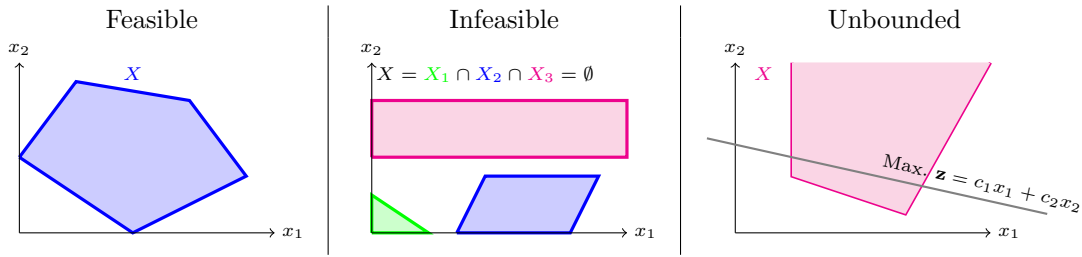


Mathematical programming:

$$\frac{\max.}{\min.} f(\mathbf{x}): \mathbf{x} \in X$$



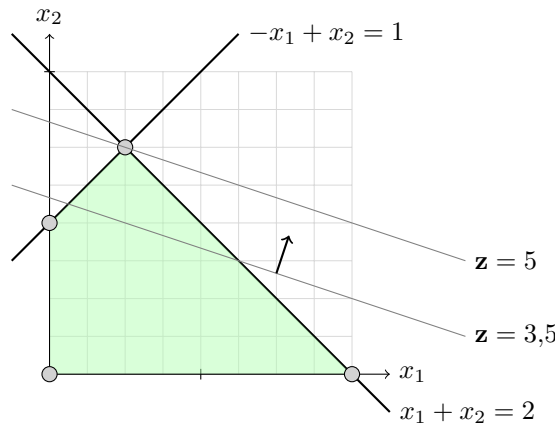
Linear programming:

Abbreviated notation (based on book by Pióro & Medhi):

Instead of	We will write
$\forall i \in I f(x_i) = y_i$	$f(x_i) = y_i \quad i = 1, \dots, I $
$x_{11} + x_{12} + x_{13} = y_1$	$\sum_{i=1}^3 x_{1i} = y_1$ or $\sum_{i=1}^3 x_{1i} = y_1$
$\begin{cases} x_{11} + x_{12} + x_{13} = y_1 \\ x_{21} + x_{22} + x_{23} = y_2 \end{cases}$	$\sum_{i=1}^3 x_{ji} = y_j \quad j = 1, 2$

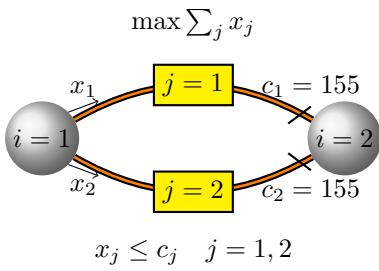
Mathematical description:

Problem formulation	$\text{Max } \mathbf{z} = x_1 + 3x_2$ $\begin{cases} -x_1 + x_2 \leq 1 \\ x_1 + x_2 \leq 2 \\ x_1, x_2 \geq 0 \end{cases}$ By default: $x_1, x_2 \in \mathbb{R}$
Indices	1, 2 (e.g., in x_1, x_2)
Constants	-1, 0, 1, 2, 3 (e.g., in $\mathbf{1}x_1 + \mathbf{3}x_2, \mathbf{1}x_1 + \mathbf{1}x_2 \leq \mathbf{2}$)
Variables	x_1, x_2
Goal function (objective)	$\mathbf{z} = x_1 + 3x_2$
Constraint	E.g., $-x_1 + x_2 \leq 1$
Feasible solution	E.g., $\mathbf{x} = [1, \frac{1}{2}]$, tj. $\begin{cases} x_1 = 1 \\ x_2 = \frac{1}{2} \end{cases}$
Optimal solution	$\mathbf{x}^{\text{opt}} = [\frac{1}{2}, 1\frac{1}{2}]$
Graphical solution	

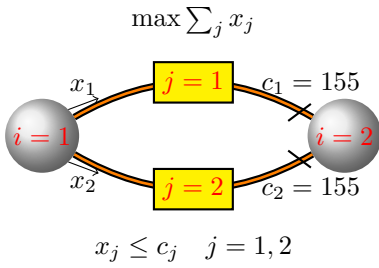


○ extreme point
(vertex of a simplex)

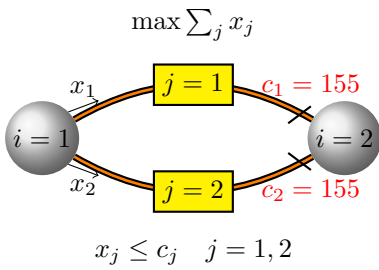
Maximum flow problem:



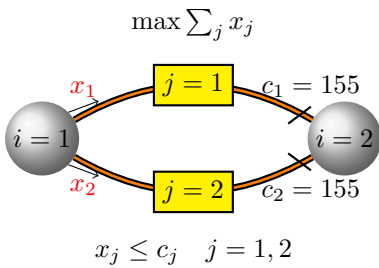
Indices



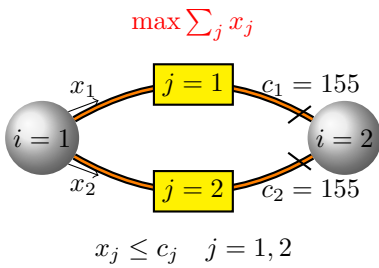
Constants



Variables



Goal function



Constraints

