

Some Important points

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1. Maximization problem is equivalent to the minimization of the negative of the same function, for example-

Minimize $f = c_1x_1 + c_2x_2 + \dots + c_nx_n$ is equivalent to

Maximize $f' = -f = -c_1x_1 - c_2x_2 - \dots - c_nx_n$.

2. In most of the problem x_j is non-negative. However, a variable may be unrestricted (which may be +ve, -ve or zero value) in some problems, that can be written as the difference of two non-negative variables. Thus, if x_j is unrestricted in sign, then it can be written as-

$$x_j = x'_j - x''_j, \quad x'_j \geq 0, \quad x''_j \geq 0$$

3. If a constraint appears in the form of

$$a_{11}x_1 + a_{21}x_2 + \dots + a_{n1}x_n \leq b_1,$$

It can be converted into equality form by adding a non-negative variable x_{n+1} , known as slack variable, as follows-

$$a_{11}x_1 + a_{21}x_2 + \dots + a_{n1}x_n + x_{n+1} = b_1.$$

Similarly, if a constraint appears in the form of

$$a_{11}x_1 + a_{21}x_2 + \dots + a_{n1}x_n \geq b_1,$$

It can be converted into equality form by subtracting a non-negative variable x_{n+1} , known as surplus variable, as given below-

$$a_{11}x_1 + a_{21}x_2 + \dots + a_{n1}x_n - x_{n+1} = b_1.$$

