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More formally, linear programming is a technique for the optimization of a linear objective function, subject to linear equality and linear inequality constraints. Its feasible region is a convex polytope, which is a set defined as the intersection of finitely many half spaces, each of which is defined by a linear inequality. Its objective function is a real-valued affine function defined on this polyhedron. A linear programming algorithm finds a point in the polytope where this function has the

Linear programming - Wikipedia

1.1 Linear programming Consider the problem P. P: maximize $x_1 + x_2$ subject to $x_1 + 2x_2 \leq 6$ $x_1 - x_2 \leq 3$ $x_1, x_2 \geq 0$ This is a completely linear problems – the objective function and all constraints are linear. In matrix/vector notation we can write a typical linear program (LP) as P: maximize $c \cdot x$ s.t. $Ax \leq b$, $x \geq 0$, 1.2 Optimization under constraints