
Linear Programming Problem (Optimization Toolbox application):

OBJECTIVE_1: Minimize $f(x) = 2x_1 + x_2$

This is the function we want to minimize. In Linear Programming, this function is known as the Objective Function, and it's a linear function of the decision variables (x_1 and x_2 in this case).

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% Subject to constraints:
% 1.  $x_1 + x_2 \geq 2$ 
% 2.  $x_1 \geq 0$ 
% 3.  $x_2 \geq 0$ 
% The constraints define the feasible region, i.e., the set of all possible
% values of  $x_1$  and  $x_2$  that meet these conditions. The first constraint
% ensures the sum of  $x_1$  and  $x_2$  is at least 2, while the other two
% constraints ensure that both variables are non-negative.

% Script for OBJECTIVE_1:
% Define the coefficients of the objective function:
f = [2;1]; % Objective function: Minimize  $f(x) = 2x_1 + x_2$ 

% Define the inequality constraints ( $Ax \leq b$ ):
% Since we have  $(x_1) + (x_2) \geq 2$ , we multiply with (-1)
% to get  $(-x_1) + (-x_2) \leq -2$  to fit the form  $Ax \leq b$ :
A = [-1, -1];
b = -2;

% Define the lower bounds for  $x_1$  and  $x_2$  to ensure  $x_1 \geq 0$  and  $x_2 \geq 0$ :
lb = [0;0];

% Call for linprog (inbuilt function in MATLAB to find minimums and
% maximums) to solve the linear programming problem:
[x, fval, exitflag, output] = linprog(f, A, b, [], [], lb, []);

% Check if the solution was successfully found:
if exitflag == 1
    % Solution was found
    disp(['Optimal solution:  $x_1 =$ ', num2str(x(1)), ',  $x_2 =$ ',
num2str(x(2))]);
    disp(['Minimum value of the objective function: ', num2str(fval)]);
else
    % Solution was not found
    disp(['The problem does not have a solution or linprog failed to find
it.']);
    disp(['Exit flag: ', num2str(exitflag)]);
end
```

Optimal solution found.

Optimal solution: $x_1 = 0$, $x_2 = 2$

Minimum value of the objective function: 2

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