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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  $c^T x$  s.t.  $Ax \leq b$ ,  $x \geq 0$ .

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