

LINEAR PROGRAMMING:

1) FEASIBLE SETS

A biker wants from a bag of trail mix

- 1) 600 or more calories
- 2) 90 or more gms. carbohydrates.

The mix will consist of peanuts and raisins.

	Gms. Carbos gm	# of Cals. gm
Raisins	.8	3
Nuts	.2	6

The biker has to decide how much raisins and nuts to put in the mix.

ERASE



1

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OF INGREDIENT
(raisins or nuts)

3 calories per gram
of raisins

ERASE



2

Lecture 25

LINEAR PROGRAMMING:

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Let y = # of gms of nuts put in the mix.

ERASE



3

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QUESTION: How many calories are in the mix?

ERASE



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QUESTION: How many calories are in the mix?

$3x + 6y$

ERASE



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Let x = # of gms of raisins put in the mix.
Let y = # of gms of nuts put in the mix.

QUESTION: How many calories are in the mix?

$3x + 6y \geq 600$

ERASE



7

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QUESTION: How many grams of carbohydrates are in the mix?

ERASE



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QUESTION: How many calories are in the mix?

$$3x + 6y \geq 600$$

QUESTION: How many grams of carbohydrates are in the mix?

$$.8x + .2y \geq 90$$

ERASE



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Lecture 25

LINEAR PROGRAMMING:

1) FEASIBLE SETS

Let $x = \#$ of gms of raisins put in the mix.
Let $y = \#$ of gms of nuts put in the mix.

$$3x + 6y \geq 600$$

$$.8x + .2y \geq 90$$

ERASE



11



LINEAR PROGRAMMING:

1) FEASIBLE SETS

Want 4 things to hold true:

- 1) $3x + 6y \geq 600$
- 2) $.8x + .2y \geq 90$

Let $x = \#$ of gms of raisins put in the mix.
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12



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Want 4 things to hold true:

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- 2) $.8x + .2y \geq 90$
- 3) $x \geq 0$
- 4) $y \geq 0$

Let $x = \#$ of gms of raisins put in the mix.
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ERASE



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LINEAR PROGRAMMING:

1) FEASIBLE SETS

Want 4 things to hold true:

- 1) $3x + 6y \geq 600$
- 2) $.8x + .2y \geq 90$
- 3) $x \geq 0$
- 4) $y \geq 0$

These are called constraint equations.

Let $x = \#$ of gms of raisins put in the mix.
Let $y = \#$ of gms of nuts put in the mix.

ERASE



14



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THE SET

$\{(x, y) : (x, y) \text{ satisfies } 1), 2), 3), \text{ and } 4)\}$

is called the FEASIBLE SET.

Example:

- (1, 2) is not in the feasible set.
- (100, 100) is in the feasible set.

ERASE



15



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LINEAR PROGRAMMING:

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These are called constraint equations.

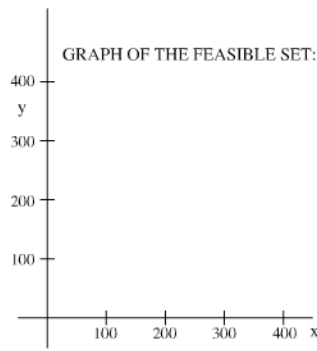
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Here are the points that satisfy $x \geq 0$.

ERASE

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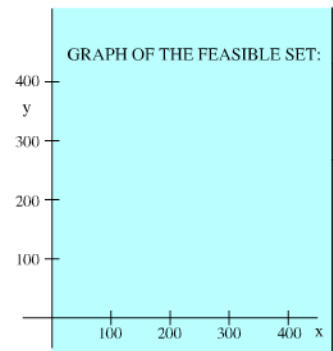
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ERASE

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Lecture 25

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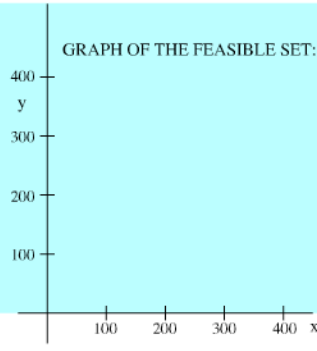
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Here are the points that satisfy $y \geq 0$.

ERASE

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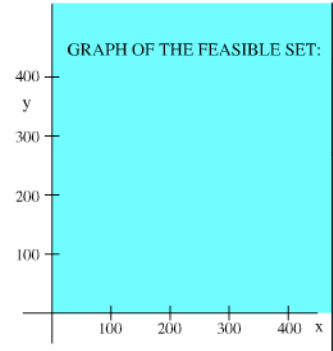
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Here are the points that satisfy both $x \geq 0$ and $y \geq 0$.

ERASE

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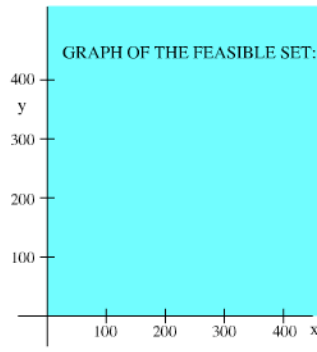
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Here are the points that satisfy both $x \geq 0$ and $y \geq 0$.

Now examine constraint 1):

ERASE

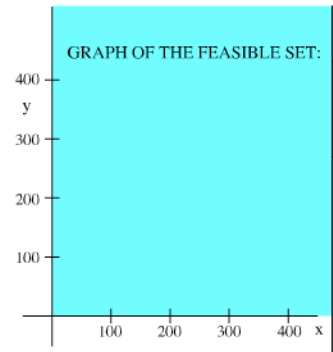
21

LINEAR PROGRAMMING:

I) FEASIBLE SETS

- 1) $3x + 6y \geq 600$

Step 1: Graph the line described by $3x + 6y = 600$



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$.

Now examine constraint 1):

ERASE

22

LINEAR PROGRAMMING:

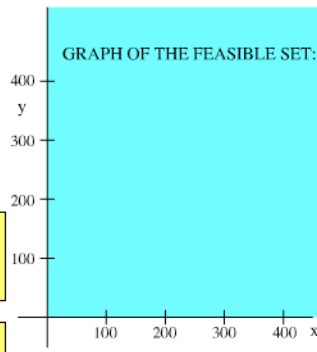
I) FEASIBLE SETS

- 1) $3x + 6y \geq 600$

Step 1: Graph the line described by $3x + 6y = 600$

$x = 0: 3 \cdot 0 + 6y = 600 \Rightarrow 6y = 600$
 $\Rightarrow y = 100$
 (0, 100) is on the line.

$y = 0: 3x + 6 \cdot 0 = 600 \Rightarrow 3x = 600$
 $\Rightarrow x = 200$
 (200, 0) is on the line.



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$.

Now examine constraint 1):

ERASE

23

LINEAR PROGRAMMING:

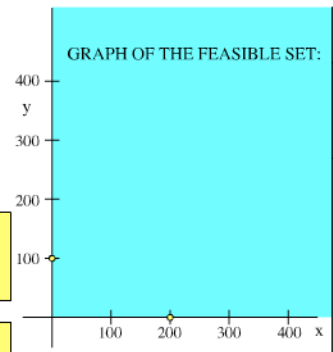
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Here are the points that satisfy both $x \geq 0$ and $y \geq 0$.

Now examine constraint 1):

ERASE

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PLOT THESE POINTS

PLOT THESE POINTS

LINEAR PROGRAMMING:

D) FEASIBLE SETS

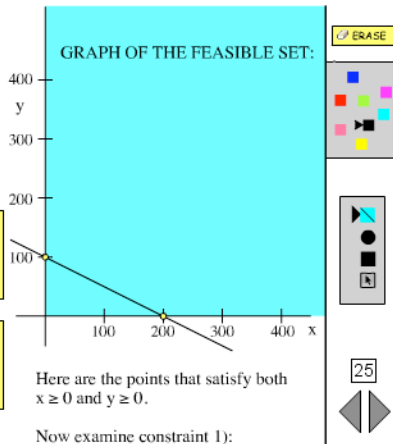
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DRAW THE STRAIGHT LINE



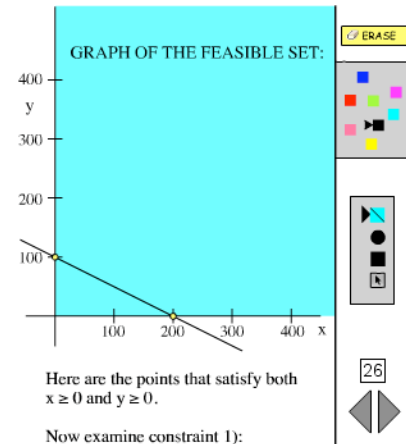
LINEAR PROGRAMMING:

D) FEASIBLE SETS

1) $3x + 6y \geq 600$

Step 1: Graph the line described by
 $3x + 6y = 600$

Step 2: Test the point (0, 0).
 $3 \cdot 0 + 6 \cdot 0 < 600$.



Lecture 25

LINEAR PROGRAMMING:

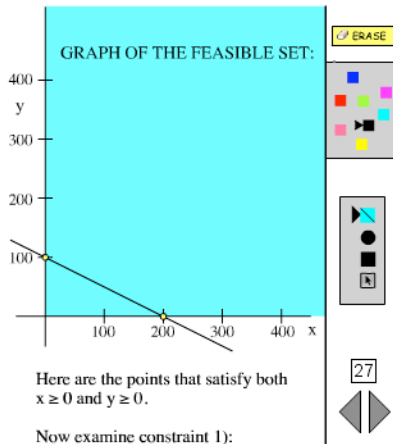
D) FEASIBLE SETS

1) $3x + 6y \geq 600$

Step 1: Graph the line described by
 $3x + 6y = 600$

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 $3 \cdot 0 + 6 \cdot 0 < 600$.

So all points "above" the line
 $3x + 6y = 600$ satisfy the in-
 equality.



LINEAR PROGRAMMING:

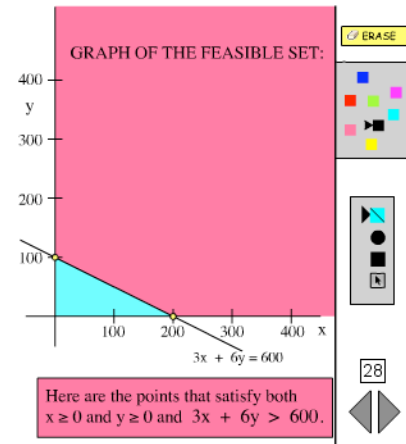
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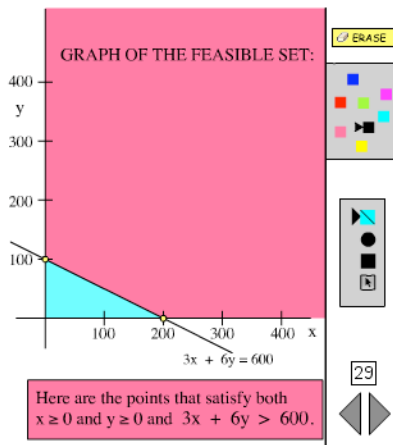
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LINEAR PROGRAMMING:

D) FEASIBLE SETS

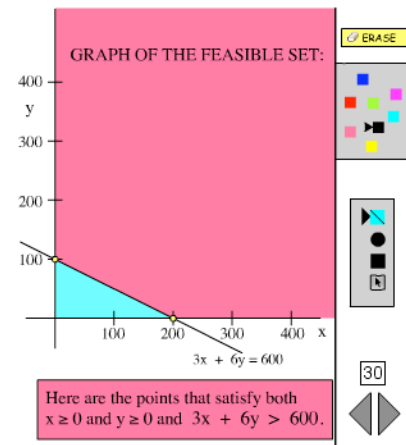
NEXT: CONSTRAINT 2)



LINEAR PROGRAMMING:

D) FEASIBLE SETS

2) $.8x + .2y \geq 90$

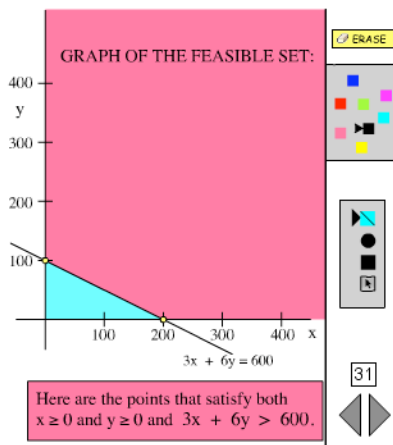


LINEAR PROGRAMMING:

D) FEASIBLE SETS

2) $.8x + .2y \geq 90$

$.8x + .2y = 90$



LINEAR PROGRAMMING:

D) FEASIBLE SETS

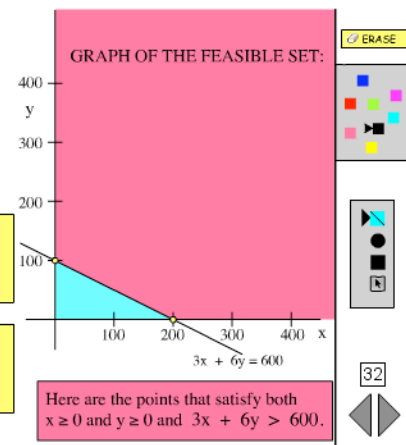
2) $.8x + .2y \geq 90$

$.8x + .2y = 90$

This is a straight line. It runs thru:

$x = 0: .8 \cdot 0 + .2y = 90 \Rightarrow .2y = 90$
 $\Rightarrow y = 450$
 (0, 450) is on the line.

$y = 0: .8x + .2 \cdot 0 = 90 \Rightarrow .8x = 90$
 $\Rightarrow x = 112.5$
 (112.5, 0) is on the line.



PLOT THESE POINTS

LINEAR PROGRAMMING:

1) FEASIBLE SETS

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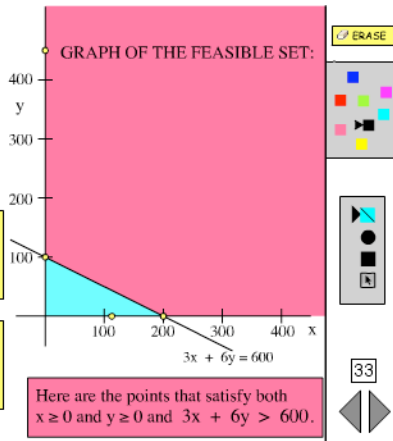
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PLOT THESE POINTS



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$.

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LINEAR PROGRAMMING:

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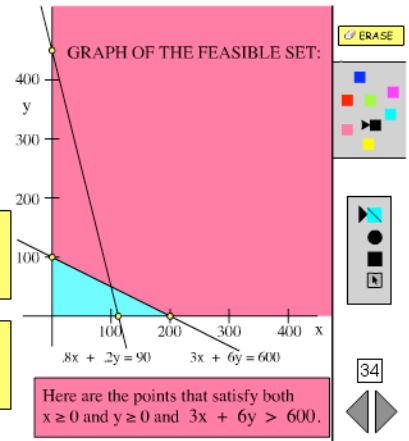
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PLOT THESE POINTS



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Lecture 25

LINEAR PROGRAMMING:

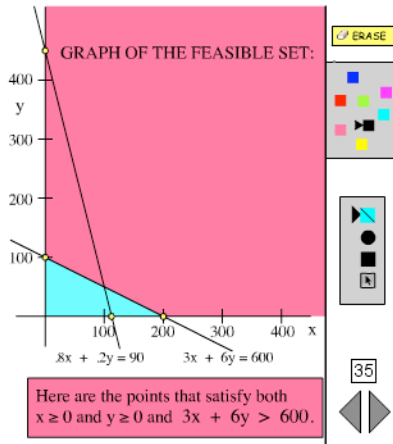
1) FEASIBLE SETS

2) $.8x + .2y \geq 90$

Now try the point (0, 0):

$.8(0) + .2(0) = 0 \leq 90$

So (0, 0) DOES NOT satisfy constraint equation 2. The points on the "other side" of $.8x + .2y = 90$ do satisfy 2.



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$.

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LINEAR PROGRAMMING:

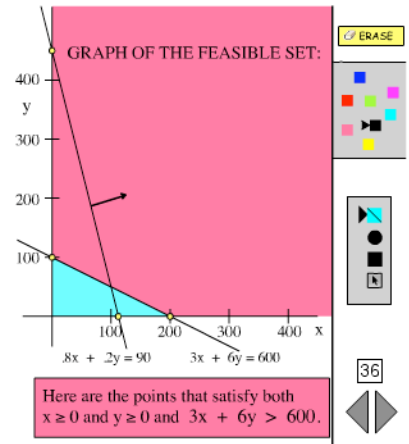
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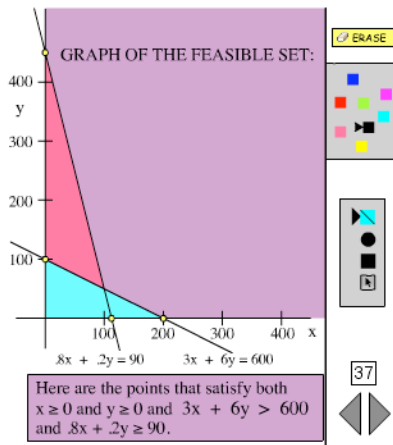
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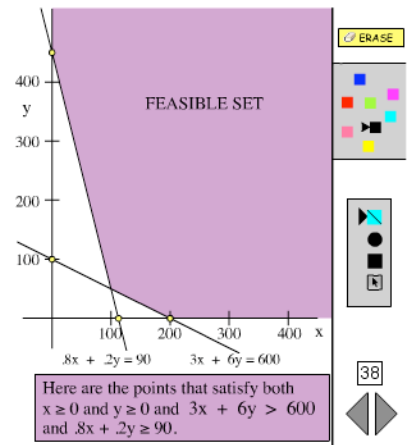
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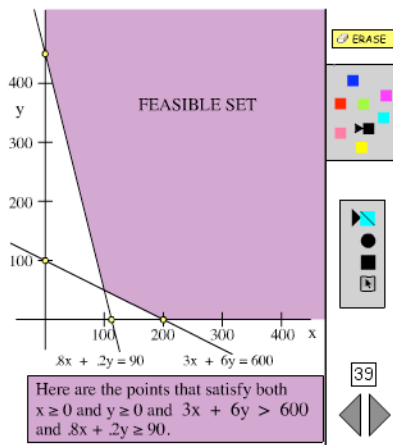


Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

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grams raisins	x
grams nuts	y
grams carbohydrate	$.8x + .2y$
calories	$3x + 6y$

Grab the \circ and move around to see the values at various points



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

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LINEAR PROGRAMMING: NEW INFORMATION

2) OBJECTIVE FUNCTIONS

A biker wants from a bag of trail mix

- 1) 600 or more calories
- 2) 90 or more gms. carbohydrates.

MEET THESE REQUIREMENTS BUT AT MINIMAL COST

The mix will consist of peanuts and raisins.

	Gms. Carbos gm	# of Cals. gm	cents gm
Raisins	.8	3	4
Nuts	.2	6	5

One gram of raisins costs 4 cents. One gram nuts costs 5 cents. How can the biker meet the restrictions and minimize his cost?

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LINEAR PROGRAMMING

2) OBJECTIVE FUNCTIONS

A biker wants from a bag of trail mix

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Raisins	.8	3	4
Nuts	.2	6	5

One gram of raisins costs 4 cents. One gram nuts costs 5 cents. How can the biker meet the restrictions and minimize his cost?

Let $x = \#$ of gms of raisins put in the mix.
Let $y = \#$ of gms of nuts put in the mix.

What is the cost???

LINEAR PROGRAMMING

2) OBJECTIVE FUNCTIONS

A biker wants from a bag of trail mix

- 1) 600 or more calories
- 2) 90 or more gms. carbohydrates.

The mix will consist of peanuts and raisins.

	Gms. Carbos gm	# of Cals. gm	cents gm
Raisins	.8	3	4
Nuts	.2	6	5

One gram of raisins costs 4 cents. One gram nuts costs 5 cents. How can the biker meet the restrictions and minimize his cost?

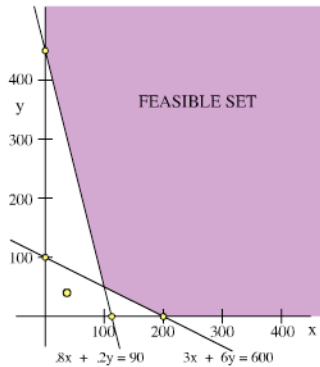
Let $x = \#$ of gms of raisins put in the mix.
Let $y = \#$ of gms of nuts put in the mix.

What is the cost???

$4x + 5y$ cents

Lecture 25

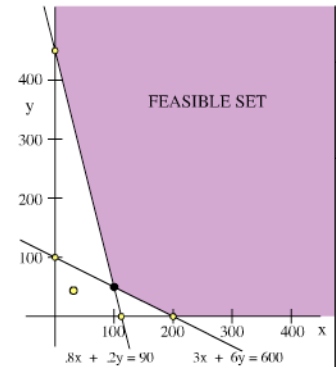
grams raisins	x
grams nuts	y
grams carbohydrate	$.8x + .2y$
calories	$3x + 6y$
cents	$4x + 5y$



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

It's not too hard to see that the minimum cost occurs at the point • shown in the next frame.

grams raisins	x
grams nuts	y
grams carbohydrate	$.8x + .2y$
calories	$3x + 6y$
cents	$4x + 5y$



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

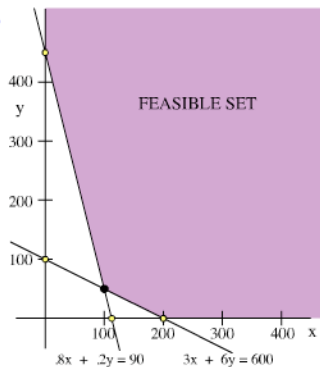
It's not too hard to see that the minimum cost occurs at the point •. WHY? IS THIS PART OF A PATTERN??

WHY? IS THIS PART OF A PATTERN??

To answer this question, it is easiest to consider all points in the feasible set that give the same cost. Consider

Total Cost = $4x + 5y = 2000$

where the value 2000 was arbitrarily selected.



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

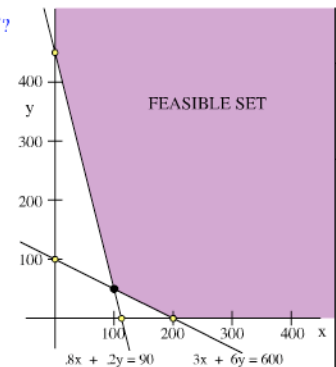
WHY? IS THIS PART OF A PATTERN??

To answer this question, it is easiest to consider all points in the feasible set that give the same cost. Consider

Total Cost = $4x + 5y = 2000$

where the value 2000 was arbitrarily selected. This is the equation of a straight line. It goes thru the points

(500, 0) and (400, 0).



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WHY? IS THIS PART OF A PATTERN??

To answer this question, it is easiest to consider all points in the feasible set that give the same cost. Consider

Total Cost = $TC = 4x + 5y = 2000$

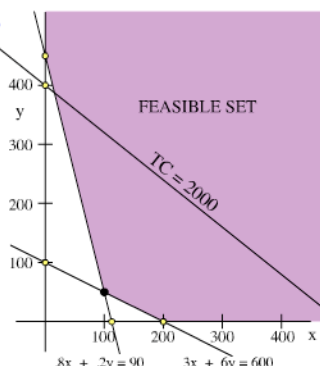
where the value 2000 was arbitrarily selected. This is the equation of a straight line. It goes thru the points

(500, 0) and (0, 400).

Note that the equation for this line can be rewritten as

$y = -(4/5)x + 2000$

Its slope is $-(4/5)$ and this did NOT depend on the choice $TC = 2000$.



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

WHY? IS THIS PART OF A PATTERN??

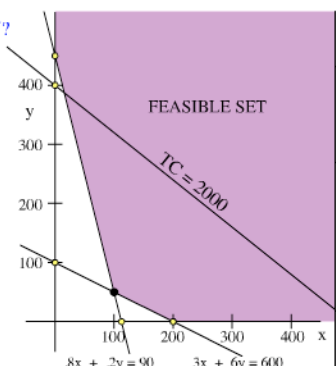
Now what happens if the total cost is 1500. Consider

Total Cost = $TC = 4x + 5y = 1500$

This is the equation of a straight line. The equation of this new line can be rewritten as:

$y = -(4/5)x + 1500$

Its slope is also $-(4/5)$, so it is parallel to the line given by $4x + 5y = 2000$. Here's its graph:



Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

WHY? IS THIS PART OF A PATTERN?

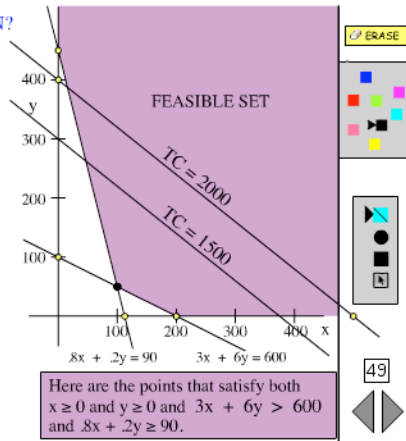
Now what happens if the total cost is 1500. Consider

Total Cost = $TC = 4x + 5y = 1500$

This is the equation of a straight line. The equation of this new line can be rewritten as:

$$y = - (4/5)x + 1500$$

Its slope is also $-(4/5)$, so it is parallel to the line given by $4x + 5y = 2000$. Here's its graph:

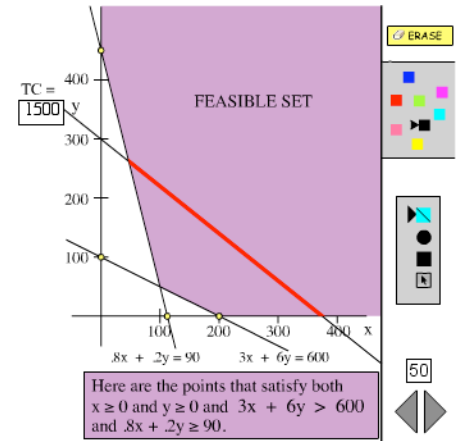


Now try different values for TC:



Those points in the feasible set which have the selected value for TC are shown in red.

$$TC = 4x + 5y$$



Lecture 25

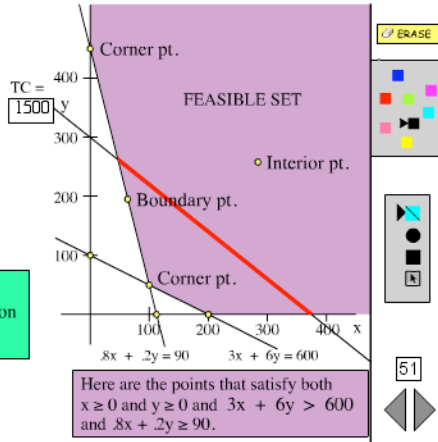
Now try different values for TC:



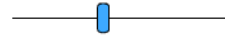
Nomenclature:

1) The boundary of the feasible set consists of all points in the feasible set that are on constraint lines.

2) A point on the boundary is called a corner point if it is at the intersection of two constraint lines.



Now try different values for TC:

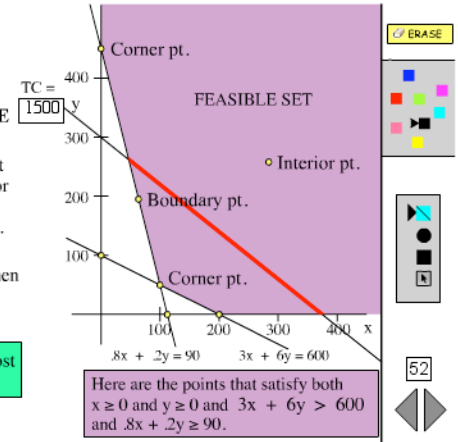


When the **MINIMUM COST LINE** is drawn, notice:

- 1) The line only hits the feasible set on the boundary. If it hits an interior point, then there are points in the feasible set of lower cost "below" it.
- 2) If the minimum cost line hits a boundary point not on the corner, then by travelling on that constraint line, lower cost can be found*.

CONCLUSION: The minimum cost occurs at a corner point.

* Exception: See next frame



Now try different values for TC:

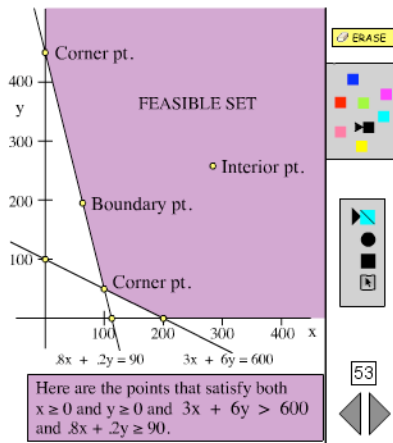


Suppose $TC = 4x + y$

If the **MINIMUM COST LINE** hits a boundary point that is not corner point, then the minimum cost line and constraint line coincide. The corner points at the end of that constraint segment lie on the minimum cost line.

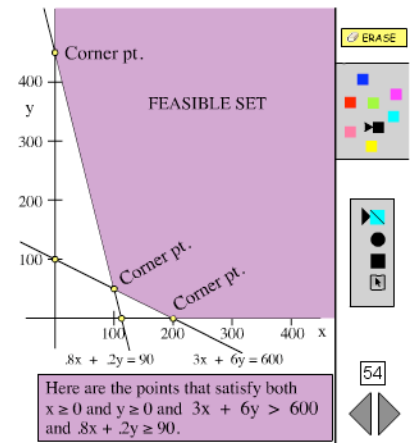
The conclusion still holds.

CONCLUSION: The minimum cost occurs at a corner point.



What are the corner points?

- 1) $3x + 6y \geq 600$
- 2) $.8x + .2y \geq 90$
- 3) $x \geq 0$
- 4) $y \geq 0$

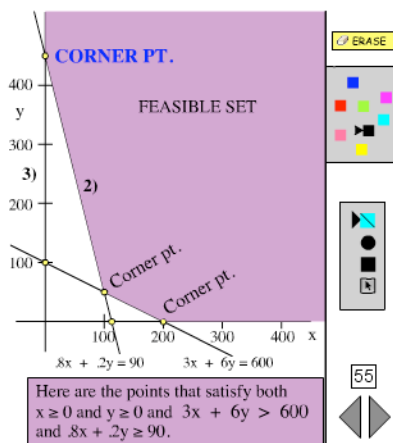


What are the corner points?

- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
- 4) $y = 0$

$$\begin{aligned} 1) \quad & 8x + .2y = 90 \\ & x = 0 \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \cdot 2y = 90$$

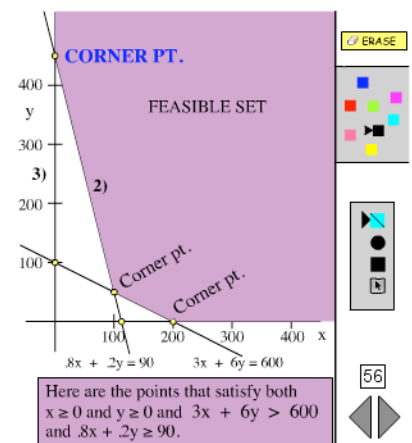
$$y = 450 \quad (0, 450)$$



What are the corner points?

- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
- 4) $y = 0$

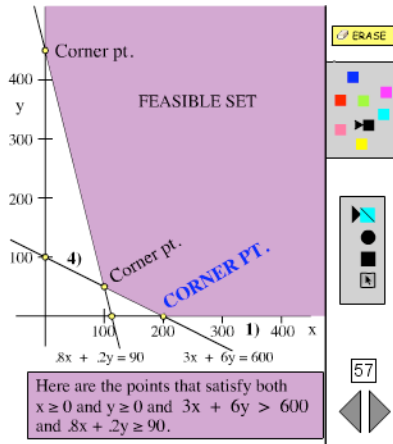
$$1) \quad (0, 450)$$



What are the corner points?

- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
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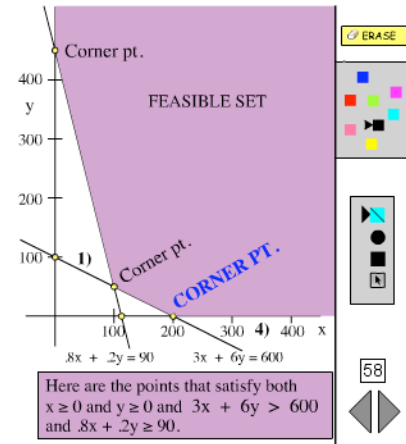
- I) (0, 450)
 II) $3x + 6y = 600$
 $y = 0$ } $3x = 600$
 $x = 200$ (200, 0)



What are the corner points?

- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
- 4) $y = 0$

- I) (0, 450)
 II) (200, 0)

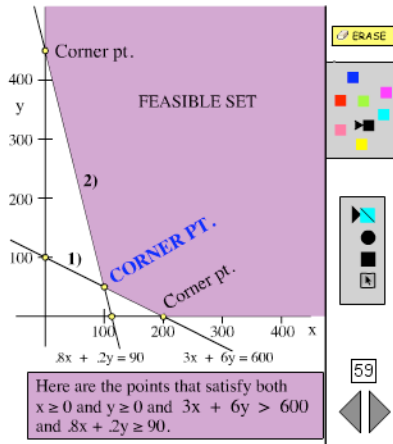


Lecture 25

What are the corner points?

- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
- 4) $y = 0$

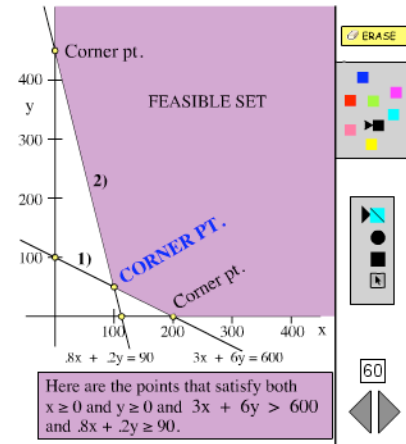
- I) (0, 450)
 II) (200, 0)
 III) $.8x + .2y = 90$
 $3x + 6y = 600$ } x 30
 $24x + 6y = 2700$
 $3x + 6y = 600$
 $21x = 2100$
 $x = 100$ $y = 50$ (100, 50)



What are the corner points?

- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
- 4) $y = 0$

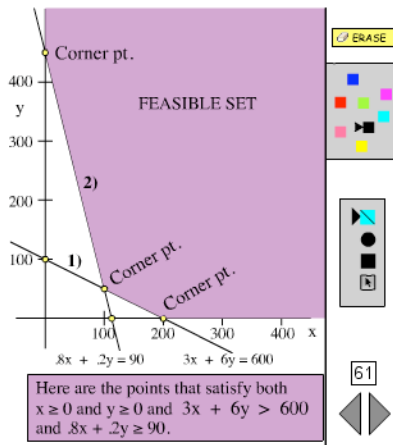
- I) (0, 450)
 II) (200, 0)
 III) (100, 50)



What are the corner points?

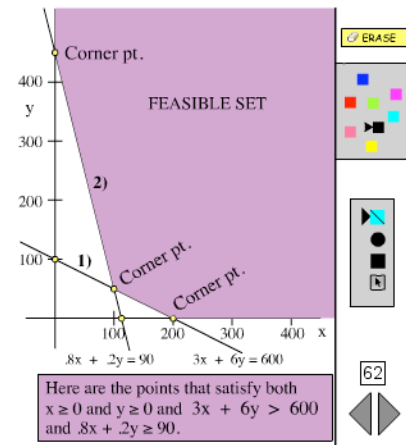
- 1) $3x + 6y = 600$
- 2) $.8x + .2y = 90$
- 3) $x = 0$
- 4) $y = 0$

- I) (0, 450)
 II) (200, 0)
 III) (100, 50)



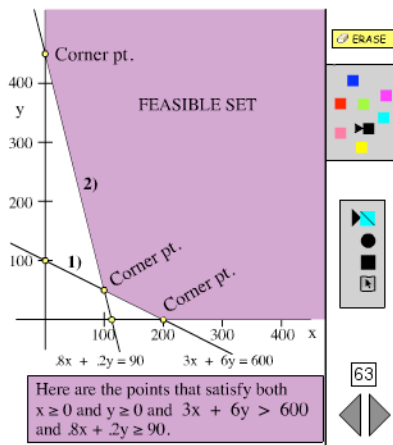
CALCULATE TC AT EACH CORNER POINT

	TC = 4x + 5y
I) (0, 450)	
II) (200, 0)	
III) (100, 50)	



CALCULATE TC AT EACH CORNER POINT

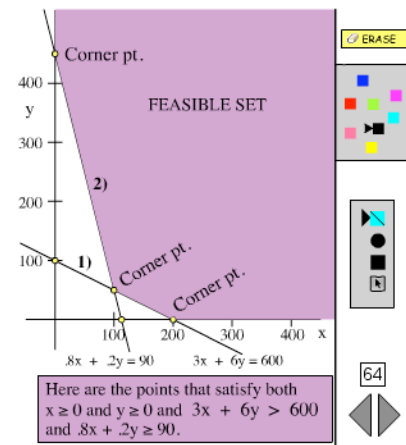
	TC = 4x + 5y
I) (0, 450)	2250
II) (200, 0)	800
III) (100, 50)	650



CALCULATE TC AT EACH CORNER POINT

	TC = 4x + 5y
I) (0, 450)	2250
II) (200, 0)	800
III) (100, 50)	650

The minimum cost is 650 cents = \$6.50.
 This can be achieved by using:
 1) 100 grams raisins
 2) 50 grams nuts.



LINEAR PROGRAMMING

2) OBJECTIVE FUNCTIONS

A biker wants from a bag of trail mix

- 1) 600 or more calories
- 2) 90 or more gms. carbohydrates.

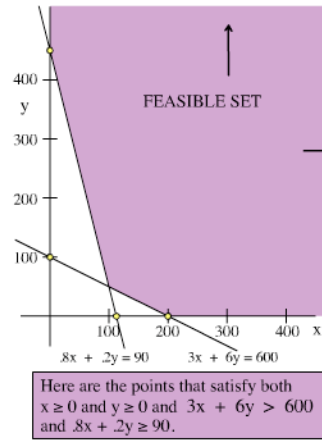
The mix will consist of peanuts and raisins.

	Gms. Carbos gm	# of Cals. gm	cents gm
Raisins	.8	3	4
Nuts	.2	6	5

One gram of raisins costs 4 cents. One gram nuts costs 5 cents. How can the biker meet the restrictions and **MAXIMIZE** his cost?

In finding the minimum, we used:

CONCLUSION: The minimum cost occurs at a corner point.



THERE IS NO SOLUTION:

If a biker claims to have a solution, another biker could just add one gram of raisins to it. This would cost more and still meet the constraints.

This stems from the fact that the feasible set is "unbounded." A minimum existed since the set is effectively bounded in the direction of decreasing cost.

Here are the points that satisfy both $x \geq 0$ and $y \geq 0$ and $3x + 6y > 600$ and $.8x + .2y \geq 90$.

Lecture 25

The function that is being maximized or minimized is called the objective function. In this case it was $4x + 5y$.

The conclusion about the maximum of minimum occurring at a corner point is more accurately stated:

CONCLUSION: If the objective function has a maximum in the feasible set, then that maximum occurs at a corner point.

The same conclusion holds for minimums. If the feasible set is bounded, then the objective function has a maximum and a minimum in the feasible set. So:

CONCLUSION: If the feasible set is bounded, then the objective function has a maximum (minimum) that occurs at a corner point.

In all problems that we will deal with, you will only be asked to find a minimum in the feasible set if a minimum exists (and likewise for maximum).

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The function that is being maximized or minimized is called the objective function. In this case it was $4x + 5y$.

The conclusion about the maximum of minimum occurring at a corner point is more accurately stated:

CONCLUSION: If the objective function has a maximum in the feasible set, then that maximum occurs at a corner point.

The same conclusion holds for minimums. If the feasible set is bounded, then the objective function has a maximum and a minimum in the feasible set. So:

CONCLUSION: If the feasible set is bounded, then the objective function has a maximum (minimum) that occurs at a corner point.

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