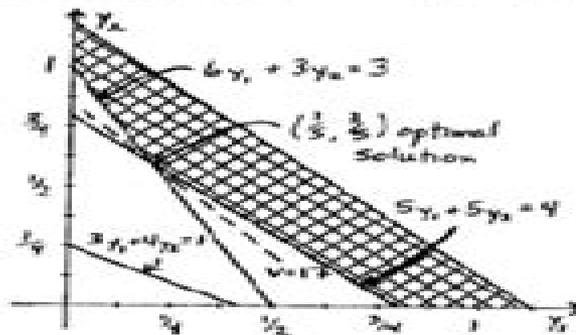
CHAPTER 7: LINEAR PROGRAMMING UNDER UNCERTAINTY

7.1-1.

(a) $\max z = 3x_1 + 2x_2$ s.t. $x_1 + x_2 \leq 1$, $x_1 \geq 0$, $x_2 \geq 0$

(b) minimize $c^T x$ s.t. $Ax \leq b$, $x \geq 0$

(c) Optimal Solution: $x_1 = 1/3$, $x_2 = 2/3$, $z = 5/3$



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