CPLEX 12.6 (64bit)

Basic LP example

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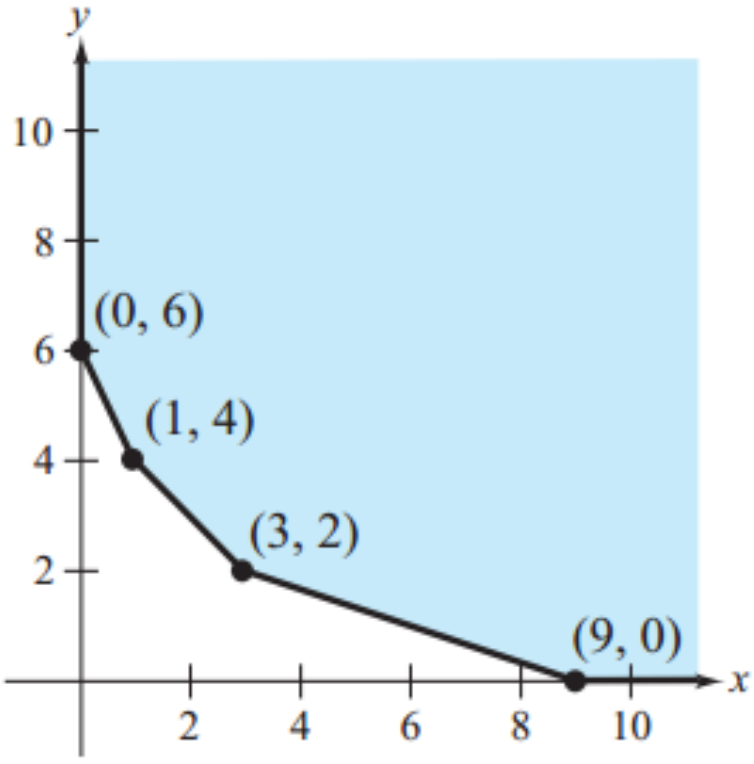
\begin{aligned}
\min \quad & 0.12x + 0.15y \\
\text{s.t.} \quad & 60x + 60y \geq 300 \\
& 12x + 6y \geq 36 \\
& 10x + 30y \geq 90 \\
& x \geq 0, y \geq 0
\end{aligned}
$$



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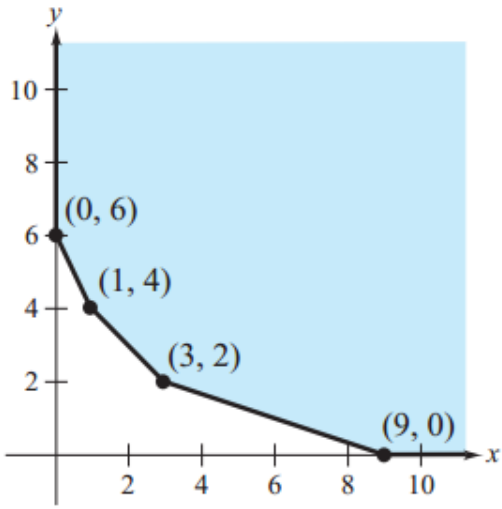

1. Add constraints:

$$2x - y = 0$$

$$y \leq x + 8$$

2. Get dual values
3. Get slacks