

Any L.P.P can put in the canonical form by use of sum elementary transformation

1) The minimization of function $f(x)$ is equivalent to the minimization of the negative expression of this function $-f(x)$.

The linear objective function

$$\text{Min } Z = C_1 X_1 + C_2 X_2 + \dots + C_n X_n$$

Is equivalent to

$$\text{Maximize } G = -Z = -C_1 X_1 - C_2 X_2 - \dots - C_n X_n$$

With $Z = -G$

Therefore all L.P.P the objective function can be expressed in the maximization form .

2) Any inequality constraints of (\geq) type can be change to the inequality of (\leq) by multiplying both sides by (-1) .

For example:

$$\begin{aligned} \text{eq.} \quad & X_1 + 2X_2 \geq 2 \\ & -X_1 - 2X_2 \leq -2 \end{aligned}$$

3) Any equation may be replaced by two weak inequalities in opposite direction

For example:

$a_1 x_1 + a_2 x_2 = b$ is equivalent to the two simultaneous constraints

Solu:

$$a_1 x_1 + a_2 x_2 \leq b \quad \text{and} \quad a_1 x_1 + a_2 x_2 \geq b$$

$$a_1 x_1 + a_2 x_2 \leq b \quad \text{and} \quad -a_1 x_1 - a_2 x_2 \leq -b$$

4) A inequality constrain with absolute from on the left hand side can be expressed as a combination of two inequalities

For example:

$$|a_1 x_1 + a_2 x_2| \leq b \quad -b \leq a_1 x_1 + a_2 x_2 \leq b$$

Is equivalent to :

$$a_1 x_1 + a_2 x_2 \leq b \quad \text{and} \quad a_1 x_1 + a_2 x_2 \geq -b$$

$$a_1 x_1 + a_2 x_2 \leq b \quad \text{and} \quad -a_1 x_1 - a_2 x_2 \leq b$$

5) We have assumed the decision variables x_1, x_2, \dots, x_n to be all non-negative , its possible in actual practice that a variable may be unconstrained (un restricted) is sign it may be positive , zero , or negative

(theoretically its value may vary from $-\infty$ to ∞)

If a variable is unconstrained it is expressed as the difference between two non-negative .

For example:

If x is unconstrained variable , then it can be expressed as

$$X = X^- - X^+ , \text{ where } X^- - X^+ \geq 0$$

Value of x is positive zero or negative depending upon whether x^- is large equal to or smaller than x^+ .