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Winston, Wayne L. Operations research ; v. 1. Subjects. Operations research. Programming (Mathematics) Contents. 1. Introduction to model building 2. Basic linear algebra 3. Introduction to linear programming 4. The Simplex algorithm and goal programming 5. Sensitivity analysis: an applied approach 6. Sensitivity analysis and duality 7.

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1 = number of soldiers produced each week  $x$ . 2 = number of trains produced each week. Objective Function In any linear programming model, the decision maker wants to maximize (usually revenue or profit) or minimize (usually costs) some function of the decision variables.

### **Chapter 3 Introduction to Linear Programming**

The notes were meant to provide a succinct summary of the material, most of which was loosely based on the book Winston-Venkataramanan: Introduction to Mathematical Programming (4th ed.), Brooks/Cole 2003.

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