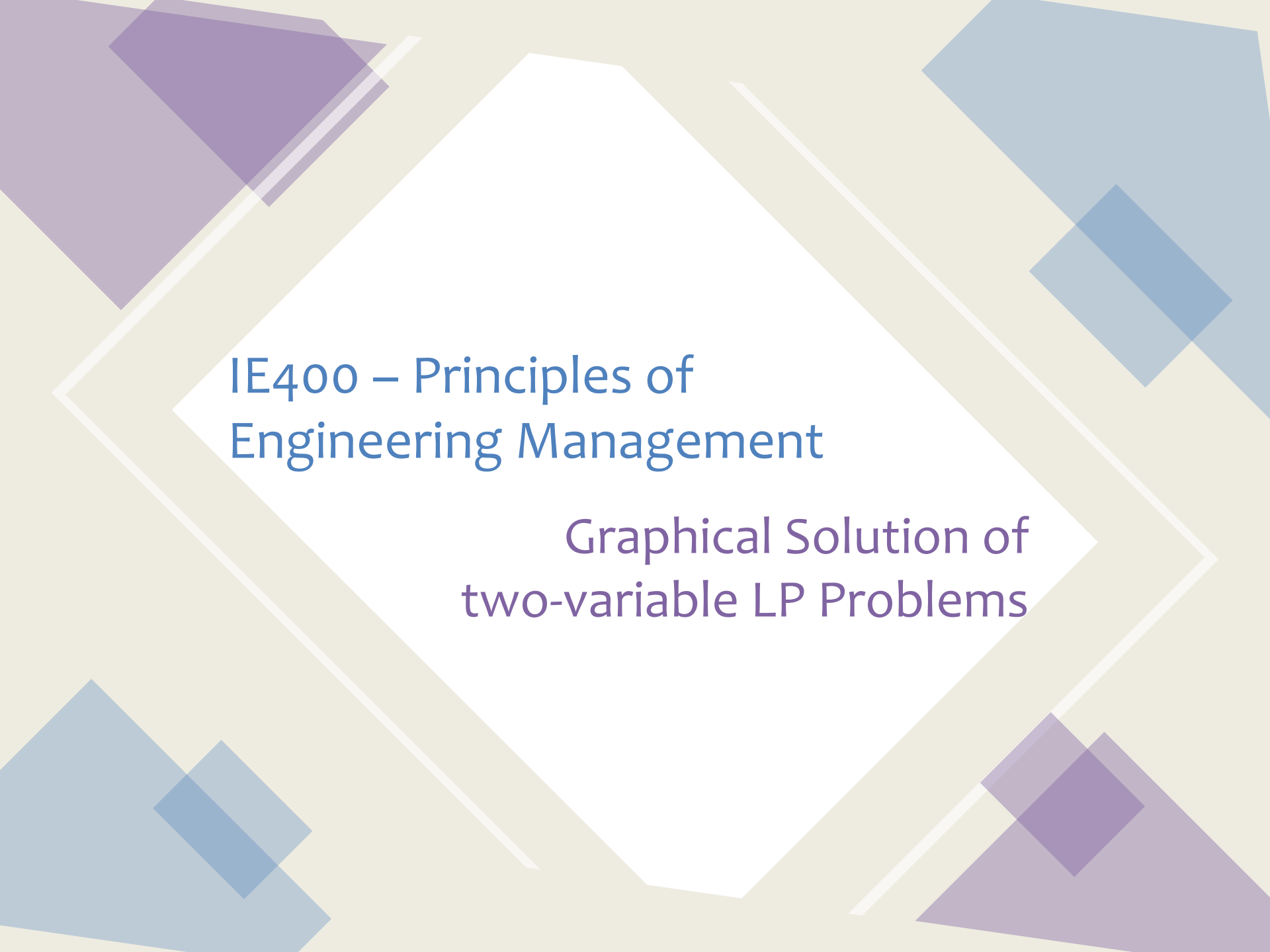




IE400 – Principles of Engineering Management

Graphical Solution of two-variable LP Problems

Graphical Solution of 2-variable LP Problems

Example 1.a.)

$$\max \quad x_1 + 3x_2$$

s.t.

$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$

Graphical Solution of 2-variable LP Problems

Example 1.a.)

$$\max \quad x_1 + 3x_2$$

s.t.

$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$

General Form:

$$\max \quad \mathbf{c}\mathbf{x}$$

s.t.

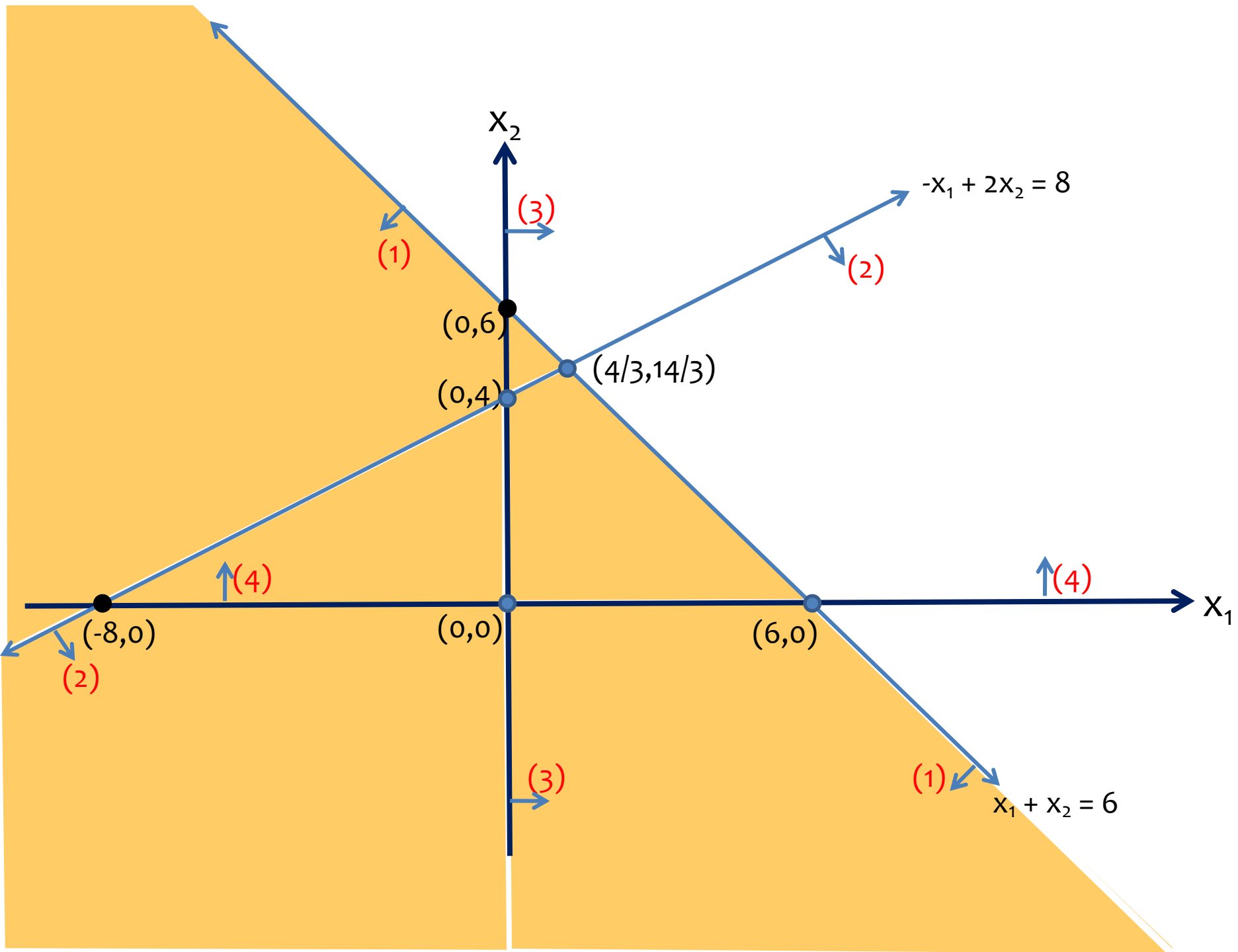
$$\mathbf{A}\mathbf{x} \leq \mathbf{b}$$

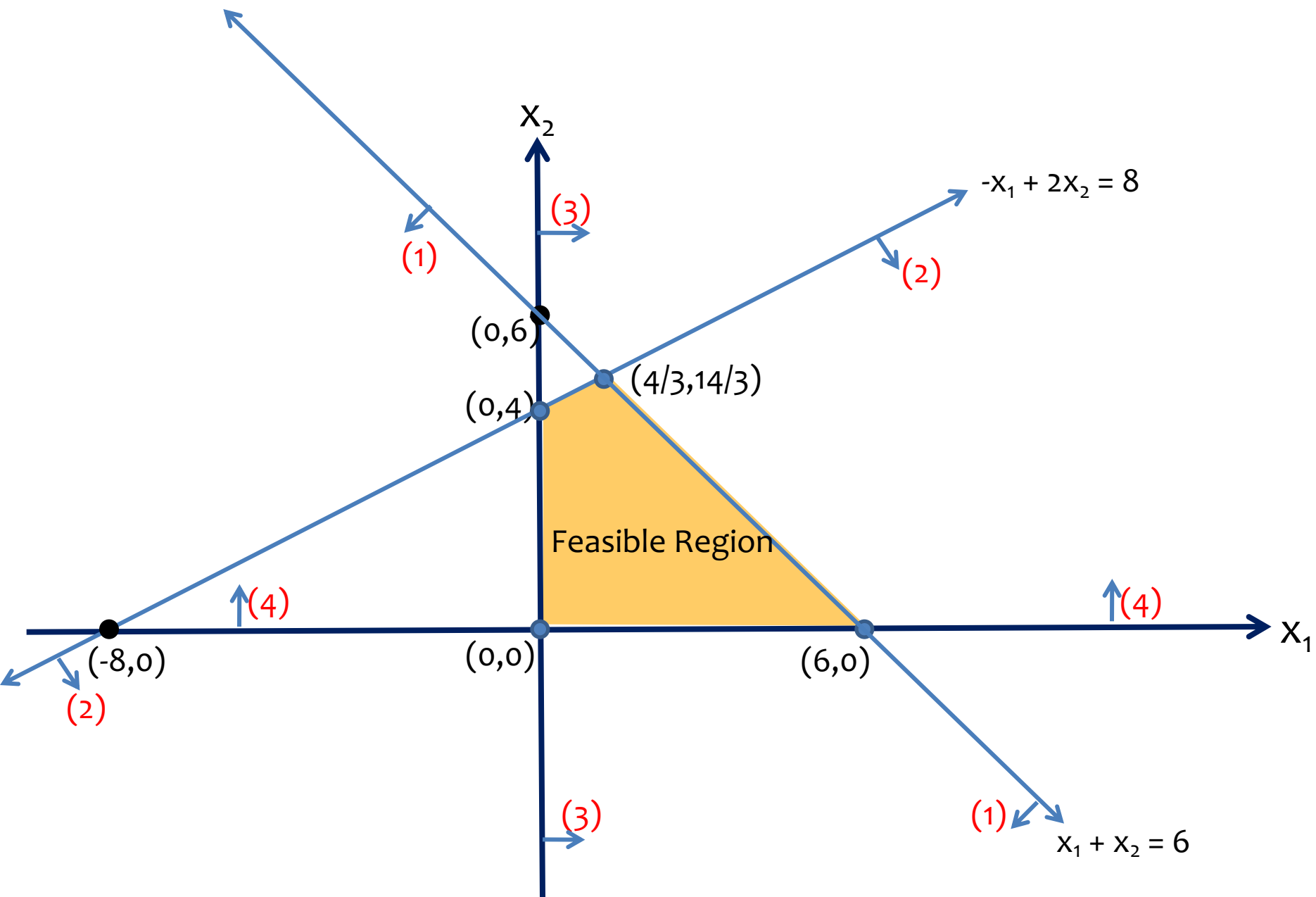
$$\mathbf{x} \geq 0$$

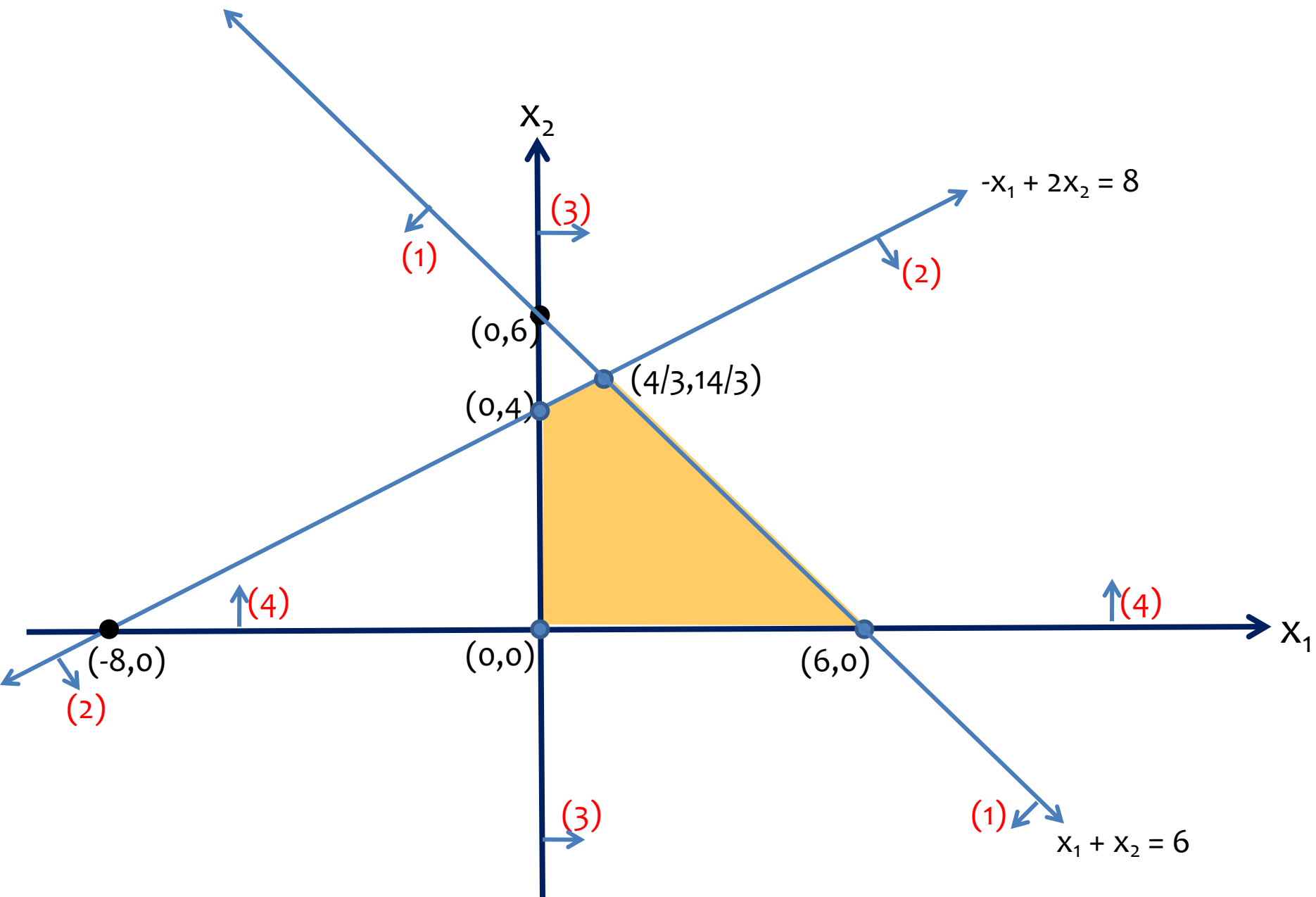
where,

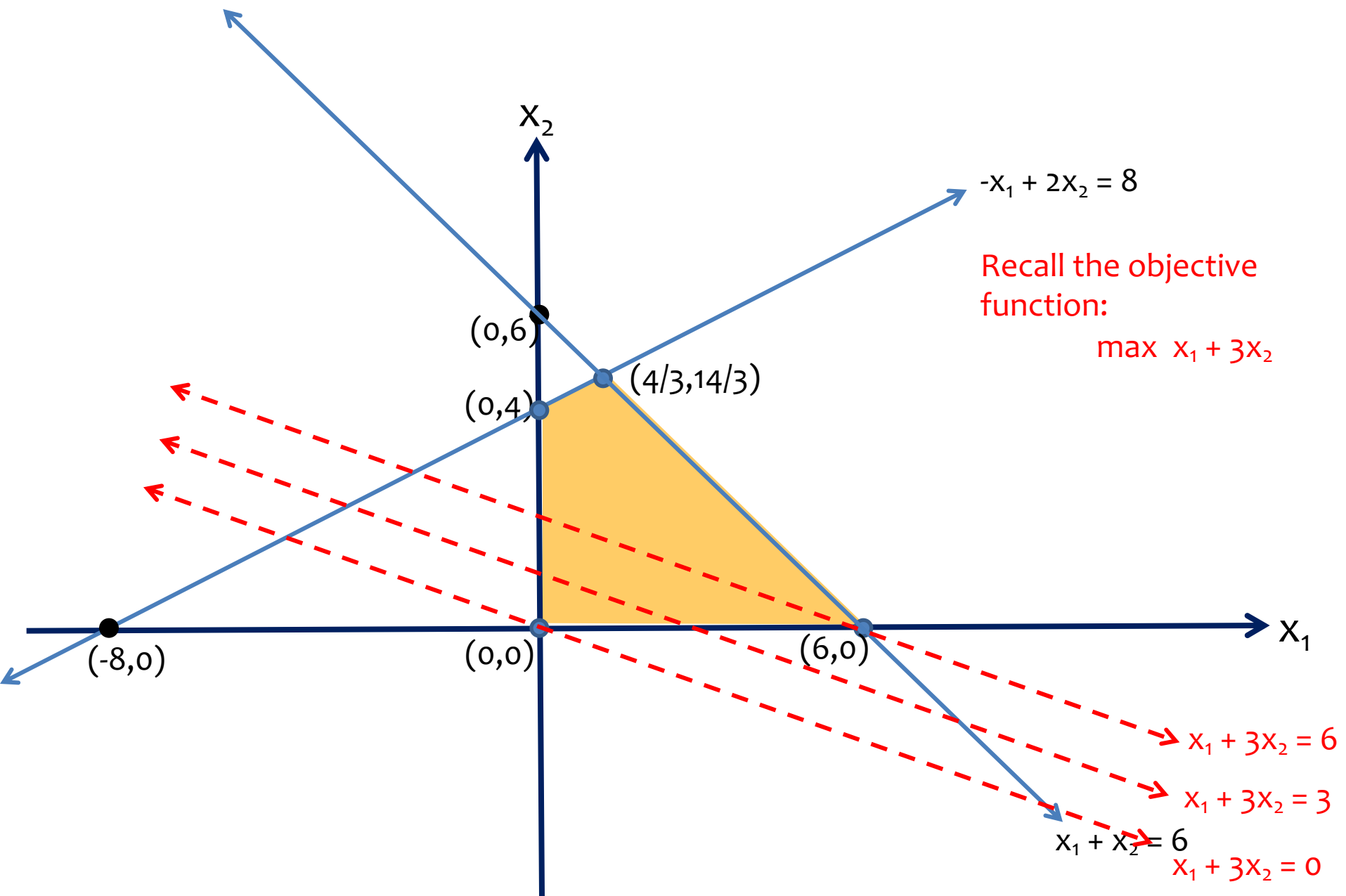
$$\mathbf{c} = [1 \ 3] \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\mathbf{A} = \begin{bmatrix} 1 & 1 \\ -1 & 2 \end{bmatrix} \quad \mathbf{b} = \begin{bmatrix} 6 \\ 8 \end{bmatrix}$$







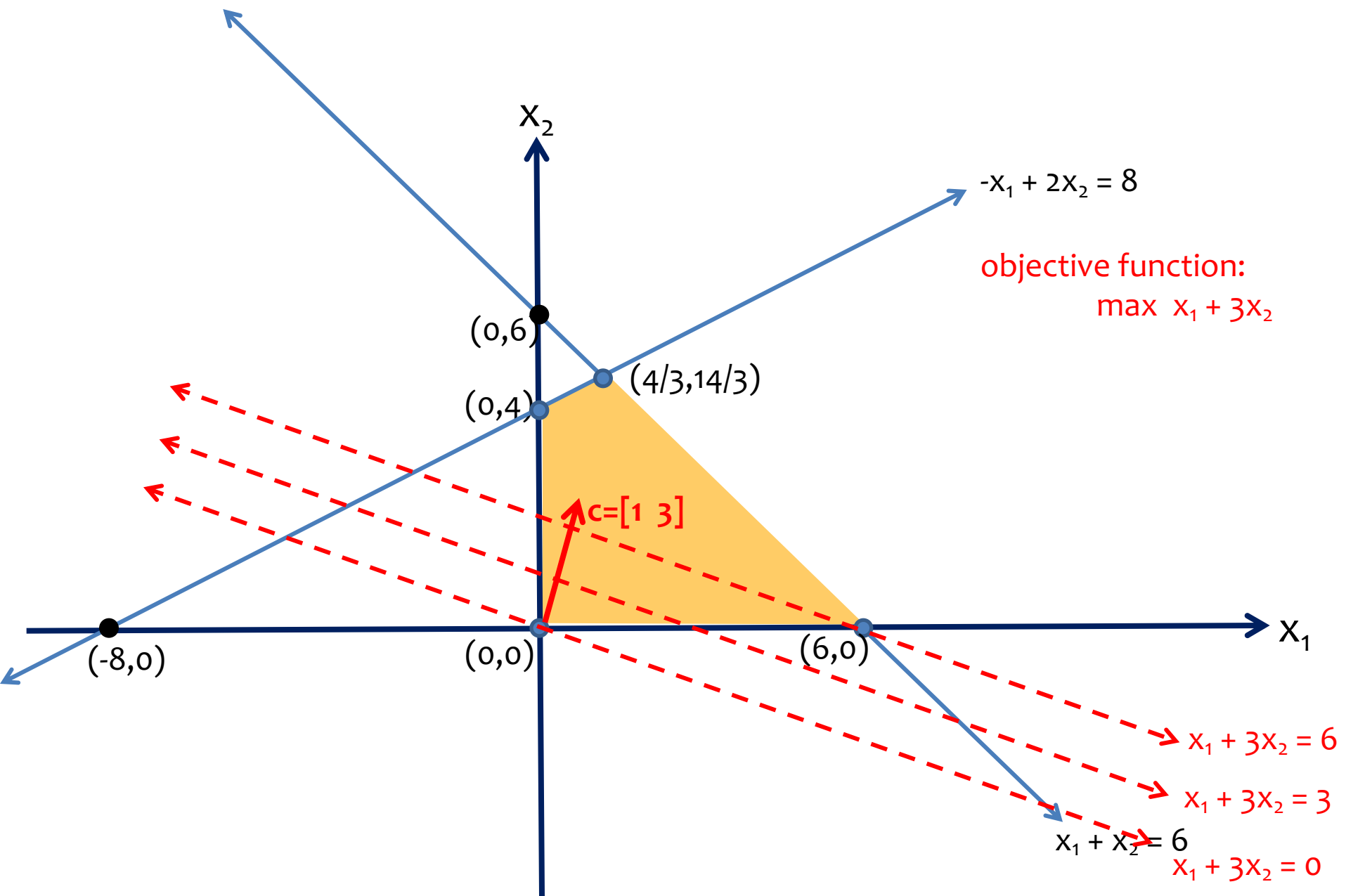


Graphical Solution of 2-variable LP Problems

- A line on which all points have the same z -value ($z = x_1 + 3x_2$) is called :
 - **Isoprofit line** for maximization problems,
 - **Isocost line** for minimization problems.

Graphical Solution of 2-variable LP Problems

- Consider the coefficients of x_1 and x_2 in the objective function and let $\mathbf{c}=[1 \ 3]$.



Graphical Solution of 2-variable LP Problems

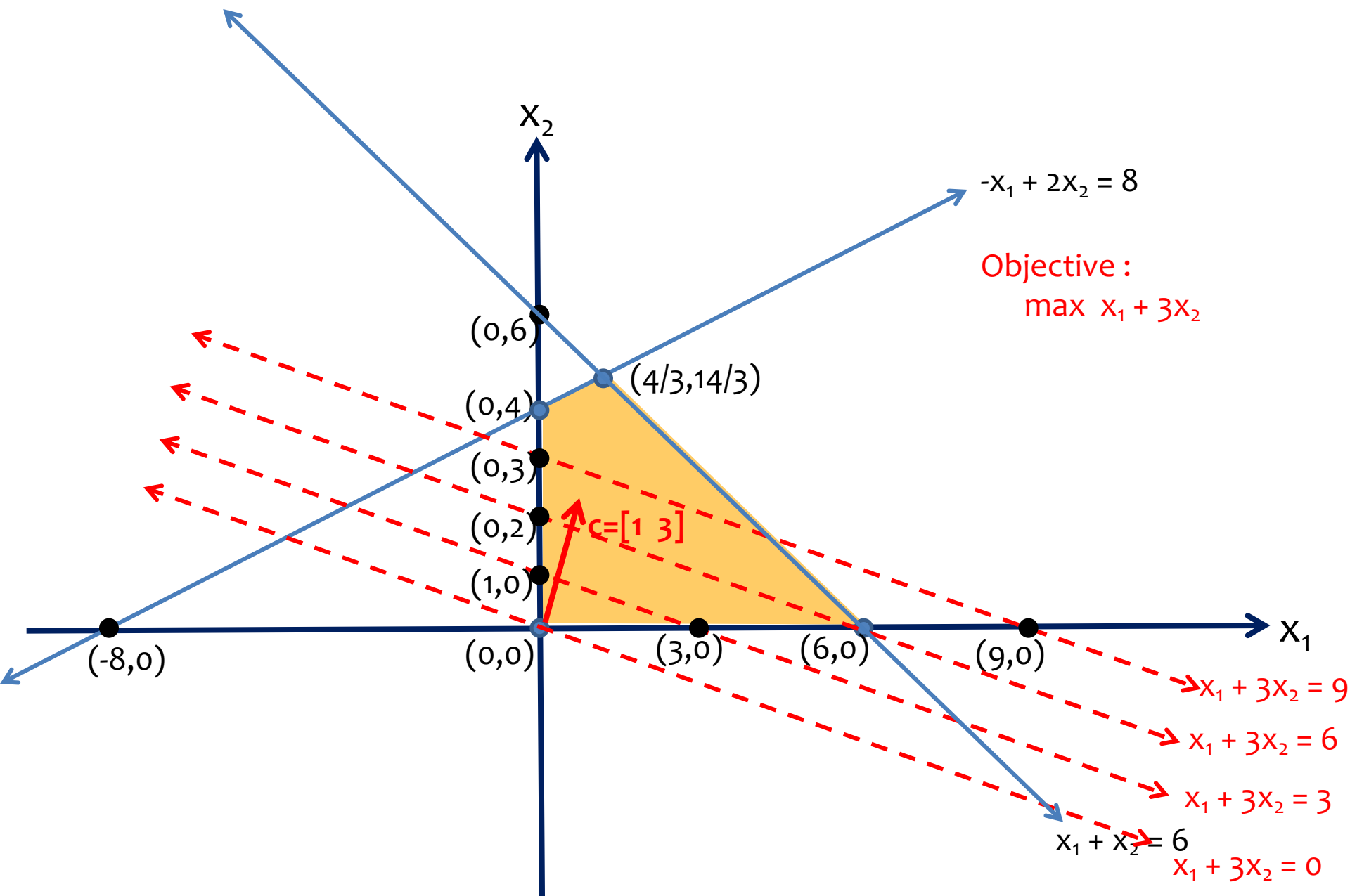
- Note that as we move the isoprofit lines in the direction of $\mathbf{c}$, the total profit increases!

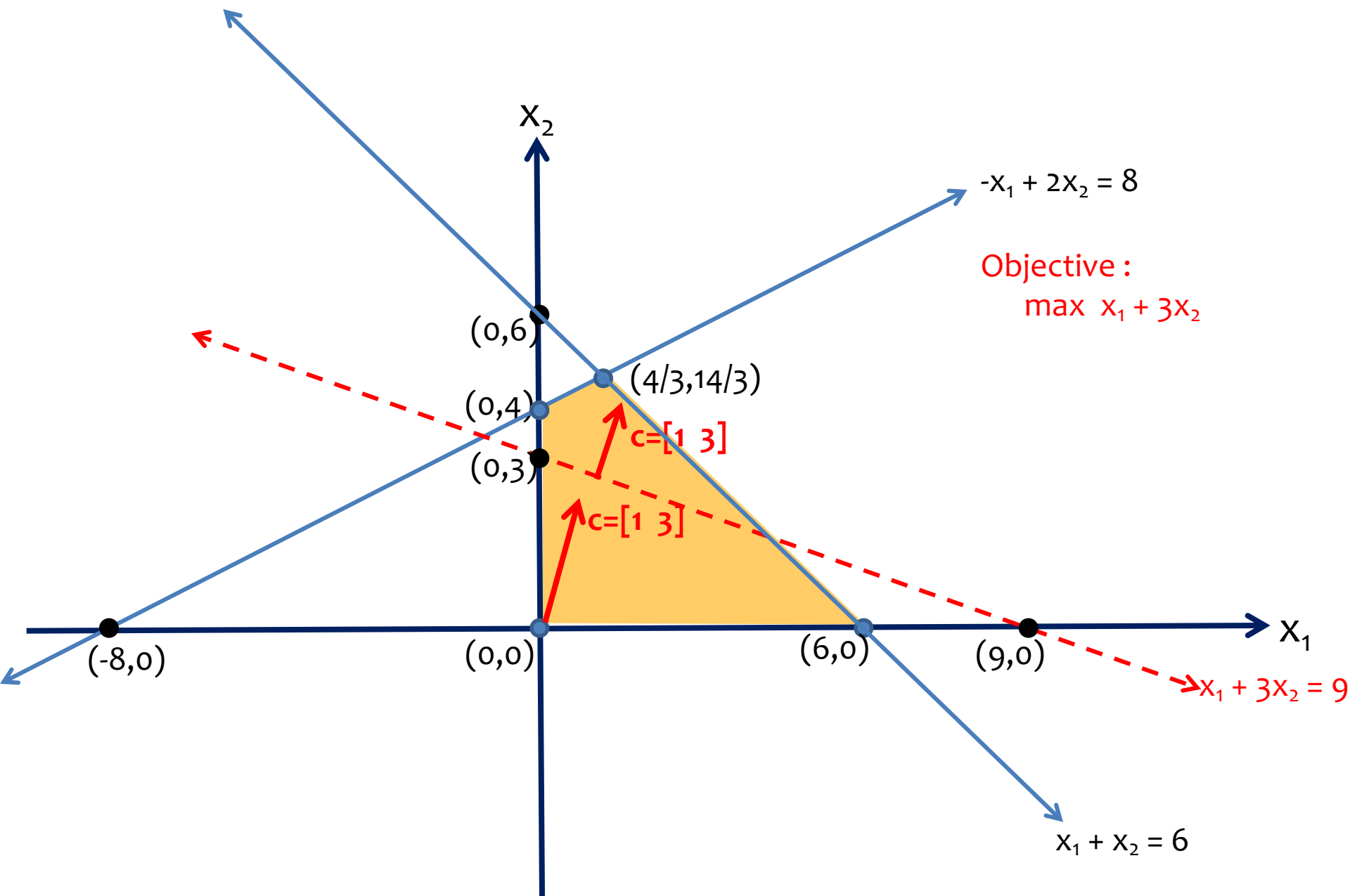
Graphical Solution of 2-variable LP Problems

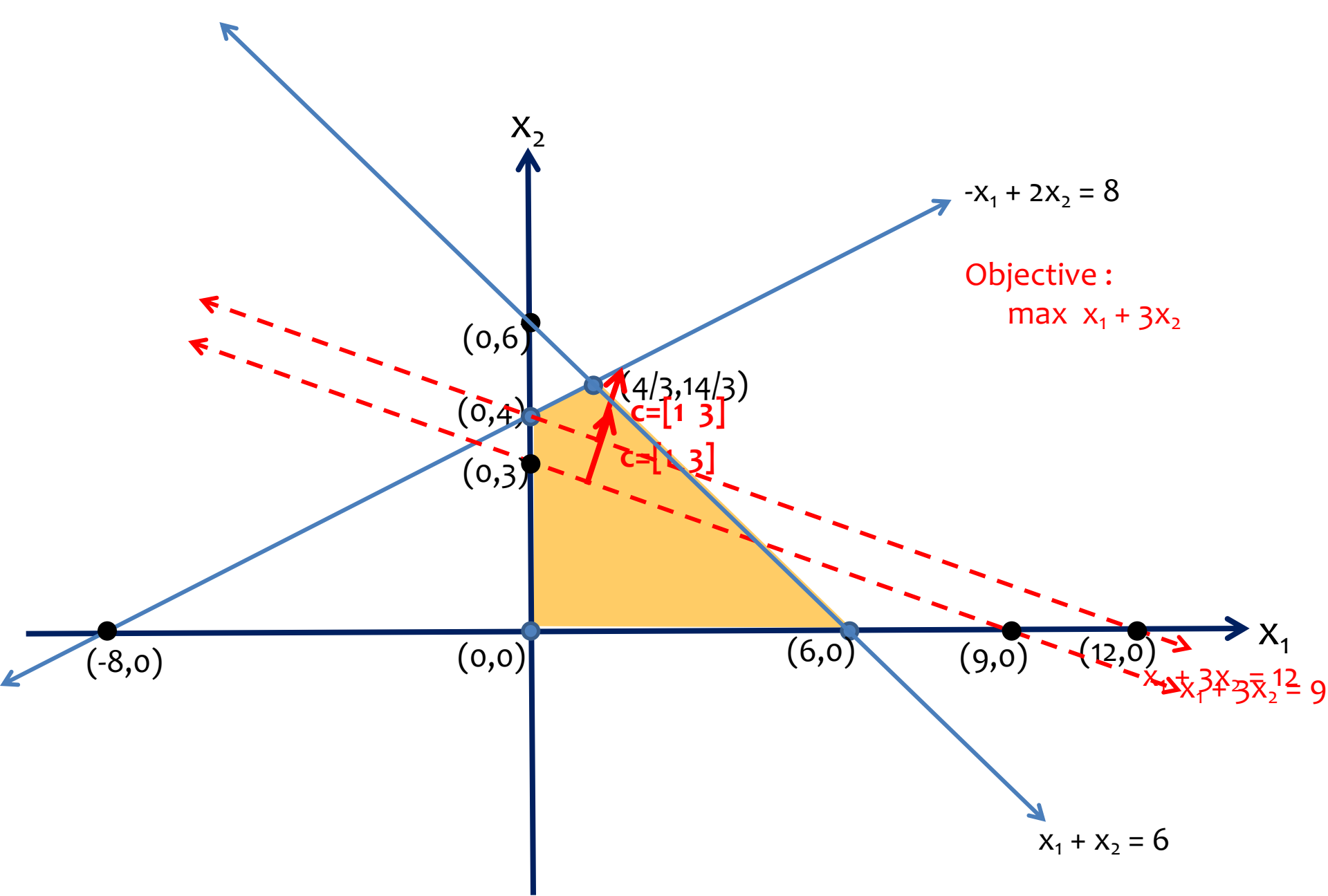
- For a **maximization problem**, the vector $\mathbf{c}$, given by the coefficients of x_1 and x_2 in the objective function, is called the **improving direction**.
- On the other hand, $-\mathbf{c}$ is the **improving direction for minimization problems!**

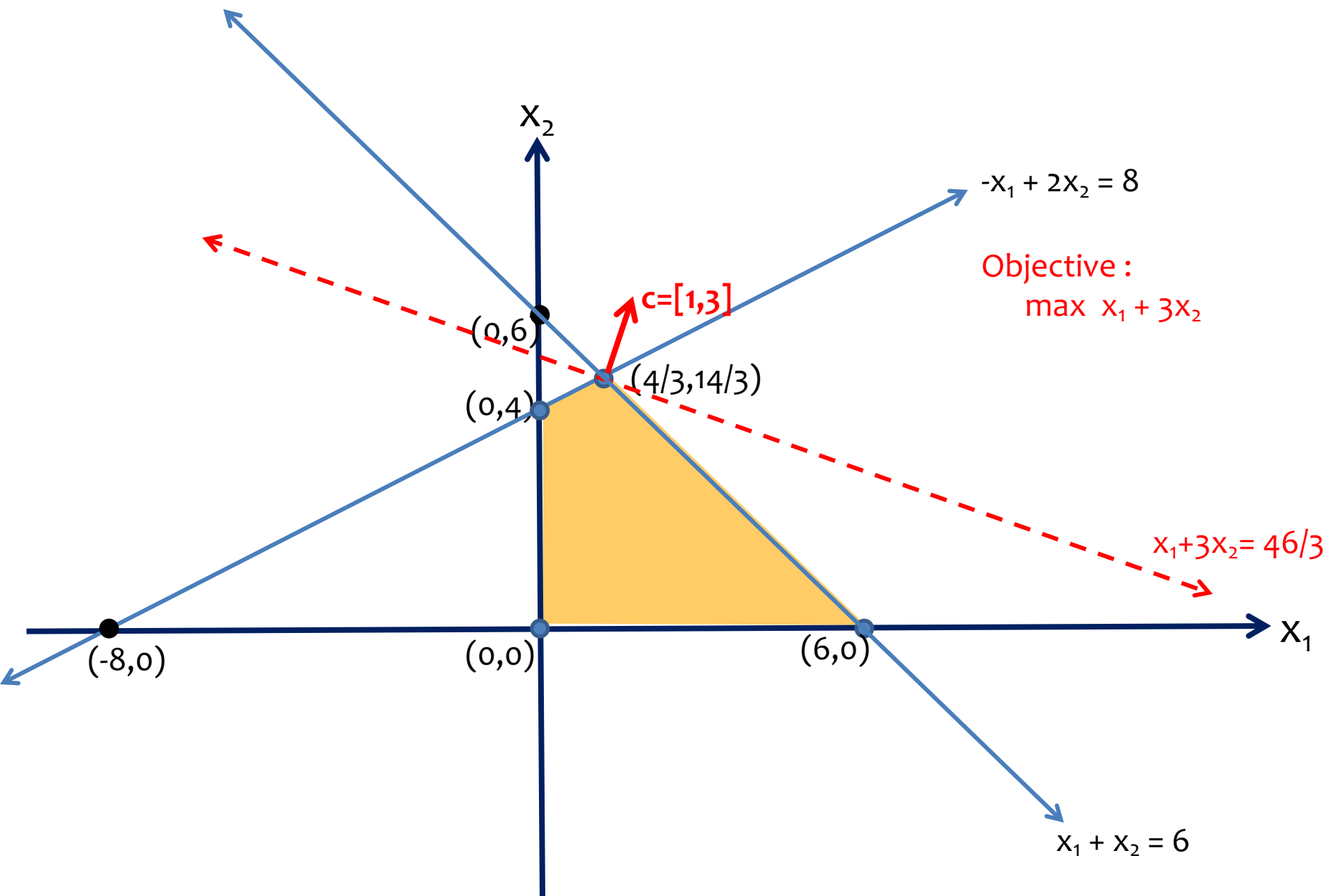
Graphical Solution of 2-variable LP Problems

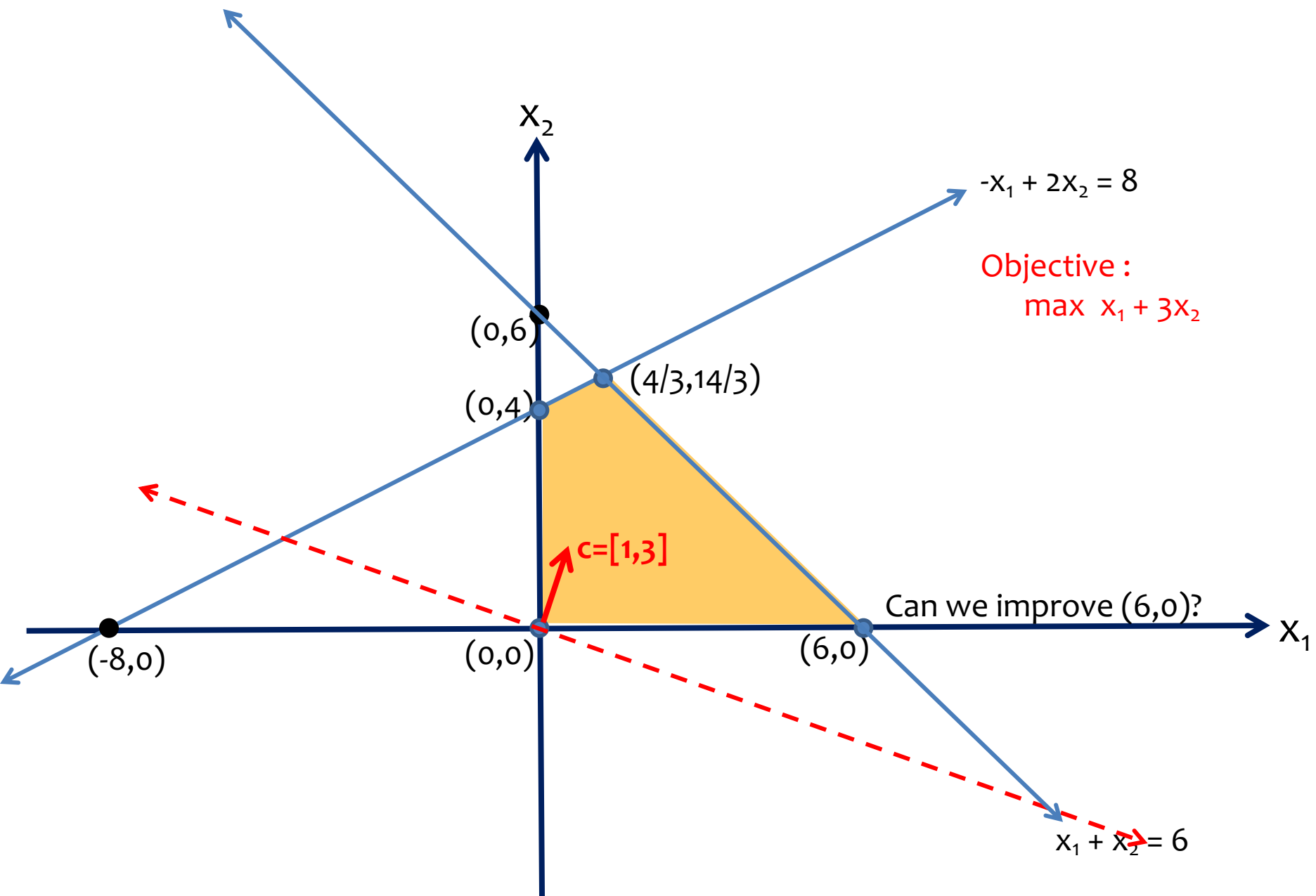
- To solve an LP problem in two variables, we should try to push isoprofit (isocost) lines in the improving direction as much as possible while still staying in the feasible region.

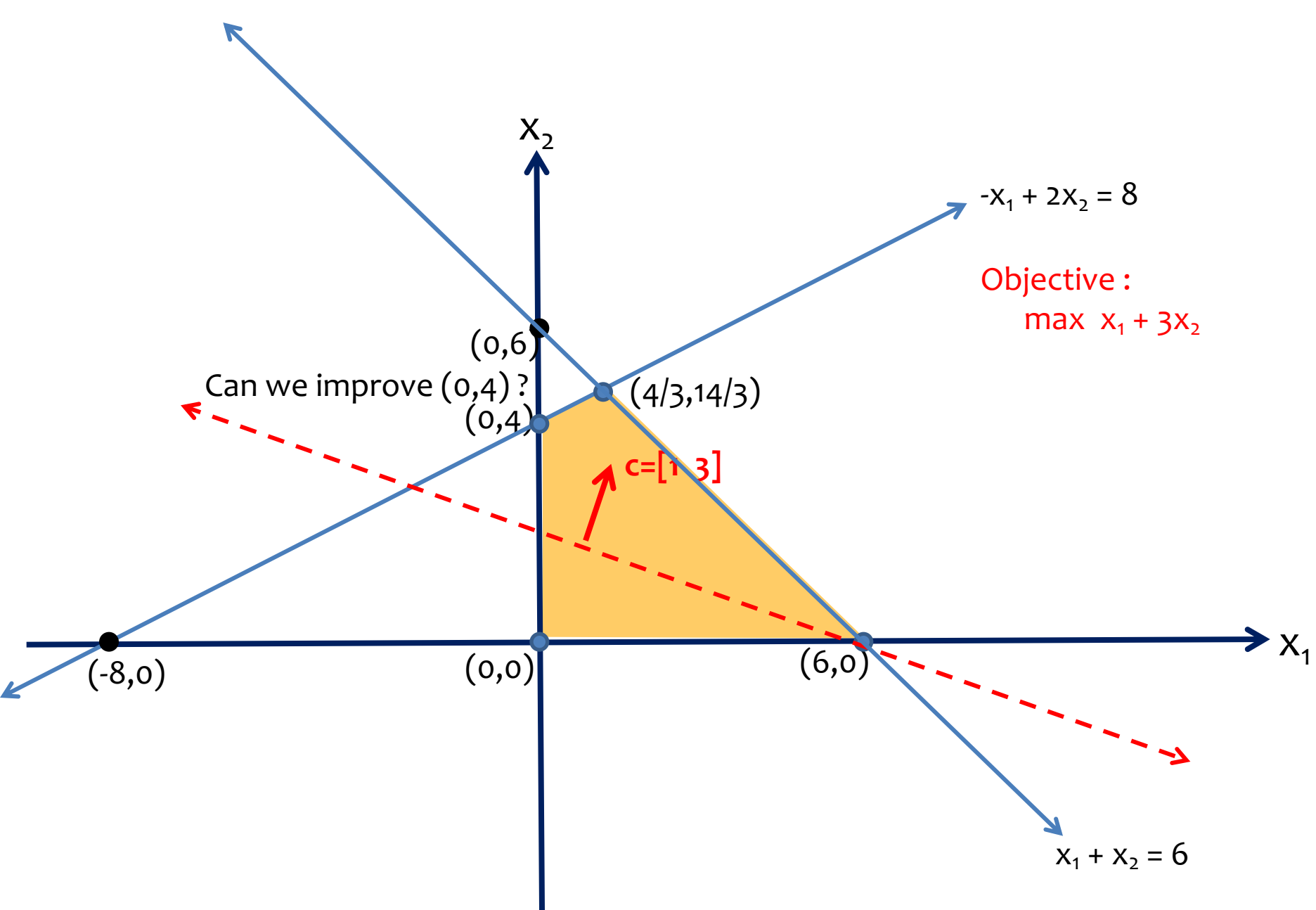


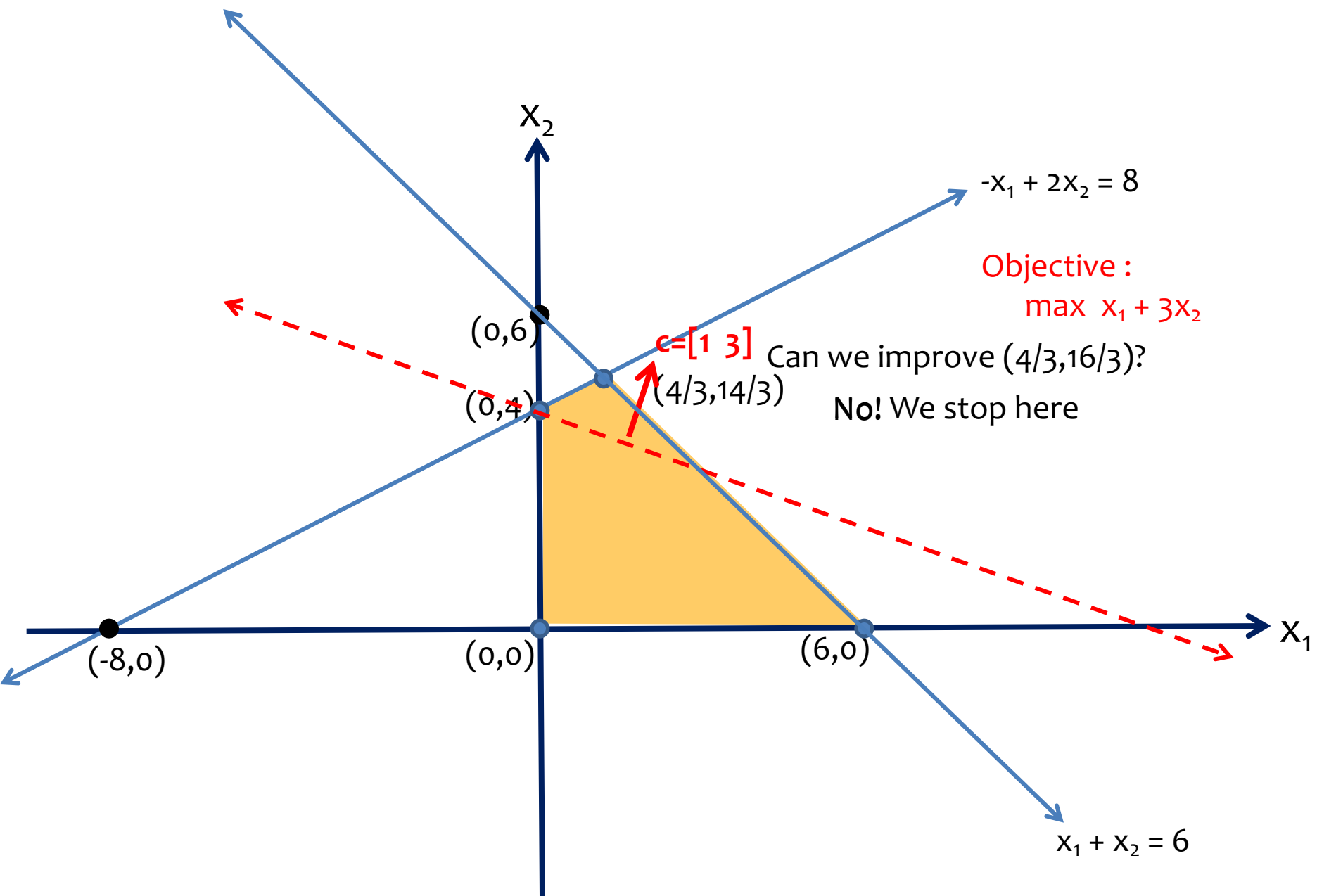


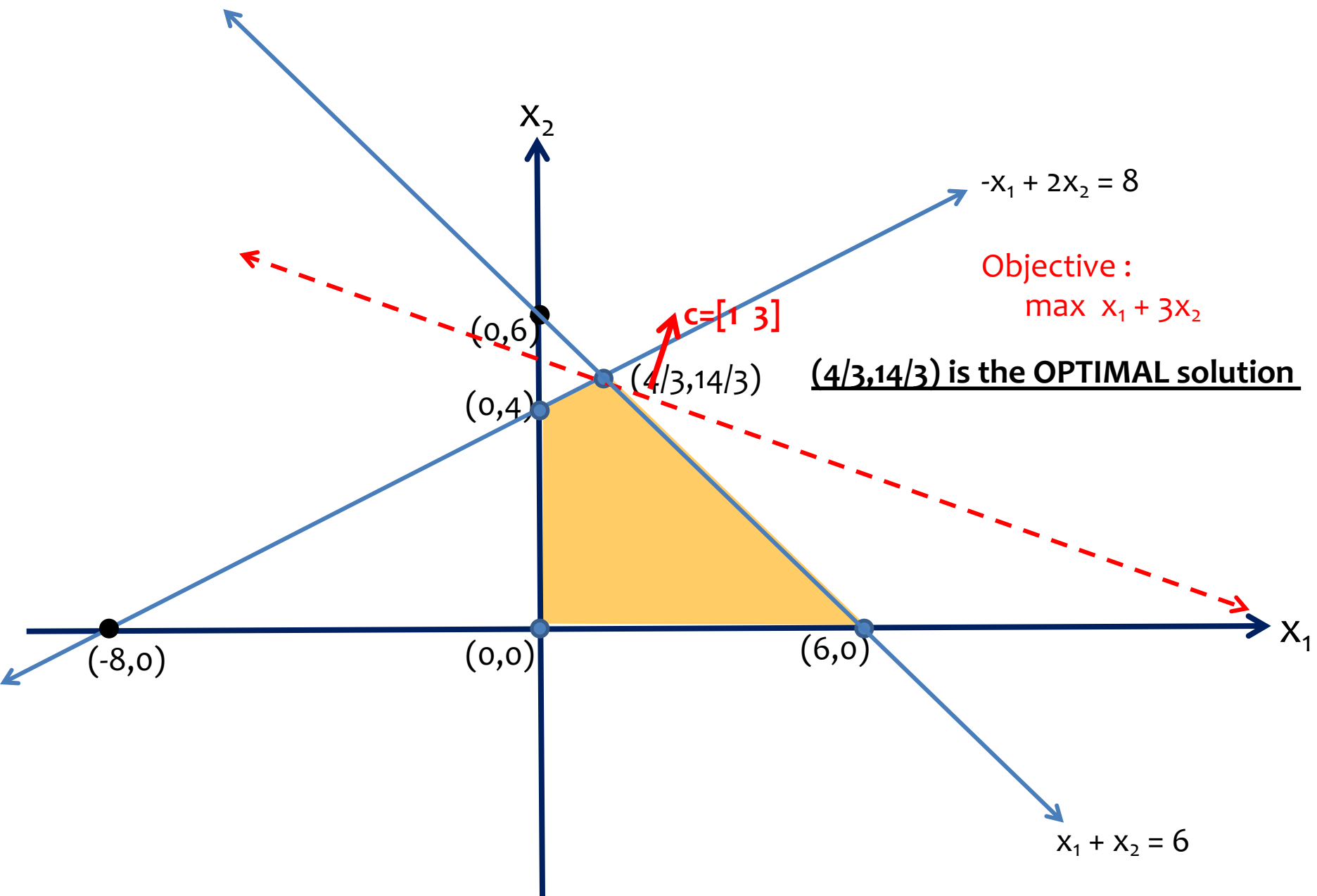












Graphical Solution of 2-variable LP Problems

- Point $(4/3, 14/3)$ is the last point in the feasible region when we move in the improving direction. So, if we move in the same direction any further, there is no feasible point.
- Therefore, point $z^* = (4/3, 14/3)$ is the maximizing point. The **optimal value** of the LP problem is $46/3$.

Graphical Solution of 2-variable LP Problems

- Let us modify the objective function while keeping the constraints unchanged:

Example 1.a.)

$$\max \quad x_1 + 3x_2$$

s.t.

$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$



Example 1.b.)

$$\max \quad x_1 - 2x_2$$

s.t.

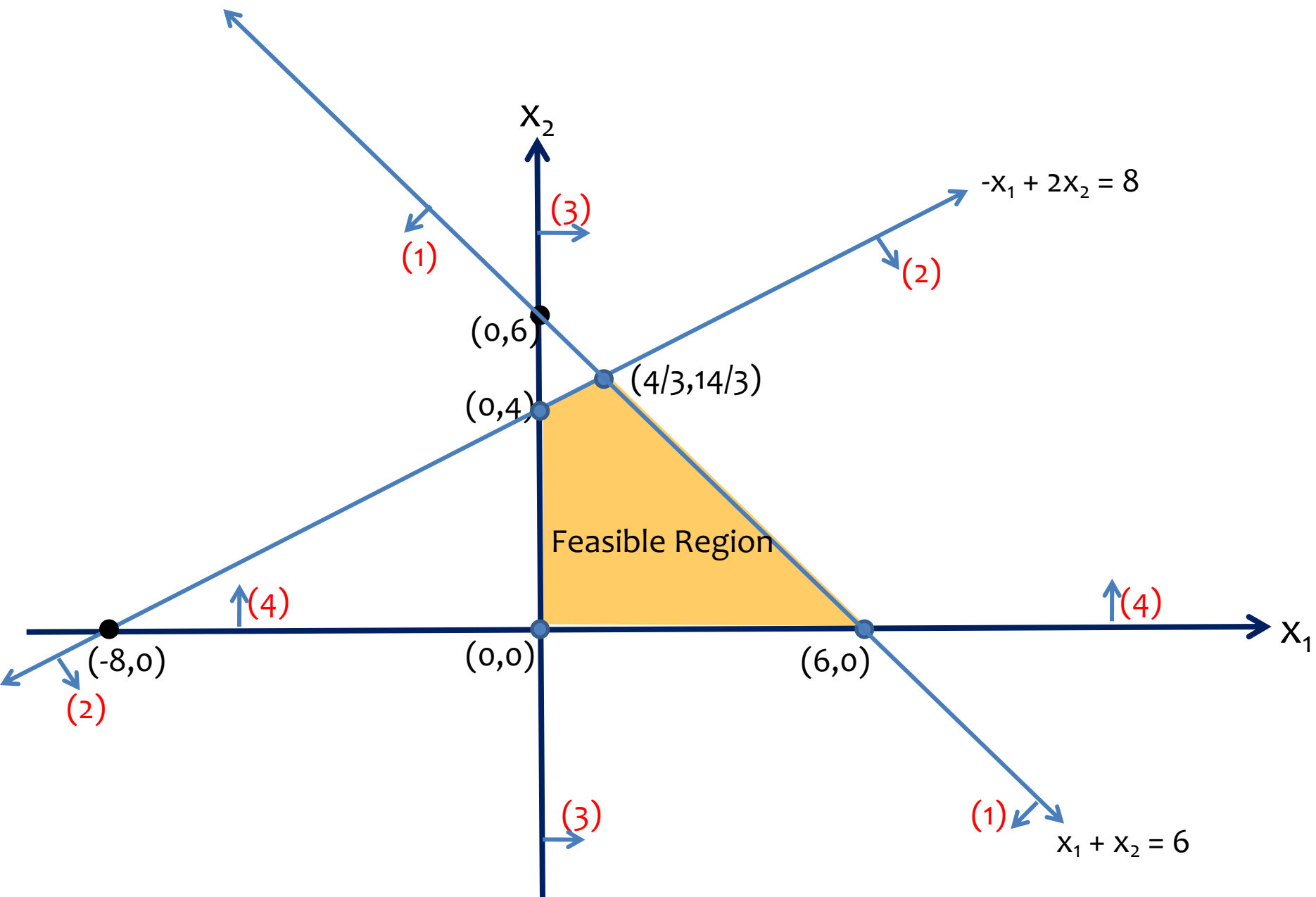
$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$

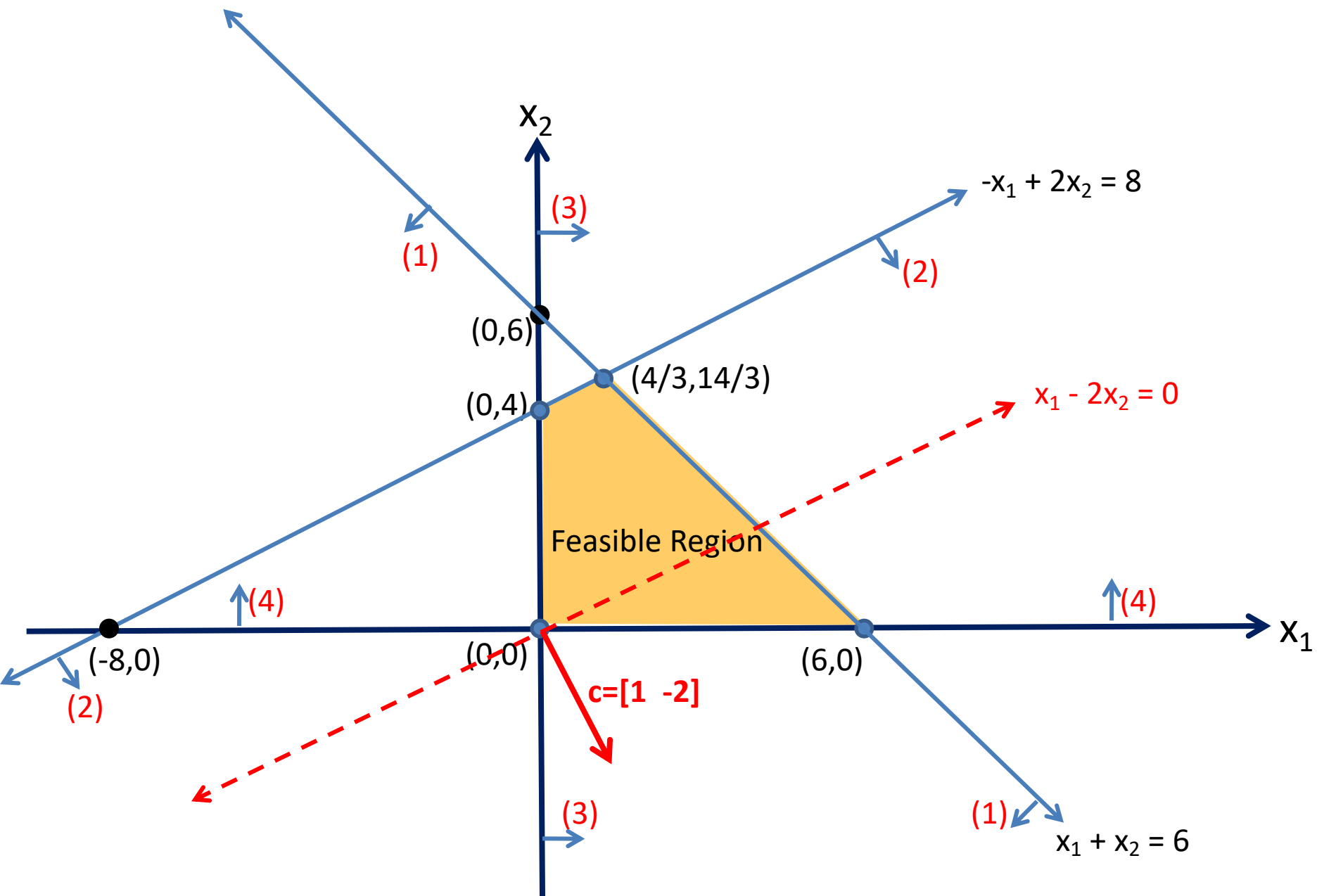
Graphical Solution of 2-variable LP Problems

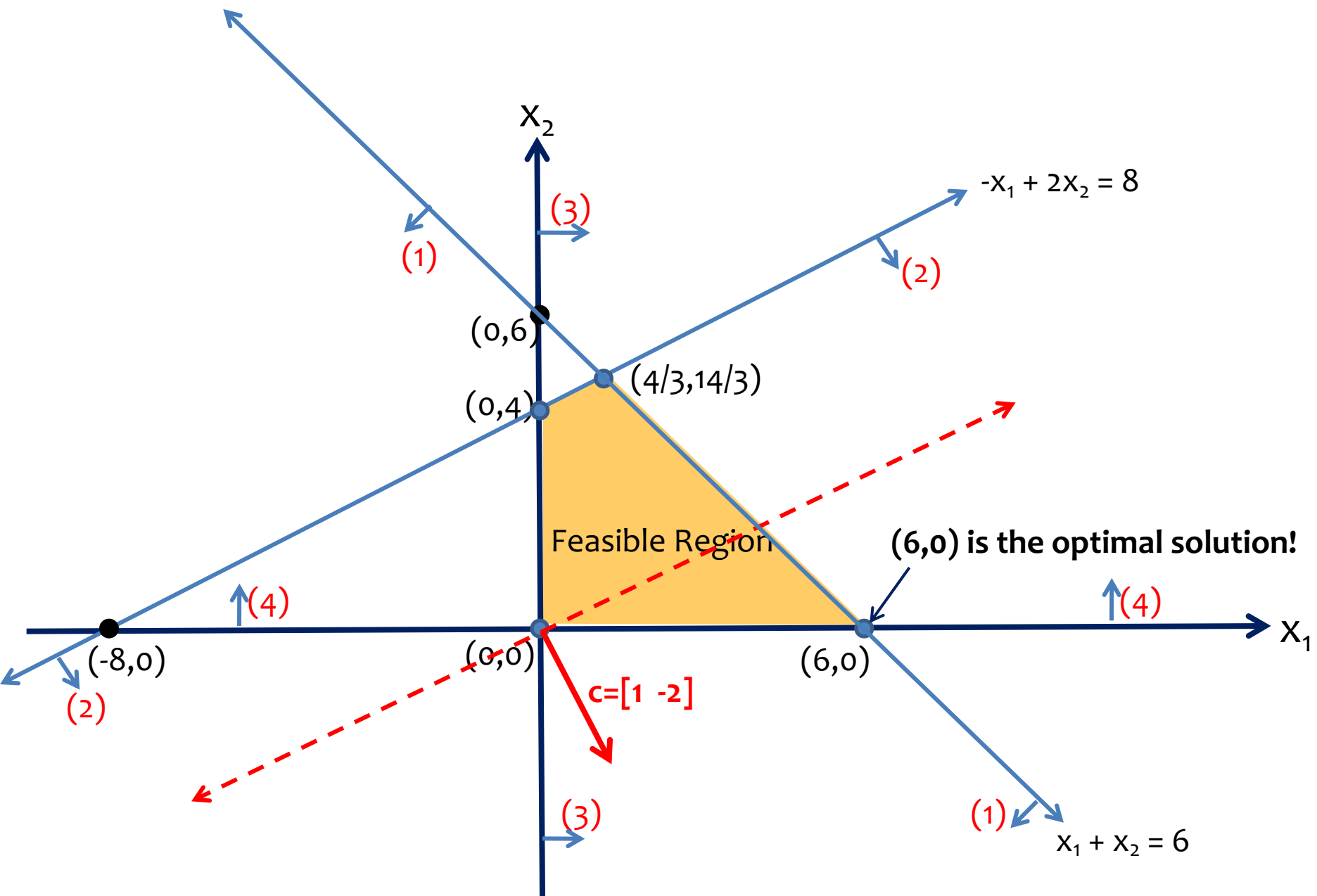
- Does feasible region change?



Graphical Solution of 2-variable LP Problems

- What about the improving direction?





Graphical Solution of 2-variable LP Problems

- Now, let us consider:

Example 1.c.)

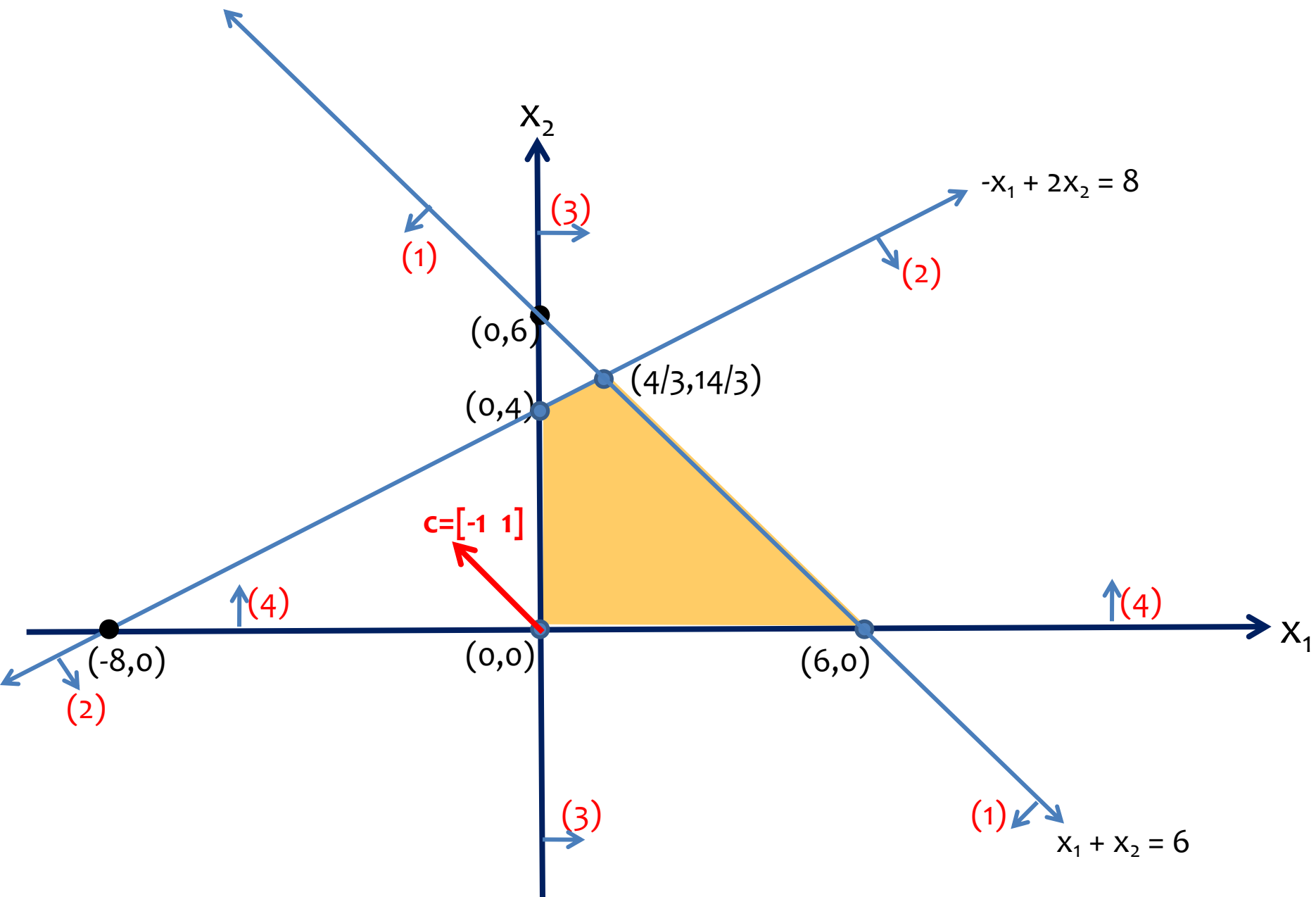
$$\max \quad -x_1 + x_2$$

s.t.

$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$



Graphical Solution of 2-variable LP Problems

- Now, let us consider:

Example 1.c.)

$$\max \quad -x_1 + x_2$$

s.t.

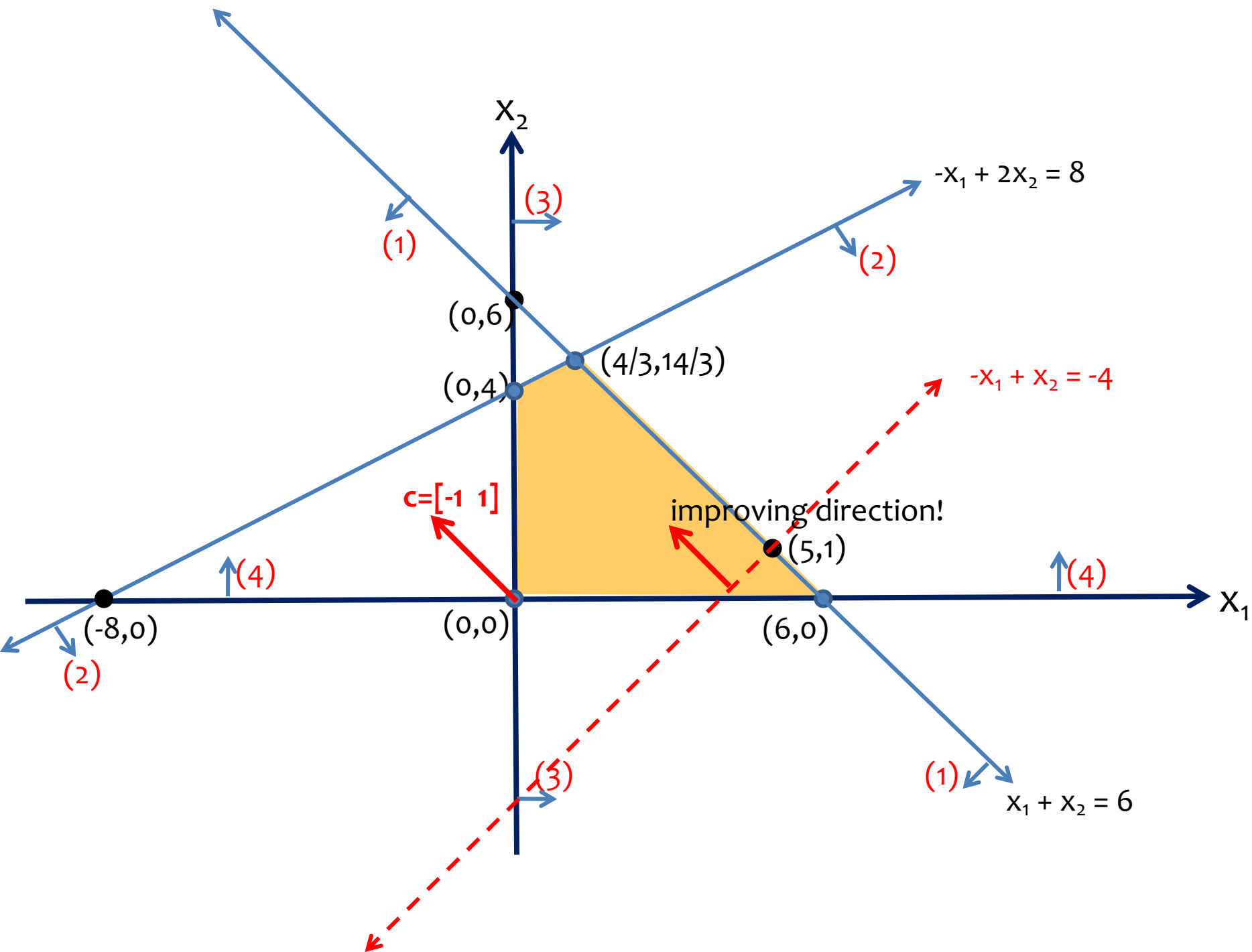
$$x_1 + x_2 \leq 6 \quad (1)$$

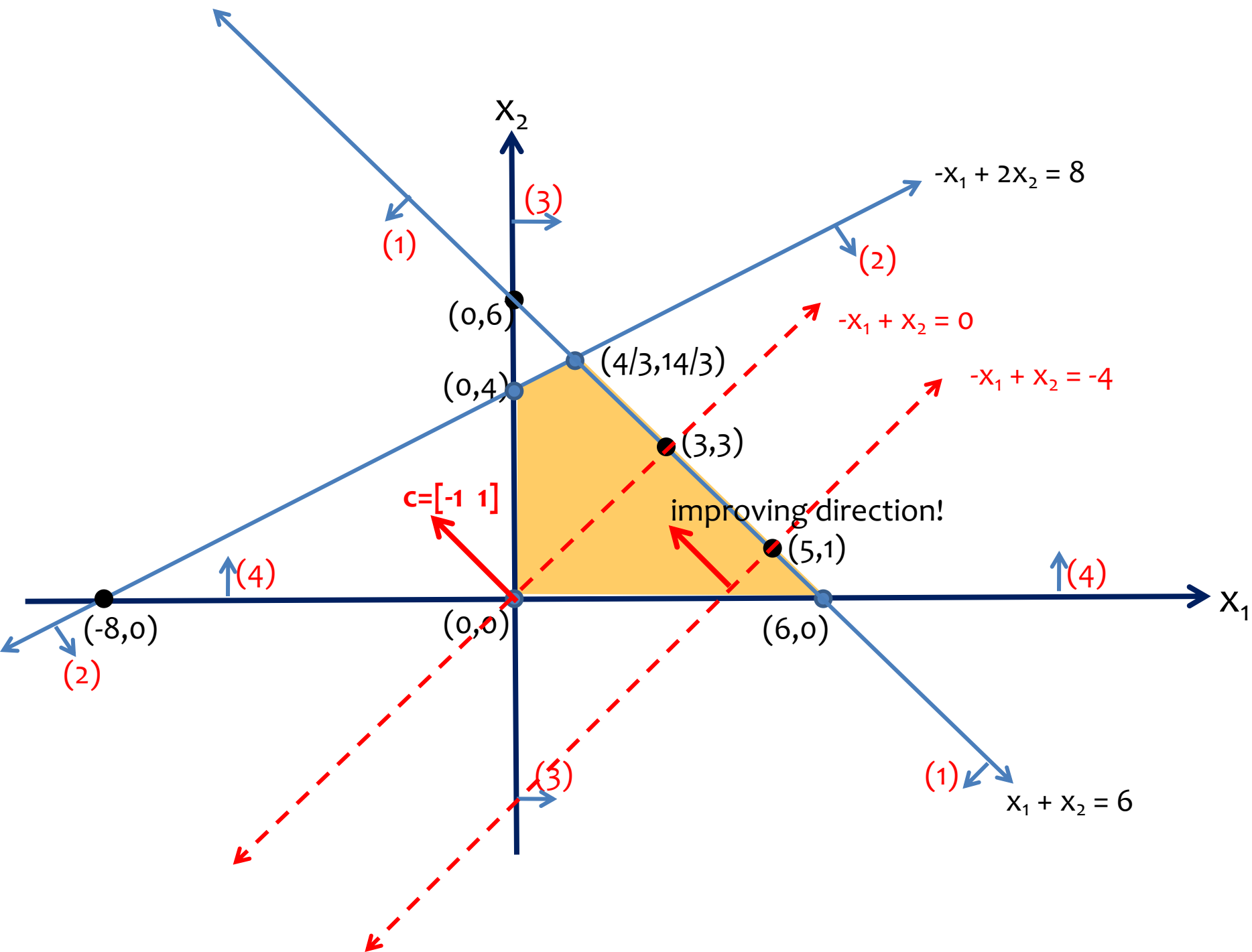
$$-x_1 + 2x_2 \leq 8 \quad (2)$$

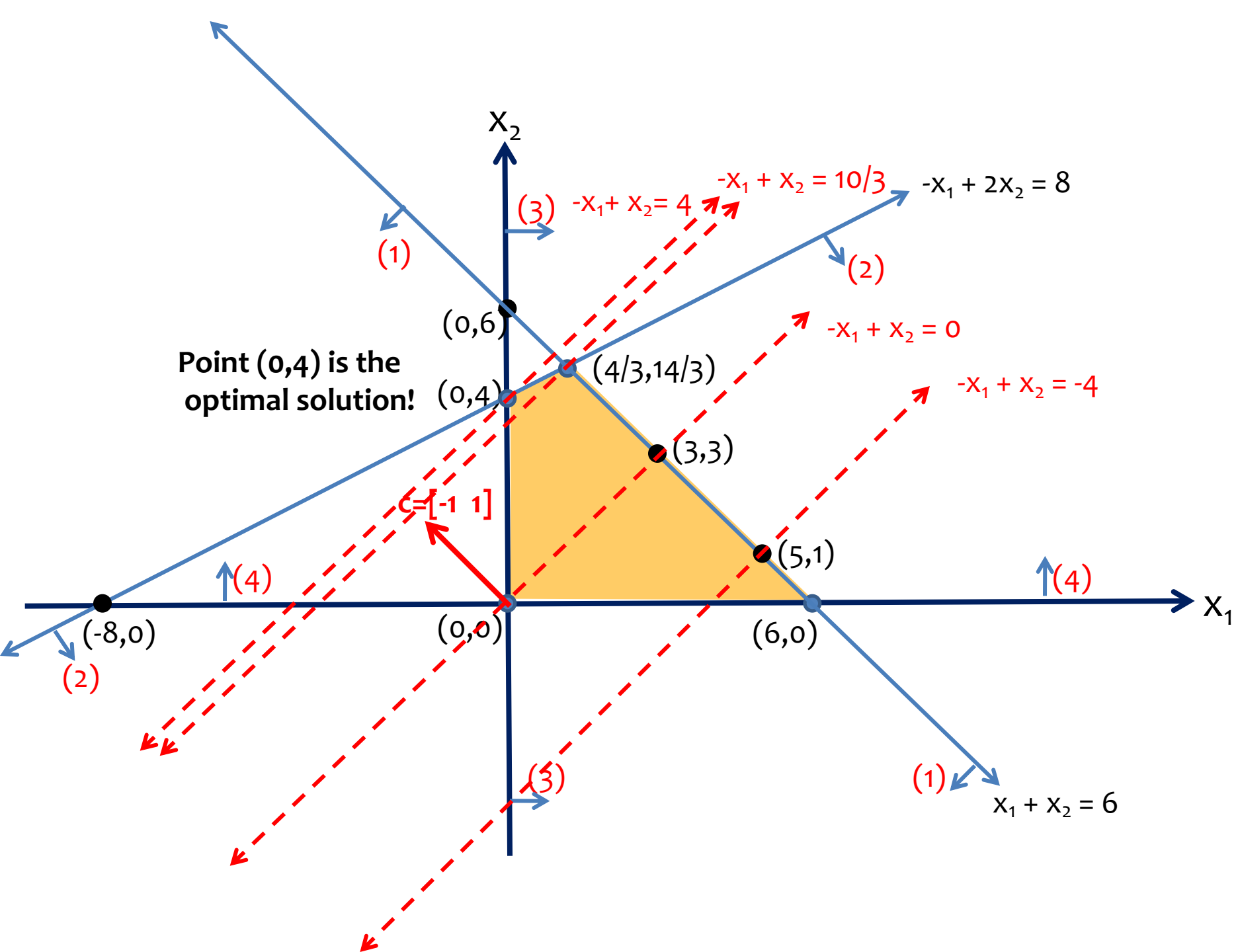
$$x_1, x_2 \geq 0 \quad (3), (4)$$

Question:

Is it possible for (5,1) be the optimal?







Graphical Solution of 2-variable LP Problems

- Now, let us consider:

Example 1.d.)

$$\max \quad -x_1 - x_2$$

s.t.

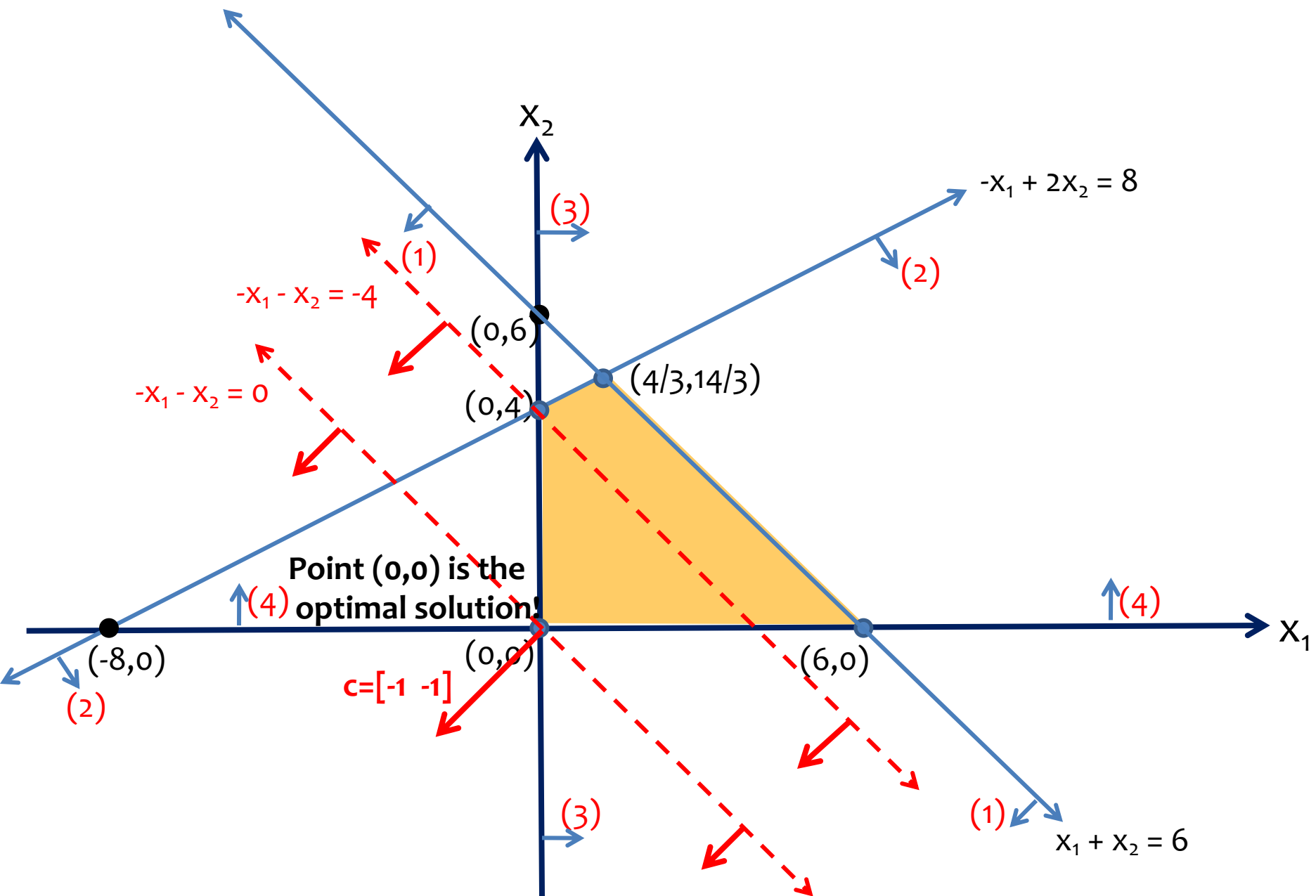
$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$

Question:

Is it possible for (0,4) be the optimal?



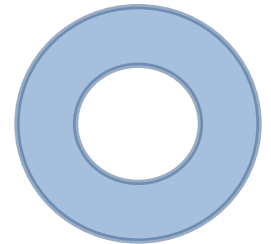
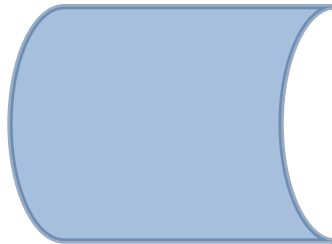
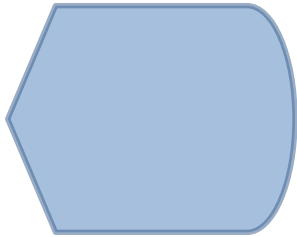
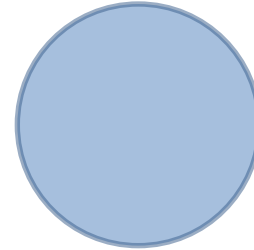
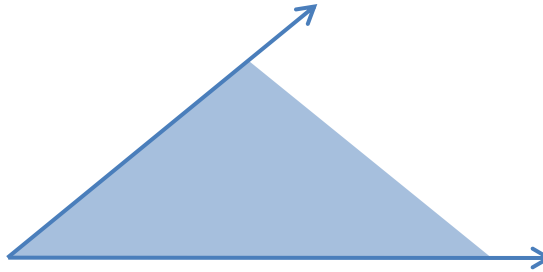
Graphical Solution of 2-variable LP Problems

- Have you noticed anything about the optimal points?

Convex Set

- A set of points S is a convex set if for any two points $x \in S$ and $y \in S$, their convex combination $\lambda x + (1-\lambda)y$ is also in S for all $\lambda \in [0,1]$.
- In other words, a set is a convex set if the line segment joining any pair of points in S is wholly contained in S .

Are these convex set?



Are these convex set?

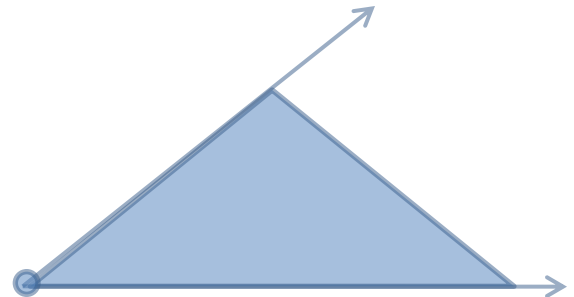
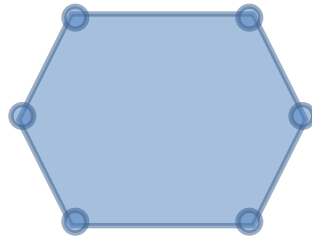
- Feasible set of an LP $x = \{x \in \mathbb{R}^n : Ax \leq b, x \geq 0\}$ is a convex set.

Extreme Points (Corner Points)

- A point P of a convex set S is an extreme point (corner point) if it cannot be represented as a ***strict convex combination*** of two distinct points of S .
- ***Strict convex combination:*** x is a strict convex combination of x_1 and x_2 if $x = \lambda x_1 + (1 - \lambda)x_2$ for some $\lambda \in (0, 1)$.

Extreme Points (Corner Points)

- In other words, for any convex set S , a point P in S is an extreme point (corner point) if each line segment that lies completely in S and contains the point P , has P as an endpoint of the line segment.



Graphical Solution of 2-variable LP Problems

Example 2:

A company wishes to increase the demand for its product through advertising.

- Each minute of radio ad costs \$1 and each minute of TV ad costs \$2.
- Each minute of radio ad increases the daily demand by 2 units and each minute of TV ad by 7 units.
- The company would wish to place at least 9 minutes of daily ad in total. It wishes to increase daily demand by at least 28 units.

How can the company meet its advertising requirements at minimum total cost?

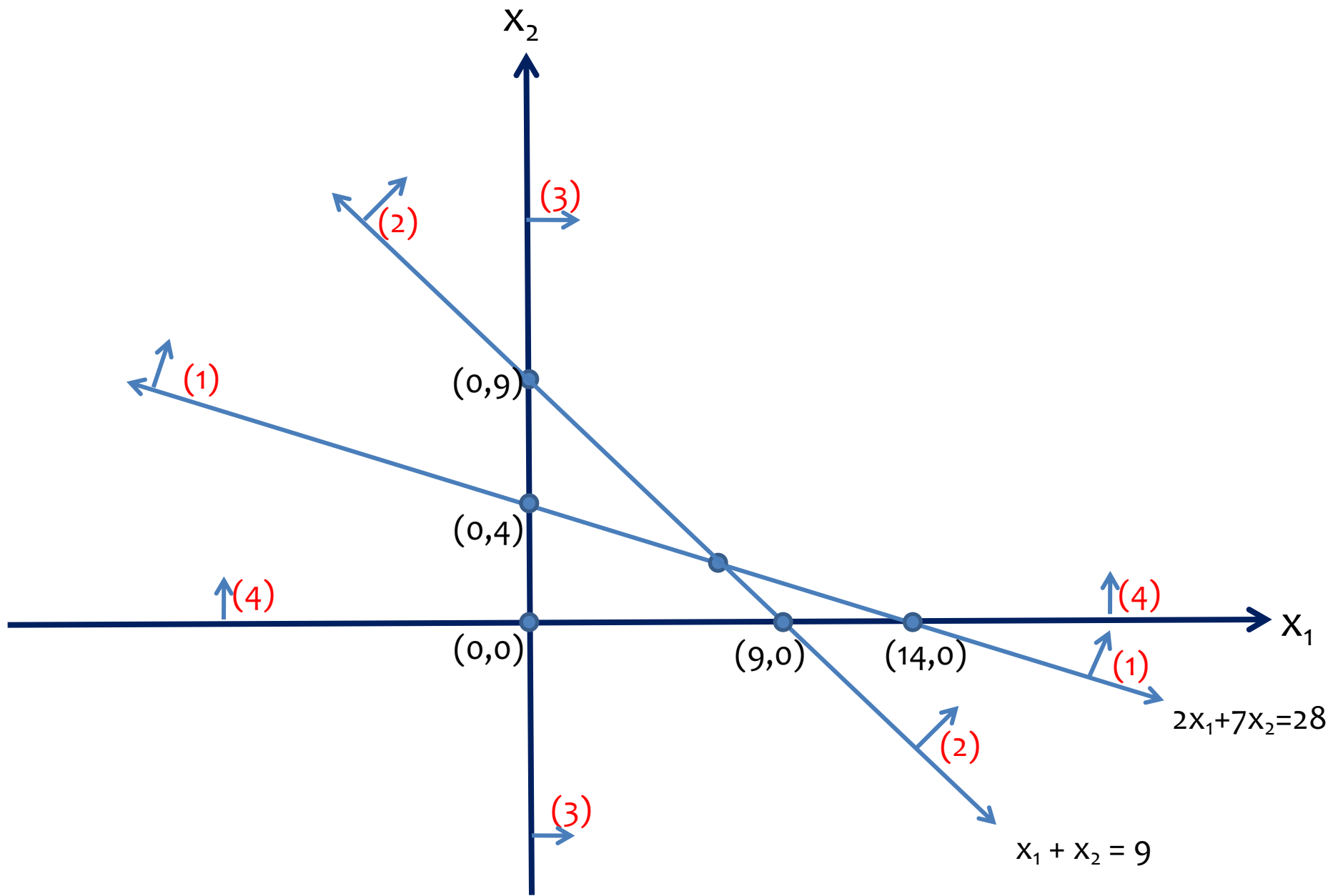


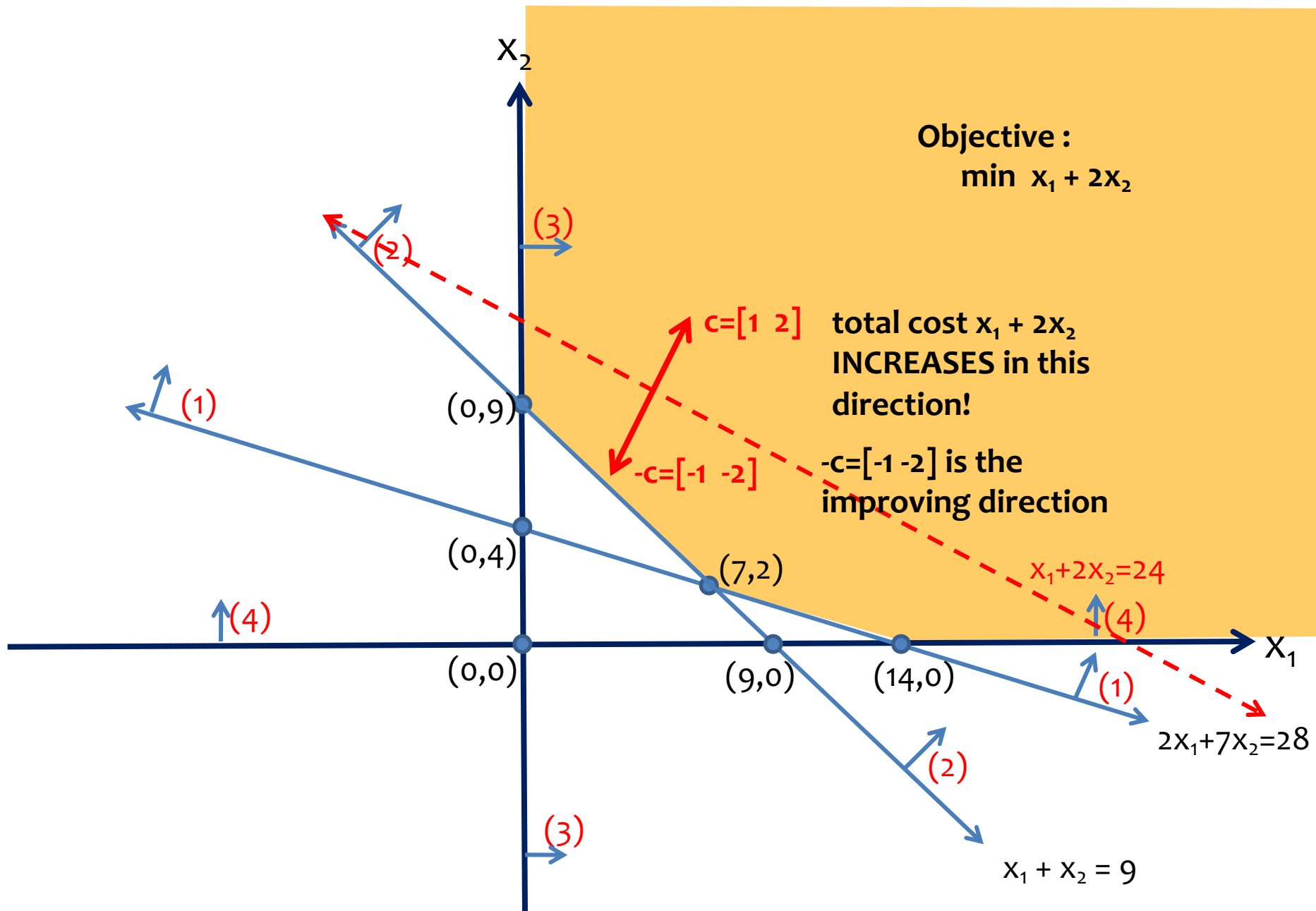
Example 2

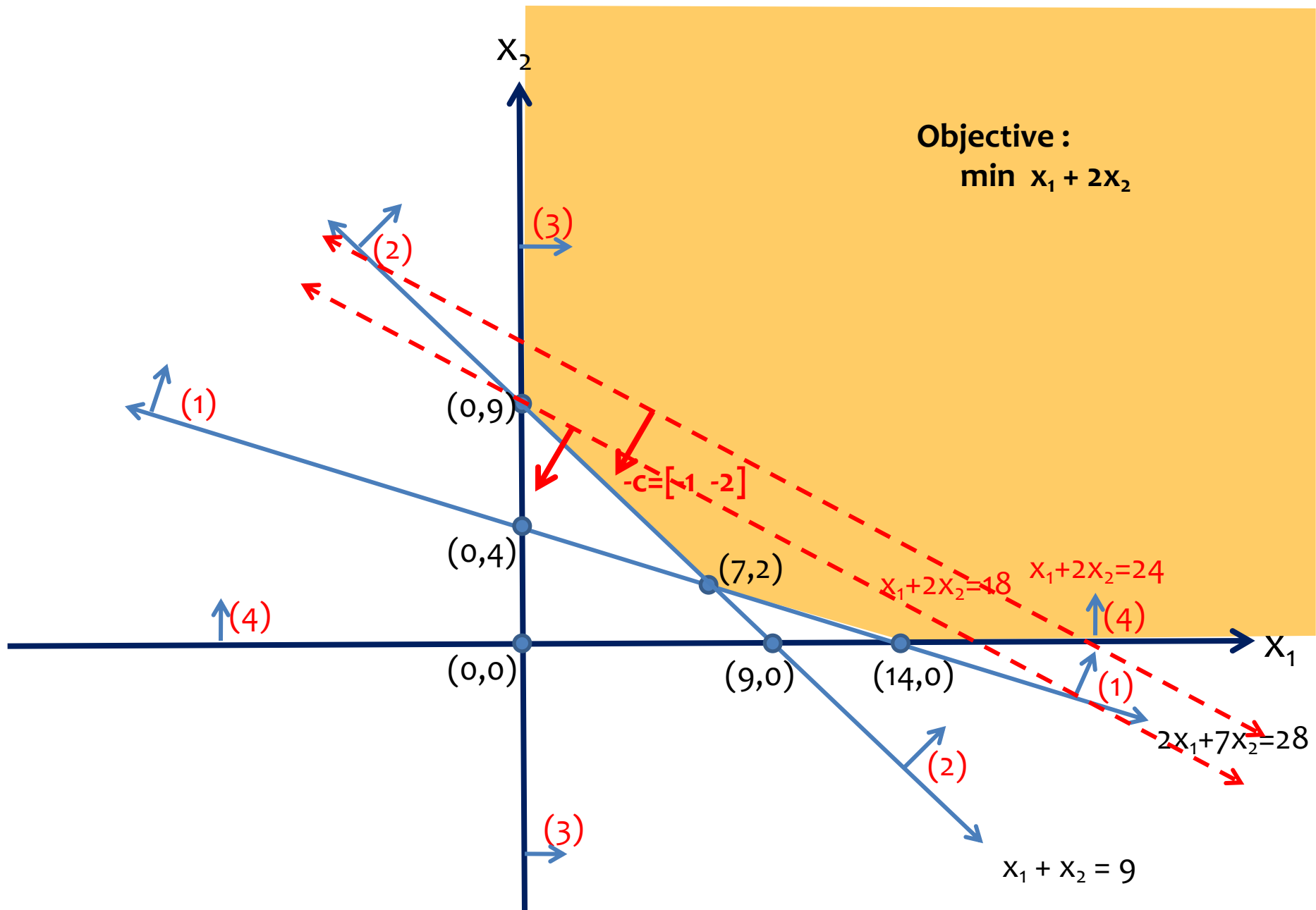
- x_1 : # of minutes of radio ads purchased
- x_2 : # of minutes of TV ads purchased

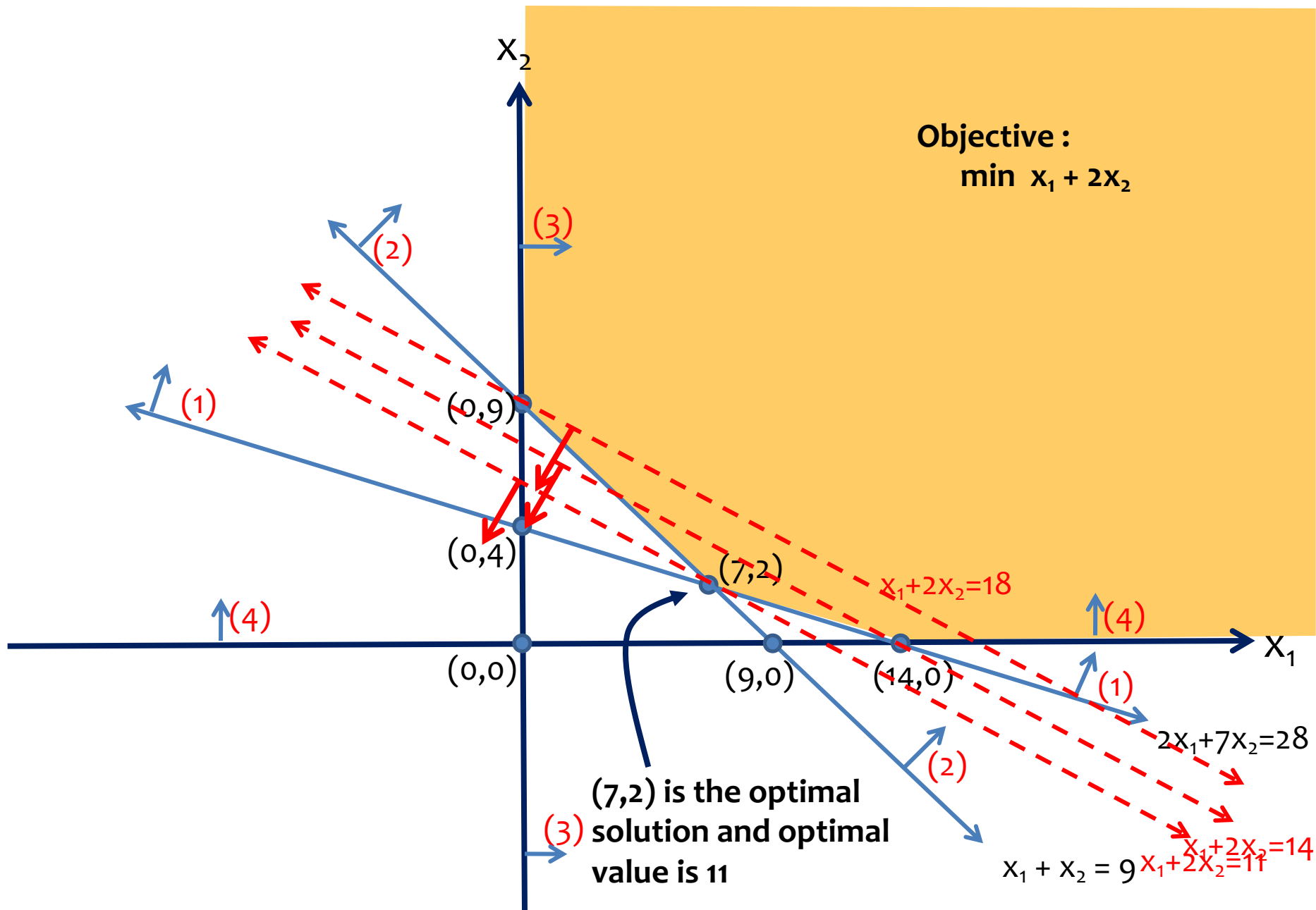
$$\begin{array}{ll}\min & x_1 + 2x_2 \\ \text{s.t.} & \\ & 2x_1 + 7x_2 \leq 6 \quad (1) \\ & x_1 + x_2 \leq 8 \quad (2) \\ & x_1, x_2 \geq 0 \quad (3), (4)\end{array}$$











Graphical Solution of 2-variable LP Problems

Example 3:

Suppose that in the previous example, it costed \$4 to place a minute of radio ad and \$14 to place a minute of TV ad

How can the company meet its advertising requirements at minimum total cost?



Example 3

$$\min \quad 4x_1 + 14x_2$$

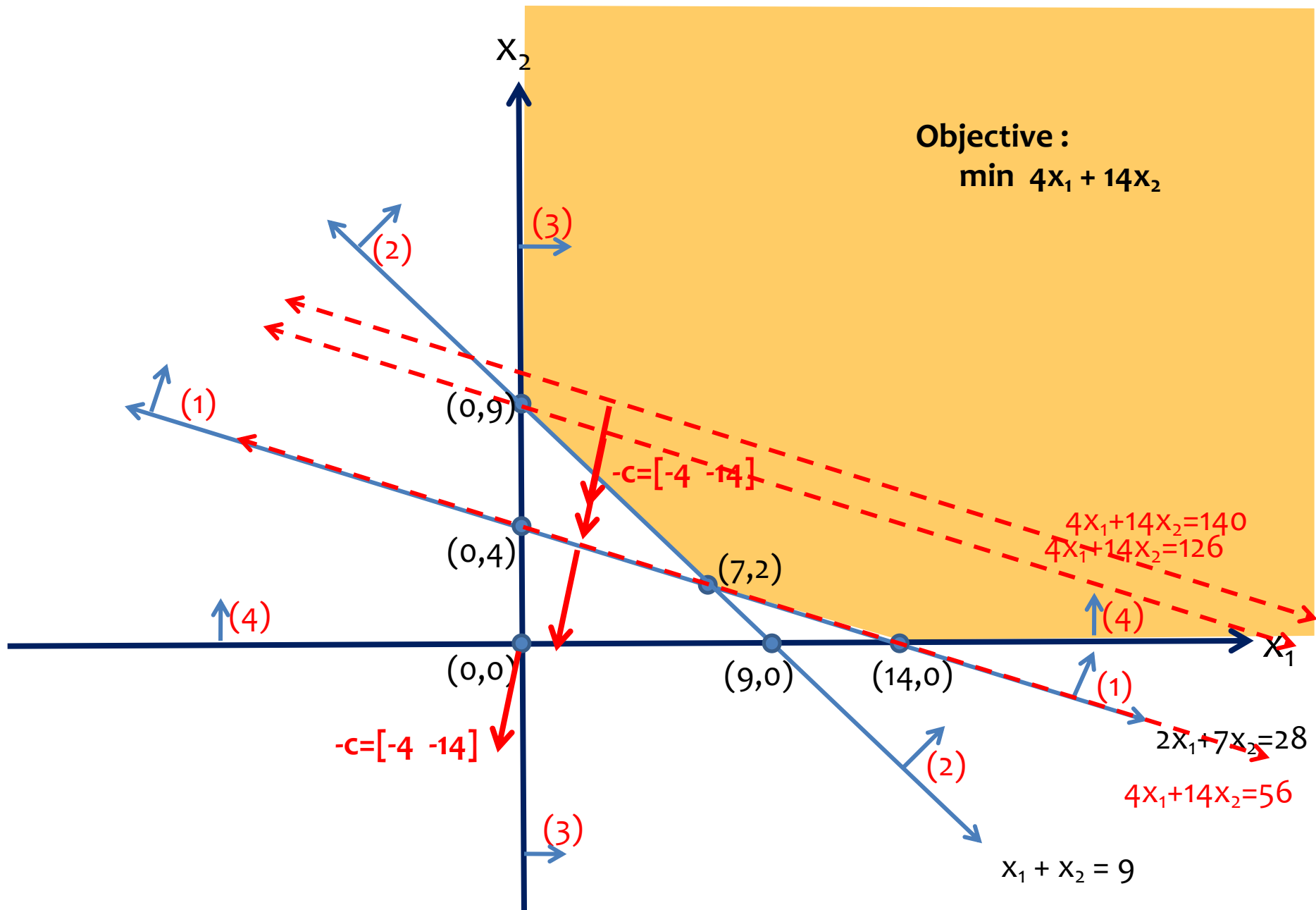
s.t.

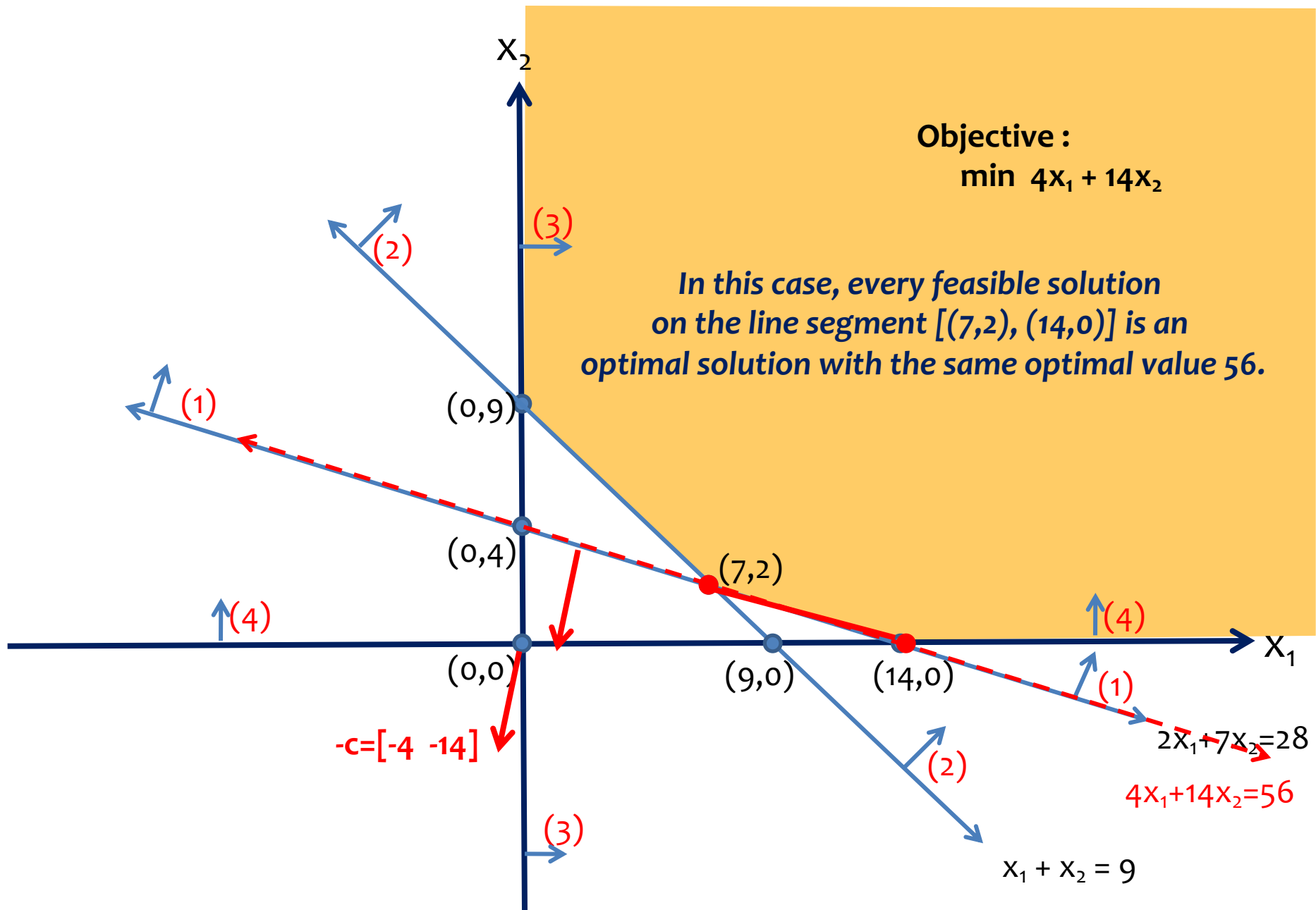
$$2x_1 + 7x_2 \leq 6 \quad (1)$$

$$x_1 + x_2 \leq 8 \quad (2)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$







Graphical Solution of 2-variable LP Problems

At point $A = \begin{bmatrix} 7 \\ 2 \end{bmatrix}$, the objective function value is: $[4 \ 14] \begin{bmatrix} 7 \\ 2 \end{bmatrix} = 56$,

At point $B = \begin{bmatrix} 14 \\ 0 \end{bmatrix}$, the objective function value is: $[4 \ 14] \begin{bmatrix} 14 \\ 0 \end{bmatrix} = 56$.

This is also true for any feasible point on the line segment $[A, B]$. We say that LP has **multiple** or **alternate optimal** solutions.

$$\text{Line Segment } [A, B] = \left\{ \lambda \begin{bmatrix} 7 \\ 2 \end{bmatrix} + (1 - \lambda) \begin{bmatrix} 14 \\ 0 \end{bmatrix} : \lambda \in [0, 1] \right\}$$

Graphical Solution of 2-variable LP Problems

- Consider the following LP problem:

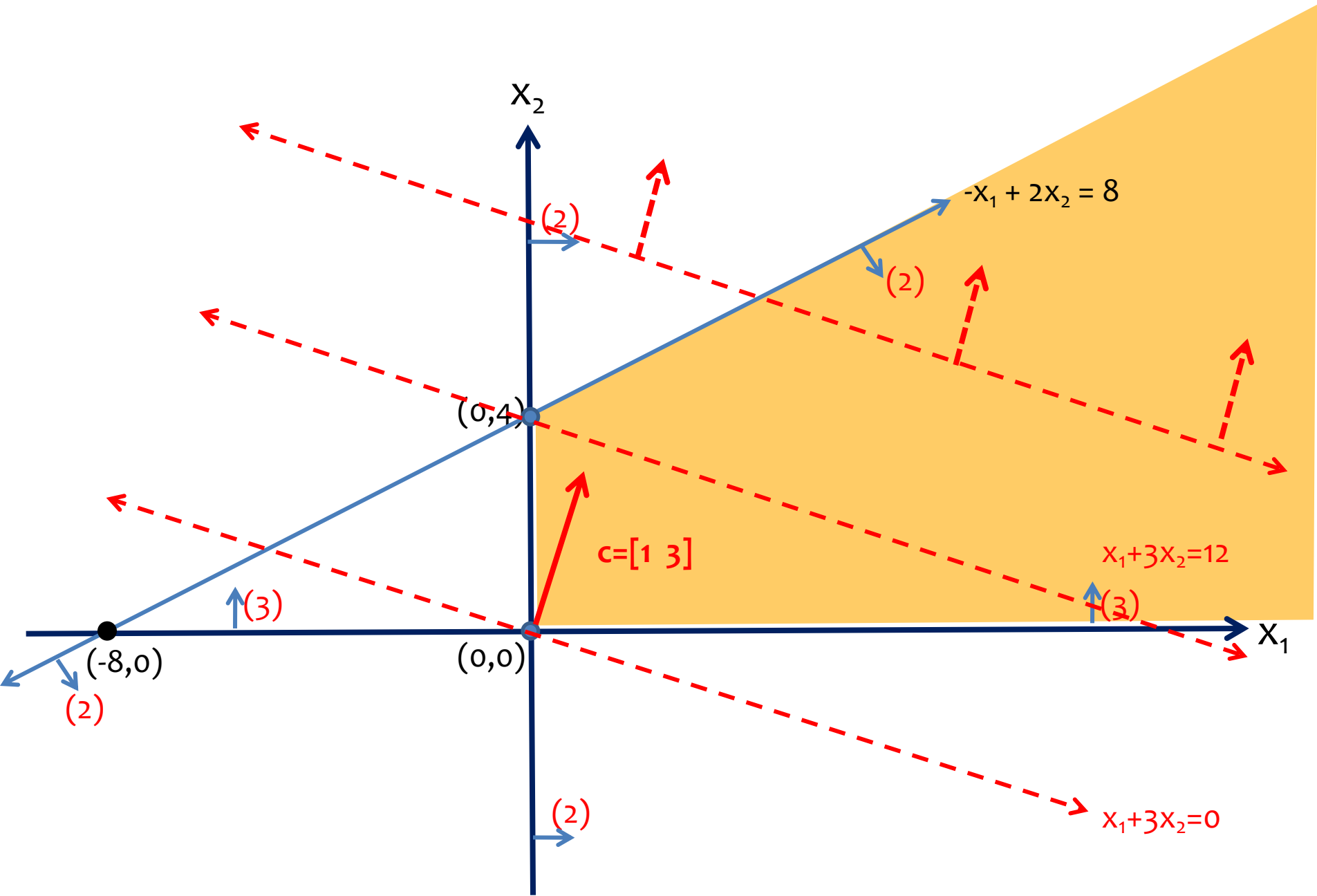
Example 4.)

$$\max \quad x_1 + 3x_2$$

s.t.

$$-x_1 + 2x_2 \leq 8 \quad (1)$$

$$x_1, x_2 \geq 0 \quad (3), (4)$$



Unbounded LP Problems:

- The objective function for this **maximization problem** can be increased by moving in the improving direction c as much as we want while still staying in the feasible region. In this case, we say that the **LP is unbounded**.
- For unbounded LP problems, there is no optimal solution and the optimal value is defined to be $+\infty$.

Graphical Solution of 2-variable LP Problems

- Consider the following LP problem:

Example 5:

$$\min \quad x_1 + 3x_2$$

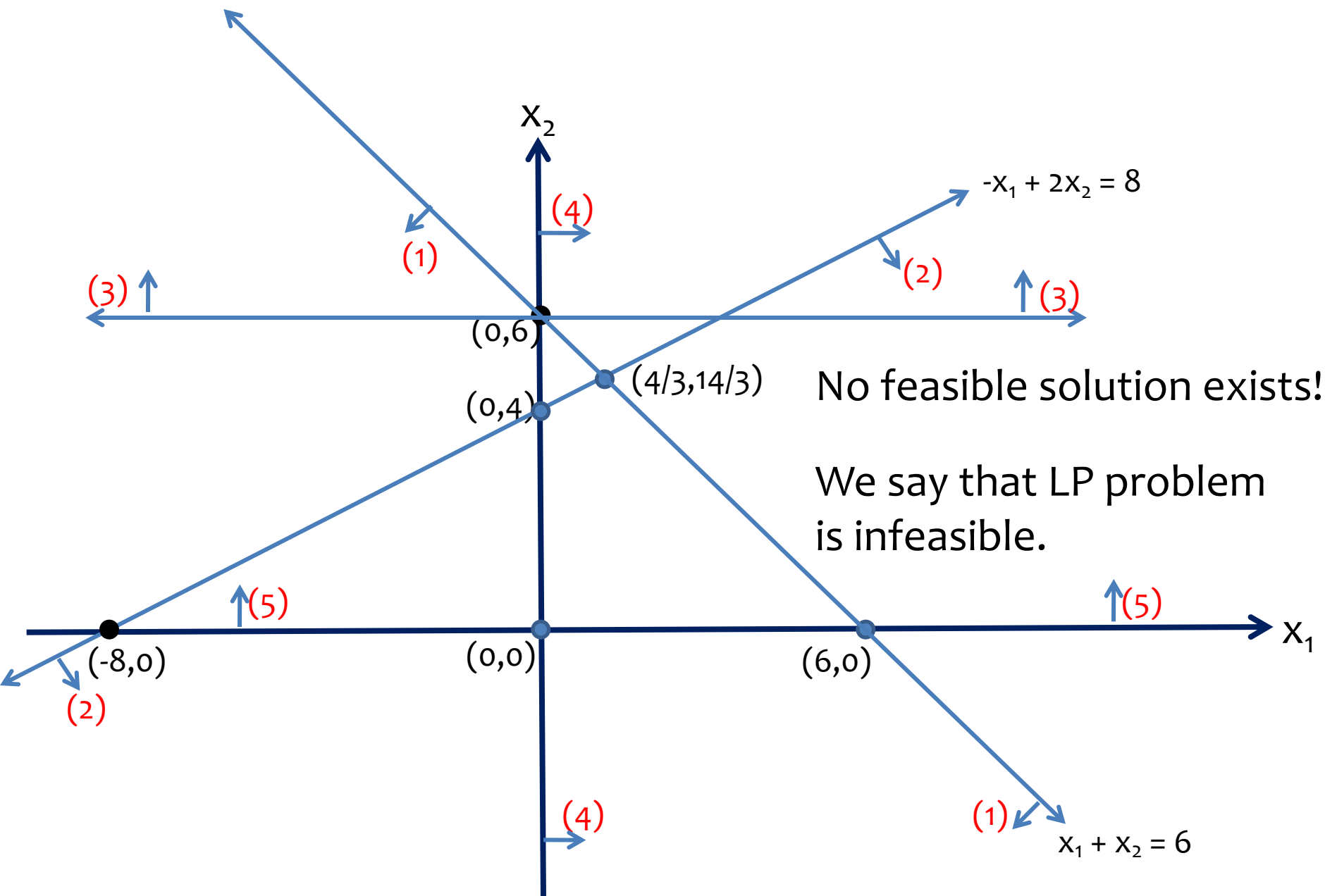
s.t.

$$x_1 + x_2 \leq 6 \quad (1)$$

$$-x_1 + 2x_2 \leq 8 \quad (2)$$

$$x_2 \geq 0 \quad (3)$$

$$x_1, x_2 \geq 0 \quad (4), (5)$$



Every LP Problem falls into one of the 4 cases:

- **Case 1:** The LP problem has a unique optimal solution (see Ex.1 and Ex.2)
- **Case 2:** The LP problem has alternative or multiple optimal solution (see Ex.3). In this case, there are **infinitely many optimal solutions**.
- **Case 3:** The LP problem is unbounded (see Ex.4). In this case, there is **no optimal solution**.
- **Case 4:** The LP problem is infeasible (see Ex.5). In this case, there is no feasible solution.

Extreme Points (Corner Points):

- **Theorem:** If the feasible set $\{x \in \mathbb{R}^n: Ax \leq b, x \geq 0\}$ is not empty, that is if there is a feasible solution, then there is an extreme point.
- **Theorem:** If an LP has an optimal solution, then there is an extreme (or corner) point of the feasible region which is an optimal solution to the LP
- **P.S:** Not every optimal solution needs to be an extreme point! (Remember the alternate optimal solution case)



Graphical Solution of LP Problems:

We may graphically solve an LP with two decision variables as follows:

Step 1: Graph the feasible region.

Step 2: Draw an isoprofit line (for max problem) or an isocost line (for min problem).

Step 3: Move parallel to the isoprofit/isocost line in the improving direction. The last point in the feasible region that contacts an isoprofit/isocost line is an optimal solution to the LP.

