CONTENTS

Preface vii

CHAPTER 1

THE LINEAR PROGRAMMING CONCEPT

1-1. Introduction 1
1-2. The Programming Problem 1
1-3. Linear Programming Defined 6
1-4. Classification of Programming Problems 7
1-5. Mathematical Programming and Automation 10

CHAPTER 2

ORIGINS AND INFLUENCES

2-1. World War II Influences 12
2-2. Economic Models and Linear Programming 16
2-3. Mathematical Origins and Developments 20
2-4. Industrial Applications of Linear Programming 28

CHAPTER 3

FORMULATING A LINEAR PROGRAMMING MODEL

3-1. Basic Concepts 32
3-2. Building the Model 34
3-3. A Transportation Problem 35
3-4. Examples of Blending 42
3-5. A Product Mix Problem 50
3-6. A Simple Warehouse Problem 55
3-7. On-the-job Training 57
3-8. The Central Mathematical Problem 60
3-9. Problems 62

CHAPTER 4

LINEAR EQUATION AND INEQUALITY SYSTEMS

4-1. Systems of Equations with the Same Solution Set 69
4-2. Canonical Systems 75
4-3. Linear Inequalities 81
4-4. Fourier-Motzkin Elimination Method 84
4-5. Linear Programs in Inequality Form 85
4-6. Problems 89

CHAPTER 5

THE SIMPLEX METHOD

5-1. Simplex Algorithm 94
5-2. The Two Phases of the Simplex Method 100
5-3. Problems 111

CHAPTER 6

PROOF OF THE SIMPLEX ALGORITHM AND THE DUALITY THEOREM

6-1. Inductive Proof of the Simplex Algorithm 120
6-2. Equivalent Dual Forms 123
6-3. Proof of the Duality Theorem 128
6-4. Basic Theorems on Duality 134
6-5. Lagrange Multipliers 140
6-6. Problems 144

CHAPTER 7

THE GEOMETRY OF LINEAR PROGRAMS

7-1. Convex Regions 147
7-2. The Simplex Method Viewed as the Steepest Descent Along Edges 156
7-3. The Simplex Interpretation of the Simplex Method 160
7-4. Problems 166

CHAPTER 8

PIVOTING, VECTOR SPACES, MATRICES, AND INVERSES

8-1. Pivot Theory 173
8-2. Vector Spaces 177
8-3. Matrices 183
8-4. Inverse of a Matrix 189
8-5. The Simplex Algorithm in Matrix Form 195
8-6. Problems 202

CHAPTER 9

THE SIMPLEX METHOD USING MULTIPLIERS

9-1. An Illustration Using Multipliers 211
9-2. The General Method Using Multipliers 217
9-3. Computational Rules Using Multipliers 221
9-4. Problems 226

CHAPTER 10

FINITENESS OF THE SIMPLEX METHOD UNDER PERTURBATION

10-1. The Possibility of Circling in the Simplex Algorithm 228
10-2. Perturbing Constants To Avoid Degeneracy 231
10-3. Problems 237

CHAPTER 11

VARIANTS OF THE SIMPLEX ALGORITHM

11-1. Complementary Primal and Dual Bases 241
11-2. The Dual Simplex Method 243
11-3. A Self-Dual Parametric Algorithm 245
11-4. The Primal-Dual Algorithm 247
11-5. An Alternative Criterion for Phase I 252
11-6. Problems 253

CHAPTER 12

THE PRICE CONCEPT IN LINEAR PROGRAMMING

12-1. The Price Mechanism of the Simplex Method 254
12-2. Examples of Dual Problems 260
12-3. The Sign Convention on Prices 264
12-4. Sensitivity Analysis Illustrated 265
12-5. Problems 275

CHAPTER 13

GAMES AND LINEAR PROGRAMS

13-1. Matrix Games 277
13-2. Equivalence of Matrix Games and Linear Programs; The Minimax Theorem 286
13-3. Constructive Solution to a Matrix Game (Alternative Proof of Minimax Theorem) 291
13-4. Problems 297

CHAPTER 14

THE CLASSICAL TRANSPORTATION PROBLEM

14-1. Historical Summary 299
14-2. Elementary Transportation Theory 300
14-3. Computational Algorithm for the Transportation Problem 308
14-4. Problems 314

CHAPTER 15

OPTIMAL ASSIGNMENT AND OTHER DISTRIBUTION PROBLEMS

15-1. The Optimal Assignment Problem 316
15-2. Allocation with Surplus and Deficit 322
15-3. Fixed Values and Inadmissible Squares 330
15-4. Problems 332

CHAPTER 16

THE TRANSSHIPMENT PROBLEM

16-1. Equivalent Formulations of the Model 335
16-2. The Equivalence of Transportation and Transshipment Problems 342
16-3. Solving a Transshipment Problem by the Simplex Method 346
16-4. Problems 351

CHAPTER 17

NETWORKS AND THE TRANSSHIPMENT PROBLEM

17-1. Graphs and Trees 352
17-2. Interpreting the Simplex Method on the Network 357
17-3. The Shortest Route Problem 361
17-4. Problems 366

CHAPTER 18

VARIABLES WITH UPPER BOUNDS

18-1. The General Case 368
18-2. The Bounded Variable Transportation Problem and Generalizations 377
18-3. Problems 383

CHAPTER 19

MAXIMAL FLOWS IN NETWORKS

19-1. Ford-Fulkerson Theory 385
19-2. The Tree Method for Solving Maximal Flow Problems 398
19-3. Problems 403

CHAPTER 20

THE PRIMAL-DUAL METHOD FOR TRANSPORTATION PROBLEMS

20-1. Introduction 404
20-2. The Ford-Fulkerson Algorithm 405
20-3. Problems 411

CHAPTER 21

THE WEIGHTED DISTRIBUTION PROBLEM

21-1. The Near-Triangularity of the Basis 413
21-2. Linear Graph Structure of the Basis 420
21-3. A Subclass with Triangular Optimum Bases 424
21-4. Problems 431

CHAPTER 22

PROGRAMS WITH VARIABLE COEFFICIENTS

22-1. Wolfe's Generalized Program 433
22-2. Notes on Special Cases 440
22-3. Problems 446

CHAPTER 23

A DECOMPOSITION PRINCIPLE FOR LINEAR PROGRAMS

23-1. The General Principle 448
23-2. Decomposition Principle, Animated 455
23-3. Central Planning without Complete Information at the Center 462
23-4. Decomposing Multi-stage Programs 466
23-5. Problems 469

CHAPTER 24

CONVEX PROGRAMMING

24-1. General Theory 471
24-2. Homogeneous Objectives and the Chemical Equilibrium Problem 479
24-3. Separable Convex Objectives 482
24-4. Quadratic Programming 490
24-5. Problems 497

CHAPTER 25

UNCERTAINTY

25-1. Scheduling To Meet Variable Cost 499
25-2. Scheduling To Meet an Uncertain Demand 503
25-3. On Multi-stage Problems 507
25-4. Problems 511

CHAPTER 26

DISCRETE VARIABLE EXTREMUM PROBLEMS

26-1. Survey of Methods 514
26-2. Gomory's Method of Integer Forms 521
26-3. On the Significance of Solving Linear Programming Problems with Some Integer Variables 535

CHAPTER 27

STIGLER'S NUTRITION MODEL: AN EXAMPLE OF FORMULATION AND SOLUTION

27-1. Problems in Formulating a Model 551
27-2. Numerical Solution of the Nutrition Problem 557
27-3. Problems 566

CHAPTER 28

THE ALLOCATION OF AIRCRAFT TO ROUTES UNDER UNCERTAIN DEMAND

28-1. Statement and Formulation 568
28-2. Numerical Solution of the Routing Problem 580

BIBLIOGRAPHY 592

References to the Bibliography are given in text and at the end of each chapter (see in particular the end of Chapter 2).

INDEX 617

LINEAR PROGRAMMING AND EXTENSIONS