

Initial activity (Accessing prior knowledge)

What do you know about programming?

Linear programming was developed during World War II, when a system with which to maximize the efficiency of resources was utmost importance. New war-related projects demanded attention and spread resources thin. *Programming* was a military term that referred to activities such as planning schedules efficiently or developing men optimally. *George Dantzig*, a member of the U.S. Air Force, developed the Simplex method of optimization in 1947 in order to provide an efficient algorithm for solving programming problems that had linear structures. Since then, experts from a variety of fields, especially mathematics and economics, have developed the theory behind "*Linear Programming*" and explored its applications.

**Lesson 1.3. Linear Programming– Simplex Method**

The simplex method is also known as simplex algorithm. This is one of the mathematical tools used for linear programming. As per the journal Computing in Science and Engineering, this method is considered one of the top 10 algorithms that originated during the twentieth century as developed by *George Dantzig*.

The simplex method presents an organized strategy for evaluating a feasible region's vertices. This helps to figure out the optimal value of the objective function. Unlike in graphical method that can handle two to three variables, the simplex method can handle infinite number of variables involved in linear programming problems.

Terminologies:

Slack Variables (S_n) - variables that fill the gap between the left and the right members of the inequalities. It represents the unused quantities or idle resources in the constraints and has zero contribution to profit or cost.

Artificial Variables (A_n) - variables used as a computational device in linear programming that prevent a slack variable from becoming negative as well as to prevent the equality constraint from equating a constant to zero. These variables contribute a large amount to cost in minimization problem. It contributes to the objective an amount greater than any of the coefficients of solution variables which is in a power ten.

Applied Linear Prog

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