

11-22_MF_problem_opt.melty

November 22, 2021

```
[14]: from scipy.optimize import linprog
```

```
[15]: c = [3, -8, 1]
A = [[1, 4, 0],
     [2, 0, 1],
     [4, -1, 5]]
a = [50, 43, 99]
```

```
[16]: lu = [
(0, 20),
(-5, 0),
(5, 17),
]
```

```
[17]: res = linprog(
[-i for i in c],
A_ub=A,
b_ub=a,
bounds=lu,
method="simplex",
)
```

```
[18]: -res.fun
```

```
[18]: 96.75
```

```
[19]: res.x
```

```
[19]: array([17.25, -5. , 5. ])
```

```
[20]: [-i for i in c]
```

```
[20]: [-3, 8, -1]
```

```
[ ]:
```