

Linear Programming: Chapter 5

Duality

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Resource Allocation

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

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

where

c_j = profit per unit of product j produced

b_i = units of raw material i on hand

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