## <u>A Feasible Solution To A Linear</u> <u>Programming Problem</u>

# A Feasible Solution to a Linear Programming Problem: A Comprehensive Guide

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## Introduction: Understanding the Importance of a Feasible Solution to a Linear Programming Problem

Linear programming (LP) is a powerful mathematical technique used to achieve the best outcome (such as maximum profit or lowest cost) in a mathematical model whose requirements are represented by linear relationships. A crucial concept within linear programming is the identification and understanding of a feasible solution to a linear programming problem. This article delves deep into this concept, explaining its significance, methods for finding it, and its role in ultimately obtaining the optimal solution. Understanding a feasible solution to a linear programming problem is the cornerstone of solving any LP problem.

## What is a Feasible Solution to a Linear Programming Problem?

A feasible solution represents a set of values for the decision variables that satisfy all the constraints of a linear programming problem. In simpler terms, it's a potential solution that doesn't violate any of the rules or limitations defined in the problem. Consider a manufacturing scenario where a company produces two products, X and Y, using limited resources. Constraints might include the availability of raw materials, machine time, and labor hours. A feasible solution to a linear

programming problem in this case would be any combination of X and Y that can be produced given these resource limitations. For example, producing 10 units of X and 5 units of Y might be a feasible solution if it doesn't exceed the available resources. However, producing 20 units of X and 15 units of Y might be infeasible if it requires more resources than are available.

## The Significance of Finding a Feasible Solution

Finding a feasible solution to a linear programming problem is the first and often most critical step in solving the problem. Without a feasible solution, there's no point in proceeding to find an optimal solution because no solution satisfies the problem's constraints. The significance lies in:

Problem Solvability: If no feasible solution exists, it indicates that the problem itself is unsolvable under the given constraints. This may necessitate a review of the problem formulation, the constraints, or the availability of resources.

Foundation for Optimization: Once a feasible solution is found, it serves as a starting point for finding the optimal solution. Optimization algorithms, like the simplex method, iterate through feasible solutions to find the one that maximizes or minimizes the objective function. Understanding Constraints: The process of finding a feasible solution to a linear programming problem helps in understanding the interplay of various constraints and how they impact the solution space. It can reveal bottlenecks or areas where constraints are particularly restrictive. Sensitivity Analysis: Once a feasible solution is found, sensitivity analysis can be performed to study the impact of changes in constraints or objective function coefficients on the feasibility and optimality of the solution.

## Methods for Finding a Feasible Solution

Several methods exist to find a feasible solution to a linear programming problem:

Graphical Method: For problems with two decision variables, a graphical method can be used. This involves plotting the constraints on a graph and identifying the feasible region, which is the area where all constraints are satisfied. Any point within this region represents a feasible solution to a linear programming problem.

Simplex Method: The simplex method is an iterative algorithm that systematically explores the feasible region to find an optimal solution. It starts with an initial feasible solution (often found using a technique like the two-phase simplex method) and iteratively moves to better solutions until the optimal solution is reached. The initial feasible solution found by the two-phase simplex method is crucial for the algorithm's convergence.

Interior Point Methods: These methods find a feasible solution to a linear programming problem by traversing the interior of the feasible region. They are often faster than the simplex method for large-scale problems.

Software Packages: Specialized software packages like CPLEX, Gurobi, and MATLAB's optimization toolbox can efficiently find feasible solutions and optimal solutions for linear programming problems. These packages employ advanced algorithms and can handle large-scale problems with numerous variables and constraints.

## **Infeasibility and Unboundedness**

It's important to note that not all linear programming problems have feasible solutions. If the constraints are contradictory, meaning no set of values for the decision variables can satisfy all constraints simultaneously, the problem is infeasible. Similarly, a problem is unbounded if the objective function can be improved indefinitely without violating any constraints. Identifying infeasibility or unboundedness is crucial to understand the limitations of the model and the need for revisions.

## The Role of a Feasible Solution in Finding the Optimal Solution

Once a feasible solution to a linear programming problem is found, the next step is to find the optimal solution – the feasible solution that maximizes or minimizes the objective function. Algorithms like the simplex method use the initial feasible solution as a starting point and iteratively move to better solutions until the optimal solution is reached. The efficiency of finding the optimal solution is heavily reliant on finding a good initial feasible solution.

## Conclusion

Finding a feasible solution to a linear programming problem is a fundamental step in solving any linear programming problem. Its significance extends beyond simply initiating the optimization process; it helps in understanding problem feasibility, constraint interactions, and ultimately leads to finding the optimal solution. The choice of method for finding a feasible solution depends on the problem's size and complexity, with several effective techniques available ranging from simple graphical methods to sophisticated software packages. A thorough understanding of feasible solutions is essential for anyone working with linear programming techniques.

## FAQs

1. What happens if no feasible solution exists for a linear programming problem? If no feasible solution exists, it means the constraints are contradictory, and there's no solution that satisfies all the constraints simultaneously. The model needs to be reviewed and possibly revised.

2. How does the simplex method use an initial feasible solution? The simplex method starts with an initial feasible solution and iteratively moves to adjacent feasible solutions that improve the objective function until an optimal solution is reached.

3. What are the advantages of using software packages for solving linear programming problems?

Software packages offer efficiency in handling large-scale problems, incorporate advanced algorithms, and provide functionalities for sensitivity analysis.

4. Can a linear programming problem have multiple optimal solutions? Yes, a linear programming problem can have multiple optimal solutions. This often occurs when the objective function is parallel to one of the constraints defining the feasible region.

5. What is the difference between a feasible solution and an optimal solution? A feasible solution satisfies all the constraints, while an optimal solution is a feasible solution that also optimizes (maximizes or minimizes) the objective function.

6. How do I identify an unbounded linear programming problem? An unbounded problem occurs when the objective function can be improved infinitely without violating any constraints. This is typically identified during the simplex method iteration.

7. What is the role of slack and surplus variables in finding a feasible solution? Slack and surplus variables are introduced to convert inequality constraints into equality constraints, simplifying the process of finding an initial feasible solution.

8. Can integer programming problems be solved using similar methods? While the core concepts are similar, integer programming problems require specialized algorithms because they deal with integer variables, unlike linear programming which allows for continuous variables.

9. What are some real-world applications where finding a feasible solution is critical? Many areas utilize LP including production planning, portfolio optimization, transportation logistics, resource allocation, and scheduling. In all these cases, finding a feasible solution that respects resource limitations is crucial before optimizing the objective.

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decision variables) is feasible. Typically in combinatorial optimization problems there is a finite number of possible solutions. OBJECTIVE FUNCTION: For each feasible solution x' there is an ...

#### Linear Programming: Simplex - University of ...

The feasible set is a polyhedron in Rn: a set with at faces, edges, and vertices. A vertex is a point that doesn't lie on a line between two other feasible points. Vertices are important in linear ...

CMSC 754: Lecture 7 Linear Programming - UMD

Linear Programming Reading: Chapter 4 in the 4M's. The original algorithm was given in R. Seidel. Small-dimensional linear programming and convex hulls made easy, Discrete and ...

## LINEAR PROGRAMMING(MTS5B08) ANSWER - University of ...

Solution which sati es all the constraints of linear programming problem is called (a) Feasible solution (b) Bounded solution (c) Unbounded solution (d) None of these ANSWER: (a) 2. Any ...

## **10.1 Integer Programming and LP relaxation - University of ...**

3. Solve the resulting linear program to obtain a fractional optimal solution. 4. \Round" the fractional solution to obtain an integral feasible solution. Note that the optimal solution to the LP ...

## 1 Introduction - University of Oxford

If fis linear and S<sup>Rn</sup> can be described by linear equalities/inequalities then we have a linear programming (LP) problem. If x 2Sthen x is called a feasible solution. If the maximum of  $f(x) \dots$ 

## The Geometry of Linear Programming - University of Waterloo

We now give an algebraic definition of a "corner point" as a feasible solution at which there are nlinearly independent active constraints. Definition 2.5(basic solution). Consider a polyhedron ...

## Feasibility and Infeasibility in Optimization

2. Linear Programming 3. Mixed-Integer Programming 4. Nonlinear Programming 5. Software 6. Constraint Programming 7. Application to Other Model Issues 2. Finding Maximum Feasible ...

## Lecture 6 Simplex method for linear programming - Donald ...

Examples and standard form Fundamental theorem Simplex algorithm Simplex method I Simplex method is first proposed by G.B. Dantzig in 1947. I Simply searching for all of the basic ...

## Linear Problem (LP)

Basic feasible solution This is the basic solution that satisfies the non-negativity conditions Nondegenerate basic feasible solution This is a basic feasible solution that has got exactly ...

## UC Berkeley, Spring 2017 Math 170: Optimization, Midterm ...

Reformulate it as a linear problem. Solution: This is Exercise 1.4 on page 34 in the textbook. The given constraints can be formulated as follows: a + b + 25 and a + 25

## LINEAR PROGRAMMING - esaral.com

Example 11 If the feasible region for a linear programming problem is bounded, then the objective function Z = ax + by has both a maximum and a minimum value on R. Solution True Example ...

## Linear Problem (LP) - IIT Guwahati

Feasible solution In a linear programming problem, any solution that satisfy the conditions [] = [] R r is called feasible solution Basic solution A basic solution is one in which – variables are set equal ...

## Lecture 8: Vertices, Extreme Points, and Basic Feasible Solutions

2 Other notions of corner points There are other notions of corner point" besides a basic feasible solution. We say that • A vertex of a set S Rn is a point x 2Ssuch that some linear function Tx ...

## An alternative of converting feasible solution into basic ...

way of converting a feasible solution into a basic feasible solution of linear programming problem is described all relationships between the variables in linear form. It was the first method which ...

## **Chapter 11 Linear Programming - ETH Z**

Figure 11.3: A linear program: finding the feasible solution in the intersection of five positive halfspaces that is most extreme in direction c (has highest value  $\gamma = P d j = 1 c j x j$ ) In Figure ...

### **Simplex method - MIT**

Any linear programming problem can be transformed or that it is in canonical form! 8 Recall: Standard form. Discussion §Given any values for \$ # and \$ \$, the values of \$! and \$ ... given a ...

### CO350 Linear Programming Chapter 5: Basic Solutions

Chapter 5: Basic Solutions 3 Proof: (cont'd) Key ingredient: Show that if x\* is optimal but not basic, then there is an optimal solution with more zeros entries than x\*. So far we assumed x\* ...

#### The Simplex Method: Step by Step with Tableaus

Form a tableau corresponding to a basic feasible solution (BFS). For example, if we assume that the basic variables are (in order) x 1;x 2;...x m, the simplex tableau takes the initial form shown ...

## Iso profit or Iso cost method for solving LPP graphically

feasible region. Each point in the feasible region POST satisfies both the linear constraints and is therefore a feasible solution. Non-negative constraints are also being satisfied in this region ...

## Chapter 6Linear Programming: The Simplex Method - Nikola ...

A linear programming problem is said to be a standard max-imization problem in standard form if its mathematical model is of the following form: Maximize  $P = c \ 1x \ 1 + c \ 2x \ 2 + :::+ c \ nx \ n \ ...$ 

## MATH 407 Key Theorems - University of Washington

Theorem 0.2. [The Fundamental Theorem of Linear Programming] Every LP has the following three properties: (i) If it has no optimal solution, then it is either infeasible or unbounded. (ii) If it ...

## Chapter 4 Duality - Stanford University

Figure 4.1: The constraints, feasible region, and optimal solution of the linear program associated with building cars and trucks. Written in matrix notation, the linear program becomes maximize ...

## The Transportation Problem: LP Formulations - The University ...

Graphically, a transportation problem is often visualized as a network with m source nodes, n sink nodes, and a set of  $m \times n$  "directed arcs." This is depicted in Figure TP-1. We now proceed with ...

## On the uniqueness of solutions to linear programs - Springer

unique feasible solution, viz x 2  $\frac{1}{4}$  1 and x j  $\frac{1}{4}$  0 for j 6 $\frac{1}{4}$ 2. It is obvious that because c j  $\frac{1}{4}$  0 for 8j, the reduced costs in any basic solution to this problem are always zero, and every feasible ...

## Chapter 2 LINEAR PROGRAMMING PROBLEMS - ICDST

the feasible solution set of the linear programming problem. Feasible solution. Each element of the feasible solution set is called a feasible solution. A feasible solution is a solution which satis ...

## Linear Programming - Byju's

Method of solving linear programming problem is referred as Corner Point Method. The method comprises of the following steps: 1.Find the feasible region of the linear programming problem ...

## Linear Programming: Model Formulation and Solution

A feasible solution does not violate any of the constraints: Example: x = 5 bowls x = 10 mugs Z =\$40x 1 + \$50x 2 ... • Graphical methods provide visualization of how a solution for a linear ...

## **Definition of a Linear Program - Columbia University**

Definition: A feasible solution to a linear program is a solution that satisfies all constraints. Definition: The feasible region in a linear program is the set of all possible feasible solutions. ...

## LECTURE 6: INTERIOR-POINT APPROACH TO LINEAR ...

Linear Programming Problem. Dual Problem . Primal-Dual Problem. What's Special about LP? Solving LP Problems. Simplex Method. Is Simplex Method Good? ... as an initial feasible ...

## <u>99790 17 ch17 p001-047 - Rutgers University</u>

Basic Feasible Solution Abasic solution can be either feasible or infeasible. A basic feasible solution is a basic so-lution that also satisfies the nonnegativity conditions. The basic solution ...

## Advanced method for solving the transportation problem

Solving the Transportation Problem (AMSTP) is proposed to find initial basic feasible solution and optimal solution of transportation problem and compared its results with other existing ...

## Using the Graphical Method to Solve Linear Programs

Linear programming, or LP, is a method of allocating resources in an optimal way. It is one of ... feasible solution region touched by a line that is parallel to the two ... Table 1.—Information for ...

## Duality in Linear Programming - Department of Computer ...

Duality in Linear Programming Defn. Consider the linear programming problem (in standard form): maximize cT x subject to A  $x \le b$  and  $x \ge 0$ , The dual of this LP problem is the LP minimization ...

## Linear Programming Exercises

Linear Programming Exercises LievenVandenberghe ... Exercise 6. For each of the following LPs, express the optimal value and the optimal solution in terms of the problem parameters (c, k, d, ...

## Linear Programming Duality

as the primal problem. We can formally prove that it indeed always does just that. This fact is called weak duality. Theorem 1: Weak Duality If x is a feasible solution to the primal (3) and y is ...

## **Tutorial and Practice in Linear Programming - arXiv.org**

Even if an optimization problem is feasible, it may have no optimum solution and, therefore, becomes an unbounded problem. 1.3 Types of Linear Programming Linear programming can ...

## A NOTE ON DEGENERACY IN LINEAR PROGRAMMING

every linear programming problem can be perturbed into a non-degenerate problem [3, 41. However, it is interesting to know how hard the problem is of "exiting" a ... There is no feasible ...

## <u>4.2 Linear Programming The Graphical Method - Community ...</u>

A constraint is a condition imposed on a problem. Constraints in linear programming problems are stated as inequalities. The constraint in the second to last sentence is turned into ... Third, ...

## 10.4 Linear Programming - MIT Mathematics

The Dual Problem In linear programming, problems come in pairs. There is a minimum problem and a maximum problem—the original and its "dual." The original problem was specified by a ...

## CS168: The Modern Algorithmic Toolbox Lecture #18: Linear ...

minimization problem e ciently using linear programming. 2 Linear Programming 2.1 Context The more general a problem, the more computationally di cult it is. For example, su cient ... Hence, ...

#### 15.093 Recitation 03 - MIT OpenCourseWare

Sep 25, 2009  $\cdot$  a) The current solution is optimal and there are multiple optimal bases. b) The optimal cost is  $-\infty$ . c) The current solution is feasible but not optimal. Solution. a) Let  $\beta = 0, \delta = ...$ 

#### Introduction to Linear Programming - University of ...

x 1 number of soldiers produced each week x 2 number of trains produced each week Objective Function In any linear programming problem, the decision maker wants to max- imize (usually ...

#### **Chapter 5 Network Flows - Stanford University**

f is not a basic feasible solution. Since basic feasible solutions are integer-valued, when there is an optimal solution, there will be one that is integer-valued. This enables use of linear ...

#### **GRAPHICAL SOLUTION OF NON LINEAR PROGRAMMING ...**

Objective function, Constraint, Graphical solution, Feasible region 1. INTRODUCTION As we are familiar with the graphical of solving the non linear programming problem thus by the some ...

#### SOLVING SYSTEMS OF LINEAR INEQUALITIES

For example, a linear inequality can be used to model the distance that a car with given fueleconomy ratio can be driven using no more than twenty-two gallons of gasoline. In this unit you ...

#### **Tutorial 6: Converting a linear program to standard form**

Similarly, if there is a feasible solution for the transformed problem, then there is a feasible solution for the original problem with the same objective value. For example, if there is a ...

#### Strict Feasibility and Degeneracy in Linear Programming

in general is not considered to be a serious concern in linear programming. The Goldman-Tucker Theorem [29] is related in that it guarantees a primal-dual optimal solution satisfying strict com ...

## **Transportation Problem UNIT 5 TRANSPORTATION ...**

Hence a feasible solution c omputed by the north-west corner rule can have at most m + n - 1 positive xij if the t ransportation problem has m origins and n destination s. Thus the solution is a ...

#### Linear Programming - smkvbastar.ac.in

• Basic feasible solution: A feasible solution to an LP problem which is also the basic solution. - Degenerate: If the value of at least one basic variable is zero. -Non Degenerate: If value of all ...