

The 25th Annual Conference  
I.S.S.R. Cairo University,

The Economic Interpretation of The Optimal Dual

Variables In Linear Goal Programming

Nadia M. Gerges \*

Afaf El Dash \*\*

Zienab Y. Mahmoud \*\*\*

**Abstract**

Considering the nondegenerate case of the primal solution of a problem, the paper presents an economic interpretation of the optimal dual variables of a lexicographic linear goal prog. (L.L.G.P) problem showing the relationship between them and the shadow prices. The economic interpretation has its importance in sensitivity analysis, economic applications and in decision making.

**Key words**

Linear prog., Multi-objective linear prog. Goal prog., shadow prices, sensitivity analysis and Decision making.

**1. INTRODUCTION**