Report 1

Team information.

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Link to the product.

• The product is available: https://github.com/Bulatypov/optimization-homework

Programming language.

• Programming language: C++

Linear programming problem.

The problem is about finding trading possibilities curve with the given production possibilities curve (PPC) and prices on the world market. The legend: imagine we have a country with n regions. Each one can make m products and has function: $c_1A_1 + ... + c_mA_m = C$, where everything ≥ 0 , c_i is the price for i'th product on the market, A_j is the amount of j'th product all the country can sell to world market, C is the total money we got for selling (profit). We would like to maximize C with the given parameters $c_1, c_2, ...$ and given the total PPC of the country.

You can read about this problem here: production-possibility frontier

- Maximization or Minimization? Maximization
- Objective function: $c_1A_1 + ... + c_mA_m$
- Constraint functions: planes that in sum give us PPC.

Input

The input contains:

- A vector of coefficients of objective function C.
- A matrix of coefficients of constraint function A.
- A vector of right-hand side numbers b.

Output/Results

The output contains:

- A vector of decision variables X^* .
- Maximum value of the objective function.

Code

Link to github provided at the top of the report